

Unaudited Semi-Annual Report

For the period ended 30 June 2019

STATE STREET GLOBAL ADVISORS LUXEMBOURG SICAV

Société d'Investissement à Capital Variable

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RCS Number B141816

STATE STREET
GLOBAL ADVISORS

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Directors and Administration

BOARD OF DIRECTORS OF THE COMPANY

Alex Joseph Castle, Chairman, Senior Managing Director, State Street Global Advisors Limited
Tracey McDermott, Independent Director
John Li How Cheong, Independent Director
Bryan Greener, Managing Director, State Street Global Advisors Limited

THE COMPANY

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49, Avenue J.F. Kennedy
L-1855 Luxembourg
Luxembourg

MANAGEMENT COMPANY

State Street Global Advisors Fund Management Limited
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Dublin 2
Ireland

INVESTMENT MANAGER

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United States

State Street Global Advisors Ireland Limited
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Dublin 2
Ireland

GLOBAL DISTRIBUTOR

State Street Global Advisors Ireland Limited
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Ireland

AUDITOR

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

State Street Bank Luxembourg S.C.A.
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Luxembourg

LEGAL ADVISER

Arendt & Medernach
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L-2082 Luxembourg
Luxembourg

Combined Statement of Net Assets

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR
As at 30 June 2019	Notes							
ASSETS								
Investments in securities, at market value	2C	27,273,299,607	669,599,071	541,318,749	121,040,374	130,816,767	2,580,505,123	107,866,686
Cash and liquid assets		268,928,853	1,184,400	1,004,908	149,447	143,000	18,895,226	452,900
Dividend and interest receivable	2H	118,327,886	5,693,965	5,171,172	1,291,530	947,557	20,054,210	859,063
Receivable for investment securities sold		22,526,618	754,852	1,600,975	–	404,688	6,109,608	412,162
Receivable for fund shares sold		6,869,942	88,942	14,701	–	–	532,485	–
Reimbursement receivable from Investment Manager	3B	167,676	5,890	120	–	–	–	938
Unrealised appreciation on forward foreign exchange contracts	2G	342,130	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2G	44,541,617	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2E	3,442,505	–	–	–	–	–	–
Other assets		267,875	–	–	–	–	6,591	–
Total Assets		27,738,714,709	677,327,120	549,110,625	122,481,351	132,312,012	2,626,103,243	109,591,749
LIABILITIES								
Bank overdraft		16,778,401	–	–	–	–	–	–
Payable for investment securities purchased		53,220,977	–	–	–	–	20,997,339	843,352
Payable for shares redeemed		20,940,412	1,602,403	1,920,616	–	123,327	1,147,688	753
Accrued expenses and other liabilities		7,154,675	107,585	108,907	49,858	57,056	296,465	47,603
Investment Manager fees payable	3B	6,401,824	56,529	87,056	14,816	16,429	167,806	21,705
Unrealised depreciation on forward foreign exchange contracts	2G	221,836	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2G	32,581,194	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2E	84,762	–	–	–	–	–	–
Total Liabilities		137,384,081	1,766,517	2,116,579	64,674	196,812	22,609,298	913,413
TOTAL NET ASSETS		27,601,330,628	675,560,603	546,994,046	122,416,677	132,115,200	2,603,493,945	108,678,336

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

Combined Statement of Net Assets *(continued)*

		State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR	State Street US Corporate Bond Index Fund ^(a) USD	State Street US Issuer Scored Corporate Bond Index Fund USD	State Street Global Treasury Bond Index Fund ^(a) USD	State Street Global Aggregate Bond Index Fund ^(a) USD	State Street Australia Index Equity Fund AUD
As at 30 June 2019	Notes							
ASSETS								
Investments in securities, at market value	2C	978,430,767	92,264,087	35,876,989	89,959,115	2,798,926,705	2,933,760,999	294,607,724
Cash and liquid assets		6,699,320	463,710	149,688	1,253,088	25,211,087	56,247,168	3,795,783
Dividend and interest receivable	2H	8,782,957	661,897	359,831	834,667	15,747,050	18,178,525	1,633,059
Receivable for investment securities sold		–	–	–	–	–	2,104,523	45,559
Receivable for fund shares sold		781,733	–	–	–	2,081,059	1,573,026	189,577
Reimbursement receivable from Investment Manager	3B	–	1,495	9,418	2,289	2,492	–	12,771
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	256,730	92,682	–
Unrealised appreciation on share class specific forward currency contracts	2G	–	326,828	–	2,249,815	17,567,873	10,314,066	–
Unrealised appreciation on futures contracts	2E	–	–	–	–	–	–	54,450
Other assets		–	–	–	–	–	–	4,239
Total Assets		994,694,777	93,718,017	36,395,926	94,298,974	2,859,792,996	3,022,270,989	300,343,162
LIABILITIES								
Bank overdraft		–	–	–	–	–	9,675	–
Payable for investment securities purchased		4,057,739	–	–	–	–	15,234,239	–
Payable for shares redeemed		707,274	–	–	–	566,185	1,955,450	92,016
Accrued expenses and other liabilities		98,737	129,556	39,894	109,108	172,402	588,961	59,713
Investment Manager fees payable	3B	142,799	15,798	4,689	29,576	421,081	273,639	35,557
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	7,837	14,311	–
Unrealised depreciation on share class specific forward currency contracts	2G	–	57,813	–	202,362	18,289,314	14,719,376	–
Unrealised depreciation on futures contracts	2E	–	–	–	–	–	–	–
Total Liabilities		5,006,549	203,167	44,583	341,046	19,456,819	32,795,651	187,286
TOTAL NET ASSETS		989,688,228	93,514,850	36,351,343	93,957,928	2,840,336,177	2,989,475,338	300,155,876

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

Combined Statement of Net Assets *(continued)*

		State Street Canada Index Equity Fund CAD	State Street Japan Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR
As at 30 June 2019	Notes						
ASSETS							
Investments in securities, at market value	2C	93,858,368	43,136,263,292	242,958,732	165,110,262	1,522,201,486	675,247,868
Cash and liquid assets		731,782	357,234,078	369,713	891,978	5,368,761	5,720,663
Dividend and interest receivable	2H	190,105	58,664,766	–	908,176	930,010	2,161,550
Receivable for investment securities sold		–	–	–	10,042	–	–
Receivable for fund shares sold		6,529	81,068	207,385	–	1,198,307	56,327
Reimbursement receivable from Investment Manager	3B	9,668	2	3,371	–	–	7,651
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2G	–	–	–	–	3,436,321	–
Unrealised appreciation on futures contracts	2E	–	2,291,692	1,130	20,990	89,200	106,030
Other assets		–	12,334,733	–	–	–	–
Total Assets		94,796,452	43,566,869,631	243,540,331	166,941,448	1,533,224,085	683,300,089
LIABILITIES							
Bank overdraft		97,107	127	362	–	–	–
Payable for investment securities purchased		–	–	–	–	1,408,348	–
Payable for shares redeemed		–	1,656,755	86,454	–	23,152	34,797
Accrued expenses and other liabilities		88,623	–	193,888	45,254	326,721	264,925
Investment Manager fees payable	3B	25,396	6,717,446	48,535	29,211	250,448	129,410
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2G	–	–	–	–	322,262	–
Unrealised depreciation on futures contracts	2E	252	–	–	–	–	–
Total Liabilities		211,378	8,374,328	329,239	74,465	2,330,931	429,132
TOTAL NET ASSETS		94,585,074	43,558,495,303	243,211,092	166,866,983	1,530,893,154	682,870,957

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

Combined Statement of Net Assets *(continued)*

		State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund ^(a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR
As at 30 June 2019	Notes							
ASSETS								
Investments in securities, at market value	2C	816,104,760	104,376,532	4,545,989,007	469,330,090	248,404,235	116,110,903	352,539,360
Cash and liquid assets		504,665	1,364,420	7,850,475	3,657,613	3,550,752	12,352,384	4,468,619
Dividend and interest receivable	2H	2,982,632	353,509	6,505,449	806,639	1,133,919	165,754	1,366,203
Receivable for investment securities sold		14,517	–	16,887	1,950	13,916	–	–
Receivable for fund shares sold		1,709	–	182,570	7,569	–	256,834	178,219
Reimbursement receivable from Investment Manager	3B	9,141	6,155	18,671	–	16,599	–	–
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2G	–	–	15,429,091	–	–	–	–
Unrealised appreciation on futures contracts	2E	29,295	15,255	104,396	67,566	122,142	1,152,880	–
Other assets		–	–	–	–	–	5,652	–
Total Assets		819,646,719	106,115,871	4,576,096,546	473,871,427	253,241,563	130,044,407	358,552,401
LIABILITIES								
Bank overdraft		–	–	–	–	4,470	27	165
Payable for investment securities purchased		–	–	–	–	15,855	9,447,790	–
Payable for shares redeemed		133,949	326	1,832,607	54,143	–	–	2,981,134
Accrued expenses and other liabilities		174,418	84,816	989,987	785,038	157,133	86,817	87,651
Investment Manager fees payable	3B	173,375	14,862	1,010,747	259,008	70,114	15,678	244,120
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2G	–	–	3,102,129	–	–	–	–
Unrealised depreciation on futures contracts	2E	–	–	–	–	–	83,797	–
Total Liabilities		481,742	100,004	6,935,470	1,098,189	247,572	9,634,109	3,313,070
TOTAL NET ASSETS		819,164,977	106,015,867	4,569,161,076	472,773,238	252,993,991	120,410,298	355,239,331

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

Combined Statement of Net Assets *(continued)*

		State Street Eurozone Value Spotlight Fund EUR	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
As at 30 June 2019	Notes						
ASSETS							
Investments in securities, at market value	2C	90,893,230	20,894,673	28,908,756	119,730,416	158,550,037	583,244,168
Cash and liquid assets		3,112,528	174,662	829,004	3,356,048	3,362,302	11,216,701
Dividend and interest receivable	2H	271,708	3,385	112,039	226,684	323,726	1,072,389
Receivable for investment securities sold		–	–	–	–	–	3,710,998
Receivable for fund shares sold		–	11,660	47,055	343	–	31,867
Reimbursement receivable from Investment Manager	3B	5,351	9,008	7,310	9,933	3,558	3
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	35,304	–	–
Unrealised appreciation on share class specific forward currency contracts	2G	–	–	–	–	888,428	–
Unrealised appreciation on futures contracts	2E	–	–	–	–	–	166,009
Other assets		–	263	–	–	–	–
Total Assets		94,282,817	21,093,651	29,904,164	123,358,728	163,128,051	599,442,135
LIABILITIES							
Bank overdraft		–	–	–	–	–	–
Payable for investment securities purchased		–	–	–	–	–	–
Payable for shares redeemed		57	–	–	31,278	–	–
Accrued expenses and other liabilities		50,740	43,275	79,695	63,921	68,560	98,359
Investment Manager fees payable	3B	7,492	75	80	8,903	73	45,447
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	202,387	–	–
Unrealised depreciation on share class specific forward currency contracts	2G	–	–	–	–	239,793	–
Unrealised depreciation on futures contracts	2E	–	–	–	–	–	–
Total Liabilities		58,289	43,350	79,775	306,489	308,426	143,806
TOTAL NET ASSETS		94,224,528	21,050,301	29,824,389	123,052,239	162,819,625	599,298,329

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

Combined Statement of Net Assets *(continued)*

		State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR
As at 30 June 2019	Notes							
ASSETS								
Investments in securities, at market value	2C	767,932,355	1,053,151,567	5,316,754,354	540,256,245	1,650,021,082	1,934,389,289	35,621,077
Cash and liquid assets		4,490,099	15,137,260	91,283,267	4,430,756	39,322,032	24,352,556	201,389
Dividend and interest receivable	2H	2,839,679	806,384	11,252,525	874,516	8,583,379	9,785,136	109,212
Receivable for investment securities sold		–	–	–	–	3,044,748	426	–
Receivable for fund shares sold		–	–	–	–	588	18,013	–
Reimbursement receivable from Investment Manager	3B	5,674	32	657,597	–	–	3,820	6,865
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2G	121,349	315,768	–	–	–	–	–
Unrealised appreciation on futures contracts	2E	101,997	226,414	80,564	60,190	1,098,375	293,260	890
Other assets		22,337	–	–	–	–	72,601	–
Total Assets		775,513,490	1,069,637,425	5,420,028,307	545,621,707	1,702,070,204	1,968,915,101	35,939,433
LIABILITIES								
Bank overdraft		1,324	–	–	–	6,083,991	12,661,158	–
Payable for investment securities purchased		–	–	–	–	3,450,389	–	28,870
Payable for shares redeemed		5,346	–	–	–	3,064	987,382	29,046
Accrued expenses and other liabilities		159,973	199,733	8,576,524	78,534	267,265	395,028	54,993
Investment Manager fees payable	3B	215,888	340,678	2,185,223	153,591	637,069	661,488	42,385
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2G	68,782	21,863	–	–	–	–	–
Unrealised depreciation on futures contracts	2E	–	–	–	–	–	–	–
Total Liabilities		451,313	562,274	10,761,747	232,125	10,441,778	14,705,056	155,294
TOTAL NET ASSETS		775,062,177	1,069,075,151	5,409,266,560	545,389,582	1,691,628,426	1,954,210,045	35,784,139

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

Combined Statement of Net Assets *(continued)*

		State Street Europe Small Cap Equity Fund EUR	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD
As at 30 June 2019	Notes						
ASSETS							
Investments in securities, at market value	2C	35,313,541	33,736,798	45,182,143	220,245,984	173,435,958	406,719,316
Cash and liquid assets		306,886	555,421	400,221	4,506,330	454,694	2,907,773
Dividend and interest receivable	2H	139,689	258,820	307,863	613,572	898,167	804,307
Receivable for investment securities sold		6,423	–	–	13,942	–	6,106,612
Receivable for fund shares sold		–	–	–	–	59,367	76,086
Reimbursement receivable from Investment Manager	3B	16,176	1,021	–	–	–	–
Unrealised appreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–
Unrealised appreciation on share class specific forward currency contracts	2G	–	–	–	–	–	–
Unrealised appreciation on futures contracts	2E	–	–	4,597	–	–	–
Other assets		35,029	–	–	–	–	6,073
Total Assets		35,817,744	34,552,060	45,894,824	225,379,828	174,848,186	416,620,167
LIABILITIES							
Bank overdraft		–	–	–	271,480	–	–
Payable for investment securities purchased		29,001	–	–	–	–	180,977
Payable for shares redeemed		27,931	9,684	772	–	1,608	8,282,744
Accrued expenses and other liabilities		75,148	106,621	117,823	237,008	114,915	202,369
Investment Manager fees payable	3B	60,848	42,586	56,059	225,157	128,526	275,877
Unrealised depreciation on forward foreign exchange contracts	2G	–	–	–	–	–	–
Unrealised depreciation on share class specific forward currency contracts	2G	–	–	–	–	–	–
Unrealised depreciation on futures contracts	2E	–	796	–	–	–	–
Total Liabilities		192,928	159,687	174,654	733,645	245,049	8,941,967
TOTAL NET ASSETS		35,624,816	34,392,373	45,720,170	224,646,183	174,603,137	407,678,200

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

Combined Statement of Net Assets *(continued)*

As at 30 June 2019	Notes	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
ASSETS			
Investments in securities, at market value	2C	849,105,475	13,733,540
Cash and liquid assets		12,423,528	98,082
Dividend and interest receivable	2H	953,414	20,002
Receivable for investment securities sold		–	–
Receivable for fund shares sold		–	–
Reimbursement receivable from Investment Manager	3B	–	4,976
Unrealised appreciation on forward foreign exchange contracts	2G	–	–
Unrealised appreciation on share class specific forward currency contracts	2G	–	10,620
Unrealised appreciation on futures contracts	2E	–	–
Other assets		–	25,810
Total Assets		862,482,417	13,893,030
LIABILITIES			
Bank overdraft		–	–
Payable for investment securities purchased		–	–
Payable for shares redeemed		–	–
Accrued expenses and other liabilities		193,553	15,792
Investment Manager fees payable	3B	525,658	65
Unrealised depreciation on forward foreign exchange contracts	2G	–	–
Unrealised depreciation on share class specific forward currency contracts	2G	–	54,518
Unrealised depreciation on futures contracts	2E	–	–
Total Liabilities		719,211	70,375
TOTAL NET ASSETS		861,763,206	13,822,655

^(b) This Sub-fund was launched during the period. Please refer to Note 1 for further details.

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

Combined Statement of Operations

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR
For the Period ended 30 June 2019								
	Notes							
INCOME								
Interest	2H	74,428,365	1,130,919	3,486,323	852,676	1,362,305	18,367,832	793,925
Dividends (net of withholding tax)	2H	251,845,495	–	–	–	–	–	–
Securities lending income	10	2,973,211	–	–	–	–	–	–
Other income		52,949	690	1,576	187	702	5,242	313
Total income		329,300,020	1,131,609	3,487,899	852,863	1,363,007	18,373,074	794,238
EXPENSES								
Investment Manager Fees	3B	36,615,458	310,984	665,787	84,230	93,773	1,042,868	131,736
Depository, Administration and Transfer Agent fees	3A	6,315,646	123,795	126,200	32,731	51,637	345,132	30,351
Professional fees		719,215	6,922	7,103	6,843	8,853	23,307	6,092
Taxe d'abonnement	4	614,569	–	–	–	–	–	–
Securities lending expenses	10	891,962	–	–	–	–	–	–
Other expenses	3C	2,505,878	13,406	20,554	12,168	7,208	51,942	26,391
Waiver, reimbursement from Investment Manager	3B	(2,461,689)	–	(120)	–	(4,138)	–	(8,759)
Total expenses		45,201,039	455,107	819,524	135,972	157,333	1,463,249	185,811
NET INVESTMENT INCOME / (LOSS)		284,098,983	676,502	2,668,375	716,891	1,205,674	16,909,825	608,427

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

Combined Statement of Operations *(continued)*

		State Street Euro Sustainable Corporate Bond Index Fund EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR	State Street US Corporate Bond Index Fund USD	State Street US Issuer Scored Corporate Bond Index Fund USD	State Street Global Treasury Bond Index Fund USD	State Street Global Aggregate Bond Index Fund USD	State Street Australia Index Equity Fund AUD
For the Period ended 30 June 2019	Notes							
INCOME								
Interest	2H	6,785,469	381,320	715,997	1,426,528	16,705,472	27,206,608	9,153
Dividends (net of withholding tax)	2H	–	–	–	–	–	–	7,843,886
Securities lending income	10	–	–	–	–	–	–	19,391
Other income		2,278	–	275	695	2,124	386	622
Total income		6,787,747	381,320	716,272	1,427,223	16,707,596	27,206,994	7,873,052
EXPENSES								
Investment Manager Fees	3B	1,016,138	93,588	29,243	90,486	2,271,524	1,387,373	202,983
Depository, Administration and Transfer Agent fees	3A	127,228	44,242	26,875	31,780	439,693	975,642	80,003
Professional fees		7,503	5,895	1,381	3,003	22,847	25,746	11,051
Taxe d'abonnement	4	–	–	–	–	–	–	–
Securities lending expenses	10	–	–	–	–	–	–	5,817
Other expenses	3C	61,240	25,613	14,816	15,383	32,918	34,998	21,155
Waiver, reimbursement from Investment Manager	3B	–	(19,751)	(24,224)	(2,264)	–	(268,698)	(37,154)
Total expenses		1,212,109	149,587	48,091	138,388	2,766,982	2,155,061	283,855
NET INVESTMENT INCOME / (LOSS)		5,575,638	231,733	668,181	1,288,835	13,940,614	25,051,933	7,589,197

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

Combined Statement of Operations *(continued)*

		State Street Canada Index Equity Fund CAD	State Street Japan Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR
For the Period ended 30 June 2019	Notes							
INCOME								
Interest	2H	1,435	–	–	278	19,855	–	–
Dividends (net of withholding tax)	2H	1,136,736	515,071,082	4,144,828	3,875,735	10,456,716	17,381,464	20,816,540
Securities lending income	10	150,501	23,804,567	259,764	5,649	63,341	235,558	328,234
Other income		271	176,905	702	397	3,112	1,740	3,676
Total income		1,288,943	539,052,554	4,405,294	3,882,059	10,543,024	17,618,762	21,148,450
EXPENSES								
Investment Manager Fees	3B	153,346	42,485,578	295,521	145,624	1,426,241	778,690	1,072,676
Depositary, Administration and Transfer Agent fees	3A	50,764	6,458,841	132,812	44,763	284,434	175,817	127,331
Professional fees		6,106	546,133	6,361	5,565	7,461	11,705	10,005
Taxe d'abonnement	4	–	–	–	–	–	–	–
Securities lending expenses	10	45,150	7,141,370	77,929	1,695	19,002	70,667	98,470
Other expenses	3C	60,793	5,349,383	112,130	26,048	114,008	145,309	114,915
Waiver, reimbursement from Investment Manager	3B	(71,121)	–	(144,023)	(6,496)	(34,512)	(104,626)	(15,981)
Total expenses		245,038	61,981,305	480,730	217,199	1,816,634	1,077,562	1,407,416
NET INVESTMENT INCOME / (LOSS)		1,043,905	477,071,249	3,924,564	3,664,860	8,726,390	16,541,200	19,741,034

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

Combined Statement of Operations *(continued)*

		State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	State Street Eurozone Value Spotlight Fund EUR
For the Period ended 30 June 2019	Notes							
INCOME								
Interest	2H	3,210	175,143	6,227	–	9,294	–	–
Dividends (net of withholding tax)	2H	2,442,839	53,417,176	5,699,416	2,870,701	67,478	10,125,707	2,401,192
Securities lending income	10	10,325	919,063	103,664	40,093	–	–	–
Other income		–	12,490	5,560	–	206	2,802	294
Total income		2,456,374	54,523,872	5,814,867	2,910,794	76,978	10,128,509	2,401,486
EXPENSES								
Investment Manager Fees	3B	87,667	6,283,153	634,811	426,186	79,751	2,075,778	44,801
Depository, Administration and Transfer Agent fees	3A	85,757	914,727	97,513	165,399	81,855	68,727	38,418
Professional fees		6,180	17,176	5,954	39,862	9,135	5,100	5,131
Taxe d'abonnement	4	–	–	–	–	8,023	40,230	4,396
Securities lending expenses	10	3,098	275,719	31,099	12,028	–	–	–
Other expenses	3C	32,077	283,605	655,472	75,621	42,703	16,547	25,037
Waiver, reimbursement from Investment Manager	3B	(73,111)	(293,324)	(607,900)	(145,607)	(80,793)	–	(28,027)
Total expenses		141,668	7,481,056	816,949	573,489	140,674	2,206,382	89,756
NET INVESTMENT INCOME / (LOSS)		2,314,706	47,042,816	4,997,918	2,337,305	(63,696)	7,922,127	2,311,730

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

Combined Statement of Operations *(continued)*

		State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD
For the Period ended 30 June 2019	Notes							
INCOME								
Interest	2H	572	1,761	5,507	6,476	26,033	–	71,998
Dividends (net of withholding tax)	2H	163,398	373,527	1,486,073	2,278,142	6,875,690	20,028,347	8,182,753
Securities lending income	10	–	–	–	–	–	247,419	663,007
Other income		84	–	128	–	91	2,351	3,030
Total income		164,054	375,288	1,491,708	2,284,618	6,901,814	20,278,117	8,920,788
EXPENSES								
Investment Manager Fees	3B	451	489	66,420	445	264,931	1,196,703	2,023,988
Depositary, Administration and Transfer Agent fees	3A	34,373	53,259	52,064	54,484	125,278	151,723	141,422
Professional fees		2,389	22,536	5,390	9,515	6,317	12,867	10,439
Taxe d'abonnement	4	1,039	1,510	6,428	8,137	29,415	77,244	158,274
Securities lending expenses	10	–	–	–	–	–	74,226	198,902
Other expenses	3C	17,930	22,170	26,217	14,443	20,925	46,518	11,737
Waiver, reimbursement from Investment Manager	3B	(45,219)	(84,739)	(29,395)	(7,270)	–	–	–
Total expenses		10,963	15,225	127,124	79,754	446,866	1,559,281	2,544,762
NET INVESTMENT INCOME / (LOSS)		153,091	360,063	1,364,584	2,204,864	6,454,948	18,718,836	6,376,026

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

Combined Statement of Operations *(continued)*

		State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR	State Street Emerging Asia Equity Fund EUR
For the Period ended 30 June 2019	Notes							
INCOME								
Interest	2H	109,860	10,917	69,313	78,700	–	–	–
Dividends (net of withholding tax)	2H	92,793,237	7,865,903	23,876,296	28,283,991	853,259	1,055,598	519,363
Securities lending income	10	2,365,200	–	–	–	–	9,201	357
Other income		20,648	2,374	–	–	–	126	–
Total income		95,288,945	7,879,194	23,945,609	28,362,691	853,259	1,064,925	519,720
EXPENSES								
Investment Manager Fees	3B	13,405,258	1,037,199	3,683,531	4,133,285	242,169	261,405	271,124
Depositary, Administration and Transfer Agent fees	3A	6,098,204	107,604	272,999	328,249	38,159	30,536	42,109
Professional fees		465,932	6,258	96,535	129,177	17,997	6,393	37,230
Taxe d'abonnement	4	1,357,099	27,972	81,804	98,218	8,252	8,566	7,158
Securities lending expenses	10	709,560	–	–	–	–	2,760	107
Other expenses	3C	2,351,440	5,082	34,931	44,602	45,201	75,169	67,810
Waiver, reimbursement from Investment Manager	3B	(6,497,455)	–	–	–	(85,770)	(95,141)	(103,732)
Total expenses		17,890,038	1,184,115	4,169,800	4,733,531	266,008	289,688	321,806
NET INVESTMENT INCOME / (LOSS)		77,398,907	6,695,079	19,775,809	23,629,160	587,251	775,237	197,914

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

Combined Statement of Operations *(continued)*

		State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
For the Period ended 30 June 2019	Notes						
INCOME							
Interest	2H	22,097	78	–	2,344	31,183	–
Dividends (net of withholding tax)	2H	915,394	3,532,243	3,740,285	4,736,447	12,245,967	352,840
Securities lending income	10	–	–	–	–	–	–
Other income		–	–	–	729	–	–
Total income		937,491	3,532,321	3,740,285	4,739,520	12,277,150	352,840
EXPENSES							
Investment Manager Fees	3B	301,731	1,248,947	277,224	698,470	2,959,723	318
Depositary, Administration and Transfer Agent fees	3A	47,650	290,074	67,146	80,461	184,572	2,533
Professional fees		61,261	38,464	8,285	4,882	9,282	13,013
Taxe d'abonnement	4	5,400	11,154	8,407	25,202	41,639	684
Securities lending expenses	10	–	–	–	–	–	–
Other expenses	3C	49,721	27,610	28,113	32,414	37,199	6,564
Waiver, reimbursement from Investment Manager	3B	(103,677)	(80,281)	(31,146)	–	–	(16,831)
Total expenses		362,086	1,535,968	358,029	841,429	3,232,415	6,281
NET INVESTMENT INCOME / (LOSS)		575,405	1,996,353	3,382,256	3,898,091	9,044,735	346,559

^(b)This Sub-fund was launched during the period. Please refer to Note 1 for further details.

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

Combined Statement of Changes in Net Assets

		Combined EUR	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR
For the Period ended 30 June 2019	Notes							
Net assets at the beginning of the Period		24,581,793,297	633,387,434	684,027,073	108,840,956	121,821,529	2,489,756,628	106,135,754
Net investment income/(loss)		284,098,983	676,502	2,668,375	716,891	1,205,674	16,909,825	608,427
Net realised gain/(loss) from:								
Investments	2C	100,532,445	2,303,570	12,689,663	675,034	(352,697)	6,299,650	262,575
Futures contracts	2E	9,787,018	–	–	–	–	–	–
Currencies	2D	(118,016,704)	–	–	–	–	19,170	–
Net change in unrealised appreciation/(depreciation) on								
Investments	2C	2,366,792,922	28,450,431	18,771,335	14,337,475	4,121,553	111,643,078	4,846,777
Futures contracts	2E	6,636,010	–	–	–	–	–	–
Currencies	2D	456,023	–	–	–	–	15	–
Forward foreign exchange contracts	2G	36,546,082	–	–	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		2,686,832,779	31,430,503	34,129,373	15,729,400	4,974,530	134,871,738	5,717,779
Subscriptions		4,168,319,520	63,011,401	62,774,919	2,261,189	6,254,528	446,719,174	4,575,334
Redemptions		(3,862,721,183)	(52,232,893)	(233,670,903)	(4,414,868)	(935,387)	(466,614,697)	(7,677,624)
Distributions	7	(21,911,772)	(35,842)	(266,416)	–	–	(1,238,898)	(72,907)
Total Net increase/(decrease) in net assets from fund shares transaction		283,686,565	10,742,666	(171,162,400)	(2,153,679)	5,319,141	(21,134,421)	(3,175,197)
Total Increase/(decrease) in net assets		2,970,519,344	42,173,169	(137,033,027)	13,575,721	10,293,671	113,737,317	2,542,582
Currency Adjustment	8	49,017,987	–	–	–	–	–	–
Total Net assets at the end of the Period		27,601,330,628	675,560,603	546,994,046	122,416,677	132,115,200	2,603,493,945	108,678,336

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

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

	Notes	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR	State Street US Corporate Bond Index Fund ^(a) USD	State Street US Issuer Scored Corporate Bond Index Fund USD	State Street Global Treasury Bond Index Fund ^(a) USD	State Street Global Aggregate Bond Index Fund ^(a) USD	State Street Australia Index Equity Fund AUD
For the Period ended 30 June 2019								
Net assets at the beginning of the Period		1,007,579,503	89,314,490	37,710,894	76,839,672	1,993,504,288	2,615,770,189	254,738,000
Net investment income/(loss)		5,575,638	231,733	668,181	1,288,835	13,940,614	25,051,933	7,589,197
Net realised gain/(loss) from:								
Investments	2C	12,194,993	528,214	132,074	139,197	4,821,779	994,573	460,950
Futures contracts	2E	–	–	–	–	–	–	252,867
Currencies	2D	–	77,260	–	(2,745,019)	(35,592,323)	(30,429,045)	1,996
Net change in unrealised appreciation/(depreciation) on:								
Investments	2C	43,424,902	3,103,717	2,619,354	5,284,485	114,856,571	128,596,033	42,074,260
Futures contracts	2E	–	–	–	–	–	–	18,400
Currencies	2D	39	(17)	(22)	1,720	117,378	336,930	(327)
Forward foreign exchange contracts	2G	–	206,213	–	1,774,978	14,410,609	9,424,704	–
Total Net increase/(decrease) in net assets resulting from operations		61,195,572	4,147,120	3,419,587	5,744,196	112,554,628	133,975,128	50,397,343
Subscriptions		378,839,397	53,240	3,240,095	11,374,060	1,037,079,930	368,673,648	20,220,293
Redemptions		(450,331,049)	–	(8,019,233)	–	(300,190,195)	(128,943,627)	(25,199,760)
Distributions	7	(7,595,195)	–	–	–	(2,612,474)	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(79,086,847)	53,240	(4,779,138)	11,374,060	734,277,261	239,730,021	(4,979,467)
Total Increase/(decrease) in net assets		(17,891,275)	4,200,360	(1,359,551)	17,118,256	846,831,889	373,705,149	45,417,876
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		989,688,228	93,514,850	36,351,343	93,957,928	2,840,336,177	2,989,475,338	300,155,876

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

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

		State Street Canada Index Equity Fund CAD	State Street Japan Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR
For the Period ended 30 June 2019	Notes							
Net assets at the beginning of the Period		84,070,563	44,045,098,081	292,593,575	112,285,438	1,345,818,775	621,238,340	786,573,044
Net investment income/(loss)		1,043,905	477,071,249	3,924,564	3,664,860	8,726,390	16,541,200	19,741,034
Net realised gain/(loss) from:								
Investments	2C	22,784	249,043,684	13,994,171	(359,629)	24,682,539	2,074,664	4,143,592
Futures contracts	2E	29,301	25,743,056	294,957	258,332	(2,745,897)	(859,994)	659,843
Currencies	2D	1,969	(1,168,519)	(8,653)	28,731	(5,245,802)	(14,533)	(2,020,889)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2C	11,974,594	1,843,203,969	35,119,885	11,865,389	212,056,916	83,872,852	103,273,309
Futures contracts	2E	4,900	15,158,492	250	19,915	41,978	201,090	160,079
Currencies	2D	(1,632)	1,010,347	2,293	1,502	334	(1,879)	(26,730)
Forward foreign exchange contracts	2G	–	–	–	–	2,861,445	–	–
Total Net increase/(decrease) in net assets resulting from operations		13,075,821	2,610,062,278	53,327,467	15,479,100	240,377,903	101,813,400	125,930,238
Subscriptions		5,382,096	2,638,556,625	62,518,541	45,049,950	80,757,166	53,229,190	31,782,693
Redemptions		(7,943,406)	(5,735,221,681)	(165,228,491)	(5,947,505)	(136,060,690)	(93,258,417)	(121,143,022)
Distributions	7	–	–	–	–	–	(151,556)	(3,977,976)
Total Net increase/(decrease) in net assets from fund shares transaction		(2,561,310)	(3,096,665,056)	(102,709,950)	39,102,445	(55,303,524)	(40,180,783)	(93,338,305)
Total Increase/(decrease) in net assets		10,514,511	(486,602,778)	(49,382,483)	54,581,545	185,074,379	61,632,617	32,591,933
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		94,585,074	43,558,495,303	243,211,092	166,866,983	1,530,893,154	682,870,957	819,164,977

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

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

	Notes	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund ^(a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	State Street Eurozone Value Spotlight Fund EUR
For the Period ended 30 June 2019								
Net assets at the beginning of the Period		90,387,320	3,995,048,480	417,446,513	181,912,413	99,257,522	483,349,013	72,116,072
Net investment income/(loss)		2,314,706	47,042,816	4,997,918	2,337,305	(63,696)	7,922,127	2,311,730
Net realised gain/(loss) from:								
Investments	2C	1,022,499	7,027,076	6,395,141	181,068	(951,823)	(31,398,217)	297,793
Futures contracts	2E	104,226	4,478,111	330,483	(224,040)	4,247,315	–	–
Currencies	2D	(179,638)	(30,180,392)	(497,539)	(405,301)	29,357	(1,149,236)	(921)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2C	13,153,076	604,831,059	58,718,323	17,298,920	1,589,858	82,973,545	7,917,410
Futures contracts	2E	9,621	1,430,730	218,111	130,964	1,828,716	–	–
Currencies	2D	25,669	36,673	20,824	36,676	(24,950)	(13,554)	(749)
Forward foreign exchange contracts	2G	–	11,936,260	–	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		16,450,159	646,602,333	70,183,261	19,355,592	6,654,777	58,334,665	10,525,263
Subscriptions		7,437,532	774,852,748	25,622,924	75,543,451	18,352,310	48,970,873	13,878,158
Redemptions		(8,259,144)	(847,342,485)	(40,479,460)	(23,817,465)	(3,854,311)	(235,415,220)	(2,294,965)
Distributions	7	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(821,612)	(72,489,737)	(14,856,536)	51,725,986	14,497,999	(186,444,347)	11,583,193
Total Increase/(decrease) in net assets		15,628,547	574,112,596	55,326,725	71,081,578	21,152,776	(128,109,682)	22,108,456
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		106,015,867	4,569,161,076	472,773,238	252,993,991	120,410,298	355,239,331	94,224,528

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

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

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

	Notes	State Street US Value Spotlight Fund USD	State Street Asia Pacific Value Spotlight Fund USD	State Street Global Value Spotlight Fund EUR	State Street Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD
For the Period ended 30 June 2019								
Net assets at the beginning of the Period		19,738,213	27,398,875	108,098,153	145,845,921	464,123,490	681,985,022	924,633,143
Net investment income/(loss)		153,091	360,063	1,364,584	2,204,864	6,454,948	18,718,836	6,376,026
Net realised gain/(loss) from:								
Investments	2C	758,872	(161,057)	(1,206,677)	(1,158,632)	74,552	(2,759,567)	10,806,670
Futures contracts	2E	–	–	–	–	502,246	406,202	1,277,051
Currencies	2D	(12,262)	(39,652)	1,518,141	(2,426,786)	(1,121,024)	(2,787,300)	(358,561)
Net change in unrealised appreciation/(depreciation) on:								
Investments	2C	2,130,042	2,152,939	13,371,779	17,173,126	55,330,773	92,445,628	136,893,229
Futures contracts	2E	–	–	–	–	372,528	243,463	570,333
Currencies	2D	518	369	(20,410)	2,745	(5,688)	(22,317)	11,498
Forward foreign exchange contracts	2G	–	–	(233,104)	785,911	–	52,567	293,905
Total Net increase/(decrease) in net assets resulting from operations		3,030,261	2,312,662	14,794,313	16,581,228	61,608,335	106,297,512	155,870,151
Subscriptions								
Redemptions		869,736	2,200,555	22,732,275	1,088,048	104,387,819	36,650,446	27,355,326
Distributions	7	(2,587,909)	(2,087,703)	(22,572,502)	(695,572)	(30,821,315)	(47,665,700)	(38,783,469)
Total Net increase/(decrease) in net assets from fund shares transaction		–	–	–	–	–	(2,205,103)	–
		(1,718,173)	112,852	159,773	392,476	73,566,504	(13,220,357)	(11,428,143)
Total Increase/(decrease) in net assets								
Currency Adjustment	8	1,312,088	2,425,514	14,954,086	16,973,704	135,174,839	93,077,155	144,442,008
		–	–	–	–	–	–	–
Total Net assets at the end of the Period		21,050,301	29,824,389	123,052,239	162,819,625	599,298,329	775,062,177	1,069,075,151

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

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

	Notes	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR	State Street Emerging Asia Equity Fund EUR
For the Period ended 30 June 2019								
Net assets at the beginning of the Period		5,295,374,809	627,869,757	1,277,668,191	1,807,150,925	30,957,675	34,272,219	35,011,159
Net investment income/(loss)		77,398,907	6,695,079	19,775,809	23,629,160	587,251	775,237	197,914
Net realised gain/(loss) from:								
Investments	2C	(84,064,624)	21,221,640	(1,193,843)	23,193,525	13,767	913,180	475,434
Futures contracts	2E	16,043,909	828,028	(394,711)	698,370	27,087	–	60,537
Currencies	2D	(32,902,238)	(1,669,045)	(4,900,675)	(11,069,808)	–	(238,832)	39,218
Net change in unrealised appreciation/(depreciation) on:								
Investments	2C	413,191,180	63,640,600	117,196,784	133,636,076	3,474,580	3,914,963	1,432,968
Futures contracts	2E	1,001,764	224,298	1,098,375	456,090	6,178	–	(7,243)
Currencies	2D	441,058	(19,900)	15,946	37,690	12	(247)	(1,517)
Forward foreign exchange contracts	2G	–	–	–	–	–	–	–
Total Net increase/(decrease) in net assets resulting from operations		391,109,956	90,920,700	131,597,685	170,581,103	4,108,875	5,364,301	2,197,311
Subscriptions		2,765,045	44,992,098	299,733,507	169,124,114	2,942,378	183,938	99,127
Redemptions		(279,983,250)	(214,255,192)	(17,370,957)	(192,646,097)	(2,174,242)	(4,141,896)	(2,915,224)
Distributions	7	–	(4,137,781)	–	–	(50,547)	(53,746)	–
Total Net increase/(decrease) in net assets from fund shares transaction		(277,218,205)	(173,400,875)	282,362,550	(23,521,983)	717,589	(4,011,704)	(2,816,097)
Total Increase/(decrease) in net assets		113,891,751	(82,480,175)	413,960,235	147,059,120	4,826,464	1,352,597	(618,786)
Currency Adjustment	8	–	–	–	–	–	–	–
Total Net assets at the end of the Period		5,409,266,560	545,389,582	1,691,628,426	1,954,210,045	35,784,139	35,624,816	34,392,373

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

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

		State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
For the Period ended 30 June 2019	Notes						
Net assets at the beginning of the Period		45,124,802	247,080,166	140,448,599	366,552,010	729,062,666	–
Net investment income/(loss)		575,405	1,996,353	3,382,256	3,898,091	9,044,735	346,559
Net realised gain/(loss) from:							
Investments	2C	542,906	(5,531,278)	(986,132)	8,905,744	(10,636,962)	(6,863)
Futures contracts	2E	27,185	(169,131)	(6)	–	–	–
Currencies	2D	(51,006)	(809,554)	(125,348)	(104,080)	121,766	(30,957)
Net change in unrealised appreciation/(depreciation) on:							
Investments	2C	2,128,758	23,347,782	17,893,383	38,837,599	88,978,442	457,688
Futures contracts	2E	4,597	–	–	–	–	–
Currencies	2D	(3,613)	(11,645)	(4,161)	16,345	10,487	126
Forward foreign exchange contracts	2G	–	(190,879)	–	–	–	(43,898)
Total Net increase/(decrease) in net assets resulting from operations		3,224,232	18,631,648	20,159,992	51,553,699	87,518,468	722,655
Subscriptions		146,388	1,439,362	27,916,913	38,212,496	76,470,264	13,100,000
Redemptions		(2,775,252)	(42,504,993)	(13,922,367)	(48,315,959)	(31,288,192)	–
Distributions	7	–	–	–	(324,046)	–	–
Total Net increase/(decrease) in net assets from fund shares transaction		(2,628,864)	(41,065,631)	13,994,546	(10,427,509)	45,182,072	13,100,000
Total Increase/(decrease) in net assets		595,368	(22,433,983)	34,154,538	41,126,190	132,700,540	13,822,655
Currency Adjustment	8	–	–	–	–	–	–
Total Net assets at the end of the Period		45,720,170	224,646,183	174,603,137	407,678,200	861,763,206	13,822,655

^(a) Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

^(b) This Sub-fund was launched during the period. Please refer to Note 1 for further details.

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

Statistical Information

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
2019								
Net Asset Value at 30 June 2019								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	€ 2,529,669	–
Class - A2 Distributing Shares	–	–	–	–	–	–	€ 575,229,739	–
Class - A (USD) Shares	–	–	–	–	–	–	–	–
Class - B Shares	€ 243,075,914	€ 158,864,936	–	–	€ 1,286,337,440	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	–	–
Class - B (GBP) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 409,139,679	€ 74,963,741	€ 122,416,677	€ 132,115,307	€ 1,001,207,159	€ 33,143,381	€ 408,496,829	€ 71,424,866
Class - I Distributing Shares	€ 18,182,199	–	–	–	€ 261,216,441	€ 6,047,937	€ 5,905,525	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	F 24,527,181
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 5,162,811	€ 279,125,520	–	–	€ 2,030,091	€ 69,487,016	–	–
Class - P Distributing Shares	–	€ 34,039,849	–	–	€ 52,702,814	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
Number of Shares Outstanding at 30 June 2019								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	229,470	–
Class - A2 Distributing Shares	–	–	–	–	–	–	54,120,672	–
Class - A (USD) Shares	–	–	–	–	–	–	–	–
Class - B Shares	19,278,176	11,883,831	–	–	96,589,401	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	–	–
Class - B (GBP) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	29,859,865	5,461,626	7,477,888	11,446,547	65,178,694	2,828,127	30,127,511	6,231,690
Class - I Distributing Shares	1,573,438	–	–	–	25,082,231	599,494	494,486	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	2,335,798
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	414,330	19,094,329	–	–	169,482	5,965,431	–	–
Class - P Distributing Shares	–	2,941,905	–	–	5,197,542	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
Net Asset Value per Share at 30 June 2019								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	€ 11.02	–
Class - A2 Distributing Shares	–	–	–	–	–	–	€ 10.63	–
Class - A (USD) Shares	–	–	–	–	–	–	–	–
Class - B Shares	€ 12.61	€ 13.37	–	–	€ 13.32	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	–	–
Class - B (GBP) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 13.70	€ 13.73	€ 16.37	€ 11.54	€ 15.36	€ 11.72	€ 13.56	€ 11.46
Class - I Distributing Shares	€ 11.56	–	–	–	€ 10.41	€ 10.09	€ 11.94	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	F 10.50
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 12.46	€ 14.62	–	–	€ 11.98	€ 11.65	–	–
Class - P Distributing Shares	–	€ 11.57	–	–	€ 10.14	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
2018								
Net Asset Value at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	€ 3,291,815	–
Class - A2 Distributing Shares	–	–	–	–	–	–	€ 850,868,327	–
Class - B Shares	€ 226,562,183	€ 151,431,958	–	–	€ 1,062,692,368	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 385,465,551	€ 62,854,468	€ 108,840,956	€ 121,821,642	€ 1,112,879,644	€ 28,265,398	€ 144,976,439	€ 68,418,950
Class - I Distributing Shares	€ 17,370,564	–	–	–	€ 263,621,906	€ 5,800,686	€ 8,442,273	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	¥ 23,547,540
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 3,989,136	€ 437,198,507	–	–	€ 1,623,066	€ 72,069,670	–	–
Class - P Distributing Shares	–	€ 32,542,140	–	–	€ 48,939,644	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Number of Shares Outstanding at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	314,970	–
Class - A2 Distributing Shares	–	–	–	–	–	–	83,720,451	–

Statistical Information *(continued)*

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
Number of Shares Outstanding at 31 December 2018 <i>(continued)</i>								
Class - B Shares	18,860,636	12,002,297	–	–	84,216,051	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	29,506,911	4,848,456	7,619,200	10,971,440	76,404,545	2,546,187	11,276,123	6,227,949
Class - I Distributing Shares	1,573,438	–	–	–	26,626,163	599,494	739,565	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	2,334,526
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	335,537	31,641,242	–	–	142,795	6,526,801	–	–
Class - P Distributing Shares	–	2,951,039	–	–	5,029,861	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	€ 10.45	–
Class - A2 Distributing Shares	–	–	–	–	–	–	€ 10.16	–
Class - B Shares	€ 12.01	€ 12.62	–	–	€ 12.62	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
Net Asset Value per Share at 31 December 2018 (continued)								
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 13.06	€ 12.96	€ 14.29	€ 11.10	€ 14.57	€ 11.10	€ 12.86	€ 10.99
Class - I Distributing Shares	€ 11.04	–	–	–	€ 9.90	€ 9.68	€ 11.42	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	F 10.09
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 11.89	€ 13.82	–	–	€ 11.37	€ 11.04	–	–
Class - P Distributing Shares	–	€ 11.03	–	–	€ 9.73	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
2017								
Net Asset Value at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	€ 3,862,916	–
Class - A2 Distributing Shares	–	–	–	–	–	–	€ 734,962,601	–
Class - B Shares	€ 186,820,156	€ 175,512,801	–	–	€ 969,807,901	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 354,063,917	€ 45,509,496	€ 106,897,027	€ 223,227,611	€ 1,334,223,362	€ 26,196,142	€ 145,913,549	€ 70,145,995
Class - I Distributing Shares	€ 17,895,859	–	–	–	–	€ 5,954,995	€ 9,264,307	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	F 16,316,342
Class - I (EUR) Shares	–	–	–	–	–	–	–	–

Statistical Information *(continued)*

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
Net Asset Value at 31 December 2017(continued)								
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 3,871,391	€ 481,094,207	–	–	€ 1,442,958	€ 88,081,171	–	–
Class - P Distributing Shares	–	€ 7,176,856	–	–	€ 50,966,645	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Number of Shares Outstanding at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	363,980	–
Class - A2 Distributing Shares	–	–	–	–	–	–	70,516,661	–
Class - B Shares	15,807,285	13,988,187	–	–	75,699,839	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	27,506,200	3,524,720	7,636,043	19,728,728	90,088,504	2,328,033	11,171,538	6,320,384
Class - I Distributing Shares	1,639,829	–	–	–	–	599,494	791,386	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	1,592,917
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	329,978	34,904,680	–	–	124,665	7,857,769	–	–

Statistical Information *(continued)*

	State Street Euro Core Treasury Bond Index Fund EUR	State Street EMU Government Bond Index Fund EUR	State Street EMU Government Long Bond Index Fund EUR	State Street Euro Inflation Linked Bond Index Fund EUR	State Street Euro Corporate Bond Index Fund EUR	State Street Euro Corporate ex-Financials Bond Index Fund EUR	State Street Euro Sustainable Corporate Bond Index Fund ^(a) EUR	State Street Euro Issuer Scored Corporate Bond Index Fund EUR
Number of Shares Outstanding at 31 December 2017 <i>(continued)</i>								
Class - P Distributing Shares	–	646,273	–	–	5,085,028	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	€ 10.61	–
Class - A2 Distributing Shares	–	–	–	–	–	–	€ 10.42	–
Class - B Shares	€ 11.82	€ 12.55	–	–	€ 12.81	–	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 12.87	€ 12.91	€ 14.00	€ 11.31	€ 14.81	€ 11.25	€ 13.06	€ 11.10
Class - I Distributing Shares	€ 10.91	–	–	–	–	€ 9.93	€ 11.71	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	F 10.24
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 11.73	€ 13.78	–	–	€ 11.57	€ 11.21	–	–
Class - P Distributing Shares	–	€ 11.10	–	–	€ 10.02	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

^(a)Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

Statistical Information (continued)

	State Street US Corporate Bond Index Fund ^(a)	State Street US Issuer Scored Corporate Bond Index Fund	State Street Global Treasury Bond Index Fund ^(a)	State Street Global Aggregate Bond Index Fund ^(a)	State Street Australia Index Equity Fund	State Street Canada Index Equity Fund	State Street Japan Index Equity Fund	State Street Switzerland Index Equity Fund
	USD	USD	USD	USD	AUD	CAD	JPY	CHF
2019								
Net Asset Value at 30 June 2019								
Class - A Shares	-	-	-	-	-	-	-	-
Class - A2 Shares	-	-	-	-	-	-	-	-
Class - A2 Distributing Shares	-	-	-	-	-	-	-	-
Class - A (USD) Shares	-	-	-	-	-	-	-	-
Class - B Shares	-	-	\$ 20,078,485	\$ 53,971,702	-	-	¥ 3,026,652,173	-
Class - B (EUR) Shares	-	-	-	-	-	-	-	-
Class - B (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - Class B (EUR-Hedged) Accumulating	-	-	-	-	-	-	-	-
Class - B (GBP) Shares	-	-	-	-	-	-	-	-
Class - B (GBP-Hedged) Shares	-	-	-	£ 877,743,880	-	-	-	-
Class - B (USD) Shares	-	-	-	-	-	-	-	-
Class - B (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I Shares	\$ 34,126,208	-	\$ 114,880,405	\$ 1,087,292,833	A\$ 20,327,710	C\$ 46,747,614	¥ 30,480,104,002	F 81,461,944
Class - I Distributing Shares	-	-	-	-	-	-	-	-
Class - I (AUD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	F 32,510,098	F 40,241,564	F 4,783,064	-	-	-	-
Class - I (EUR) Shares	-	-	-	-	-	€ 11,530,269	€ 77,151,270	-
Class - Class I (EUR) Accumulating shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	€ 53,226,842	€ 1,250,835,384	€ 197,735,244	-	-	-	-
Class - I (EUR-Hedged) Distributing Shares	-	-	€ 20,593,512	-	-	-	-	-
Class - I (GBP) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	£ 209,711,011	£ 282,179,417	-	-	-	-
Class - I (GBP-Hedged) Distributing Shares	-	-	£ 23,790,795	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	\$ 632,280,727	\$ 144,281,087	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	\$ 281,024,921	-	-	-	-	-
Class - P Shares	\$ 2,207,607	-	\$ 5,148,631	-	A\$ 12,852,092	C\$ 30,679,428	¥ 585,713,714	F 20,965,389
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Class - P (EUR) Shares	-	-	-	-	-	-	-	€ 22,952,894
Class - P (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - P (USD) Shares	-	-	-	-	-	-	-	-
Class - S Shares	-	-	-	-	-	-	-	F 115,298,463
Class - I Distributing Shares	-	-	-	-	\$ 187,350,447	-	-	-

Statistical Information (continued)

	State Street US Corporate Bond Index Fund ^(a) USD	State Street US Issuer Scored Corporate Bond Index Fund USD	State Street Global Treasury Bond Index Fund ^(a) USD	State Street Global Aggregate Bond Index Fund ^(a) USD	State Street Australia Index Equity Fund AUD	State Street Canada Index Equity Fund CAD	State Street Japan Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF
Number of Shares Outstanding at 30 June 2019								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - A (USD) Shares	–	–	–	–	–	–	–	–
Class - B Shares	–	–	1,871,342	5,005,778	–	–	265,333,033	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	–	–
Class - B (GBP) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	82,846,075	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	2,757,130	–	9,741,337	98,226,838	1,326,715	3,507,758	2,692,846,159	6,192,752
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	3,125,625	3,920,076	442,254	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	1,001,988	6,193,783	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	4,610,149	109,241,704	17,719,583	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	2,015,508	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	19,886,126	24,619,043	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	2,294,341	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	47,277,907	11,966,134	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	24,061,104	–	–	–	–	–
Class - P Shares	194,618	–	442,190	–	851,510	2,336,783	52,520,758	1,617,891
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	1,801,369
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	9,852,235
Class - I Distributing Shares	–	–	–	–	17,062,469	–	–	–

Statistical Information (continued)

	State Street US Corporate Bond Index Fund ^(a)	State Street US Issuer Scored Corporate Bond Index Fund	State Street Global Treasury Bond Index Fund ^(a)	State Street Global Aggregate Bond Index Fund ^(a)	State Street Australia Index Equity Fund	State Street Canada Index Equity Fund	State Street Japan Index Equity Fund	State Street Switzerland Index Equity Fund
	USD	USD	USD	USD	AUD	CAD	JPY	CHF
Net Asset Value per Share at 30 June 2019								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - A (USD) Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	\$ 10.73	\$ 10.78	—	—	¥ 11.41	—
Class - B (EUR) Shares	—	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - Class B (EUR-Hedged) Accumulating	—	—	—	—	—	—	—	—
Class - B (GBP) Shares	—	—	—	—	—	—	—	—
Class - B (GBP-Hedged) Shares	—	—	—	£ 10.59	—	—	—	—
Class - B (USD) Shares	—	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	\$ 12.38	—	\$ 11.79	\$ 11.07	A\$ 15.32	C\$ 13.33	¥ 11.32	F 13.15
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	F 10.40	F 10.27	F 10.82	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	€ 11.51	€ 12.46	—
Class - Class I (EUR) Accumulating shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	€ 11.55	€ 11.45	€ 11.16	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	€ 10.22	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	£ 10.55	£ 11.46	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	£ 10.37	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	\$ 13.37	\$ 12.06	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	\$ 11.68	—	—	—	—	—
Class - P Shares	\$ 11.34	—	\$ 11.64	—	A\$ 15.09	C\$ 13.13	¥ 11.15	F 12.96
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Shares	—	—	—	—	—	—	—	€ 12.74
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	—	—	—	—
Class - S Shares	—	—	—	—	—	—	—	F 11.70
Class - I Distributing Shares	—	—	—	—	\$ 10.98	—	—	—

Statistical Information (continued)

	State Street US Corporate Bond Index Fund ^(a)	State Street US Issuer Scored Corporate Bond Index Fund	State Street Global Treasury Bond Index Fund ^(a)	State Street Global Aggregate Bond Index Fund ^(a)	State Street Australia Index Equity Fund	State Street Canada Index Equity Fund	State Street Japan Index Equity Fund	State Street Switzerland Index Equity Fund
	USD	USD	USD	USD	AUD	CAD	JPY	CHF
2018								
Net Asset Value at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	–	–	\$ 7,061,870	\$ 48,240,148	–	–	¥ 3,160,501,393	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	£ 664,557,841	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	\$ 36,230,244	–	\$ 116,374,084	\$ 1,025,814,607	A\$ 10,059,239	C\$ 42,952,929	¥ 29,935,238,470	F 76,630,352
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	F 30,425,592	F 20,289,884	F 6,750,215	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	€ 8,277,208	€ 81,717,418	–
Class - I (EUR-Hedged) Shares	–	€ 40,218,986	€ 941,285,266	€ 240,645,289	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	€ 19,113,127	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	£ 170,812,605	£ 230,228,403	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	£ 17,564,920	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	\$ 282,748,174	\$ 120,174,790	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	\$ 223,427,942	–	–	–	–	–
Class - P Shares	\$ 1,481,297	–	\$ 5,513,269	–	A\$ 11,390,325	C\$ 28,194,791	¥ 700,304,114	F 19,164,073
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	€ 18,699,381
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	F 175,726,497
Class - I Distributing Shares	–	–	–	–	\$ 164,235,006	–	–	–
Number of Shares Outstanding at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information *(continued)*

	State Street US Corporate Bond Index Fund ^(a)	State Street US Issuer Scored Corporate Bond Index Fund	State Street Global Treasury Bond Index Fund ^(a)	State Street Global Aggregate Bond Index Fund ^(a)	State Street Australia Index Equity Fund	State Street Canada Index Equity Fund	State Street Japan Index Equity Fund	State Street Switzerland Index Equity Fund
	USD	USD	USD	USD	AUD	CAD	JPY	CHF
Number of Shares Outstanding at 31 December 2018 <i>(continued)</i>								
Class - B Shares	–	–	691,020	4,727,519	–	–	293,148,225	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	65,912,012	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	3,210,382	–	10,352,707	97,847,305	786,833	3,730,760	2,795,437,368	7,060,488
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	3,123,929	2,046,215	650,004	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	873,558	7,088,308	–
Class - I (EUR-Hedged) Shares	–	3,728,664	85,290,982	22,512,544	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	1,920,658	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	16,905,513	21,088,356	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	1,750,030	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	22,267,095	10,562,838	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	19,958,295	–	–	–	–	–
Class - P Shares	143,121	–	496,396	–	902,649	2,480,922	66,242,254	1,788,874
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	1,801,686
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	18,210,670
Class - I Distributing Shares	–	–	–	–	17,878,174	–	–	–
Net Asset Value per Share at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	–	–	\$ 10.22	\$ 10.20	–	–	¥ 10.78	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	£ 10.08	–	–	–	–

Statistical Information (continued)

	State Street US Corporate Bond Index Fund ^(a)	State Street US Issuer Scored Corporate Bond Index Fund	State Street Global Treasury Bond Index Fund ^(a)	State Street Global Aggregate Bond Index Fund ^(a)	State Street Australia Index Equity Fund	State Street Canada Index Equity Fund	State Street Japan Index Equity Fund	State Street Switzerland Index Equity Fund
	USD	USD	USD	USD	AUD	CAD	JPY	CHF
Net Asset Value per Share at 31 December 2018 (continued)								
Class - B (USD) Shares	—	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	\$ 11.29	—	\$ 11.24	\$ 10.48	A\$ 12.78	C\$ 11.51	¥ 10.71	F 10.85
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	F 9.74	F 9.92	F 10.38	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	€ 9.48	€ 11.53	—
Class - I (EUR-Hedged) Shares	—	€ 10.79	€ 11.04	€ 10.69	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	€ 9.95	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	£ 10.10	£ 10.92	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	£ 10.04	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	\$ 12.70	\$ 11.38	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	\$ 11.19	—	—	—	—	—
Class - P Shares	\$ 10.35	—	\$ 11.11	—	A\$ 12.62	C\$ 11.36	¥ 10.57	F 10.71
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Shares	—	—	—	—	—	—	—	€ 10.38
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	—	—	—	—
Class - S Shares	—	—	—	—	—	—	—	F 9.65
Class - I Distributing Shares	—	—	—	—	\$ 9.19	—	—	—
2017								
Net Asset Value at 31 December 2017								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	\$ 1,988,804	\$ 50,349,706	—	—	¥ 3,489,509,925	—
Class - B (EUR) Shares	—	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	\$ 36,709,339	—	\$ 101,373,195	\$ 1,785,253,097	A\$ 25,508,560	C\$ 70,415,319	¥ 41,222,877,512	F 109,375,507
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	F 32,118,991	F 13,729,017	F 12,016,021	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	€ 133,882,206	—

Statistical Information (continued)

	State Street US Corporate Bond Index Fund ^(a) USD	State Street US Issuer Scored Corporate Bond Index Fund USD	State Street Global Treasury Bond Index Fund ^(a) USD	State Street Global Aggregate Bond Index Fund ^(a) USD	State Street Australia Index Equity Fund AUD	State Street Canada Index Equity Fund CAD	State Street Japan Index Equity Fund JPY	State Street Switzerland Index Equity Fund CHF
Net Asset Value at 31 December 2017(continued)								
Class - I (EUR-Hedged) Shares	–	€ 80,519,443	€ 693,751,699	€ 170,312,634	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	€ 17,366,215	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	£ 38,766,782	£ 200,552,104	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	£ 12,880,197	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	\$ 242,650,959	\$ 117,812,087	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	\$ 243,859,423	–	–	–	–	–
Class - P Shares	\$ 292,890	–	\$ 5,108,323	–	A\$ 12,987,044	C\$ 34,653,391	¥ 964,751,454	F 23,314,188
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	€ 19,830,674
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	F 269,039,027
Class - I Distributing Shares	–	–	–	–	\$ 413,815,796	–	–	–
Number of Shares Outstanding at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	–	–	194,367	4,885,610	–	–	274,281,257	–
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	3,173,182	–	8,993,392	168,353,662	1,942,742	5,506,831	3,254,924,334	9,226,535
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	3,120,475	1,375,000	1,137,479	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	10,551,700	–
Class - I (EUR-Hedged) Shares	–	7,097,833	62,716,215	15,742,445	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	1,745,297	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	3,870,884	18,347,565	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	1,293,440	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	19,601,313	10,512,001	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	22,141,233	–	–	–	–	–
Class - P Shares	27,565	–	457,890	–	998,118	2,734,747	76,869,600	1,984,624

Statistical Information (continued)

	State Street US Corporate Bond Index Fund ^(a)	State Street US Issuer Scored Corporate Bond Index Fund	State Street Global Treasury Bond Index Fund ^(a)	State Street Global Aggregate Bond Index Fund ^(a)	State Street Australia Index Equity Fund	State Street Canada Index Equity Fund	State Street Japan Index Equity Fund	State Street Switzerland Index Equity Fund
	USD	USD	USD	USD	AUD	CAD	JPY	CHF
Number of Shares Outstanding at 31 December 2017 (continued)								
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Shares	—	—	—	—	—	—	—	1,807,029
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	—	—	—	—
Class - S Shares	—	—	—	—	—	—	—	25,559,887
Class - I Distributing Shares	—	—	—	—	39,683,246	—	—	—
Net Asset Value per Share at 31 December 2017								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	\$ 10.23	\$ 10.31	—	—	¥ 12.72	—
Class - B (EUR) Shares	—	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	\$ 11.57	—	\$ 11.27	\$ 10.60	A\$ 13.13	C\$ 12.79	¥ 12.66	F 11.85
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	F 10.29	F 9.98	F 10.56	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	€ 12.69	—
Class - I (EUR-Hedged) Shares	—	€ 11.34	€ 11.06	€ 10.82	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	€ 9.95	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	£ 10.02	£ 10.93	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	£ 9.96	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	\$ 12.38	\$ 11.21	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	\$ 11.01	—	—	—	—	—
Class - P Shares	\$ 10.63	—	\$ 11.16	—	A\$ 13.01	C\$ 12.67	¥ 12.55	F 11.75
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Shares	—	—	—	—	—	—	—	€ 10.97
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	—	—	—	—
Class - S Shares	—	—	—	—	—	—	—	F 10.53
Class - I Distributing Shares	—	—	—	—	\$ 10.43	—	—	—

^(a)Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

Statistical Information (continued)

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
2019								
Net Asset Value at 30 June 2019								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - A (USD) Shares	–	–	–	–	–	–	–	–
Class - B Shares	£ 11,094,893	\$ 145,177,568	€ 13,591,228	–	\$ 35,037,761	\$ 953,334,846	\$ 29,202,066	\$ 88,413,516
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	–	–
Class - B (GBP) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	\$ 119,926,486	–	–
Class - I Shares	£ 21,771,026	\$ 798,438,787	€ 595,592,537	€ 563,141,165	\$ 11,763,041	\$ 797,096,984	\$ 443,571,172	\$ 123,857,887
Class - I Distributing Shares	–	–	€ 5,894,927	€ 141,209,034	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	€ 140,464,849	€ 328,980,344	–	–	€ 42,265,441	€ 1,213,735,487	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	€ 149,176,635	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	£ 34,237,862	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	£ 8,314,412	\$ 42,751,435	€ 67,792,265	€ 114,814,778	\$ 11,083,163	\$ 220,496,880	–	\$ 40,722,588
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	€ 926,650,854	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
Number of Shares Outstanding at 30 June 2019								
Class - A Shares	-	-	-	-	-	-	-	-
Class - A2 Shares	-	-	-	-	-	-	-	-
Class - A2 Distributing Shares	-	-	-	-	-	-	-	-
Class - A (USD) Shares	-	-	-	-	-	-	-	-
Class - B Shares	788,605	9,067,127	1,051,344	-	2,275,057	64,547,029	1,904,634	6,049,220
Class - B (EUR) Shares	-	-	-	-	-	-	-	-
Class - B (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - Class B (EUR-Hedged) Accumulating	-	-	-	-	-	-	-	-
Class - B (GBP) Shares	-	-	-	-	-	-	-	-
Class - B (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - B (USD) Shares	-	-	-	-	-	-	-	-
Class - B (USD-Hedged) Shares	-	-	-	-	-	8,606,195	-	-
Class - I Shares	1,559,562	50,245,529	46,429,524	45,476,789	769,600	54,375,926	30,541,475	8,570,660
Class - I Distributing Shares	-	-	579,799	12,172,794	-	-	-	-
Class - I (AUD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	12,225,672	21,099,144	-	-	3,627,231	84,413,358	-	-
Class - Class I (EUR) Accumulating shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	10,173,464	-	-	-	-	-	-
Class - I (EUR-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - I (GBP) Shares	-	-	-	-	-	3,075,581	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	604,501	2,731,172	5,366,490	9,413,628	736,077	15,276,844	-	2,916,644
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Class - P (EUR) Shares	-	-	-	-	-	-	-	-
Class - P (EUR-Hedged) Shares	-	-	-	-	-	68,034,769	-	-
Class - P (USD) Shares	-	-	-	-	-	-	-	-
Class - S Shares	-	-	-	-	-	-	-	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-

Statistical Information (continued)

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
Net Asset Value per Share at 30 June 2019								
Class - A Shares	-	-	-	-	-	-	-	-
Class - A2 Shares	-	-	-	-	-	-	-	-
Class - A2 Distributing Shares	-	-	-	-	-	-	-	-
Class - A (USD) Shares	-	-	-	-	-	-	-	-
Class - B Shares	£ 14.07	\$ 16.01	€ 12.93	-	\$ 15.40	\$ 14.77	\$ 15.33	\$ 14.62
Class - B (EUR) Shares	-	-	-	-	-	-	-	-
Class - B (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - Class B (EUR-Hedged) Accumulating	-	-	-	-	-	-	-	-
Class - B (GBP) Shares	-	-	-	-	-	-	-	-
Class - B (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - B (USD) Shares	-	-	-	-	-	-	-	-
Class - B (USD-Hedged) Shares	-	-	-	-	-	\$ 13.93	-	-
Class - I Shares	£ 13.96	\$ 15.89	€ 12.83	€ 12.38	\$ 15.28	\$ 14.66	\$ 14.52	\$ 14.45
Class - I Distributing Shares	-	-	€ 10.17	€ 11.60	-	-	-	-
Class - I (AUD) Shares	-	-	-	-	-	-	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	€ 11.49	€ 15.59	-	-	€ 11.65	€ 14.38	-	-
Class - Class I (EUR) Accumulating shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	€ 14.66	-	-	-	-	-	-
Class - I (EUR-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - I (GBP) Shares	-	-	-	-	-	£ 11.13	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	£ 13.75	\$ 15.65	€ 12.63	€ 12.20	\$ 15.06	\$ 14.43	-	\$ 13.96
Class - P Distributing Shares	-	-	-	-	-	-	-	-
Class - P (EUR) Shares	-	-	-	-	-	-	-	-
Class - P (EUR-Hedged) Shares	-	-	-	-	-	€ 13.62	-	-
Class - P (USD) Shares	-	-	-	-	-	-	-	-
Class - S Shares	-	-	-	-	-	-	-	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-

Statistical Information (continued)

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
2018								
Net Asset Value at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	£ 9,763,818	\$ 119,321,697	€ 11,769,076	–	\$ 29,860,377	\$ 641,481,993	\$ 19,306,555	\$ 47,629,051
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	\$ 106,060,987	–	–
Class - I Shares	£ 7,909,196	\$ 707,665,665	€ 545,932,210	€ 543,381,413	\$ 10,132,242	\$ 621,535,051	\$ 398,139,958	\$ 97,831,196
Class - I Distributing Shares	–	–	€ 5,188,134	€ 124,946,296	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	€ 95,311,901	€ 296,679,043	–	–	€ 35,460,441	€ 1,036,282,063	–	–
Class - I (EUR-Hedged) Shares	–	€ 122,546,434	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	£ 29,211,155	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	£ 9,062,960	\$ 39,593,898	€ 58,348,920	€ 118,229,856	\$ 9,858,105	\$ 428,611,829	–	\$ 36,452,166
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	€ 853,020,471	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Number of Shares Outstanding at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	783,702	8,825,970	1,064,384	–	2,288,650	50,897,593	1,476,173	3,601,167

Statistical Information *(continued)*

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
Number of Shares Outstanding at 31 December 2018 <i>(continued)</i>								
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	8,936,887	–	–
Class - I Shares	639,179	52,689,728	49,707,693	51,089,945	781,715	49,637,653	32,088,154	7,470,055
Class - I Distributing Shares	–	–	579,798	12,172,794	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	9,387,849	22,598,478	–	–	3,602,364	84,677,741	–	–
Class - I (EUR-Hedged) Shares	–	9,733,976	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	3,074,141	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	741,881	2,986,705	5,382,355	11,264,356	770,544	34,691,935	–	2,867,366
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	72,193,452	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	£ 12.46	\$ 13.52	€ 11.06	–	\$ 13.05	\$ 12.60	\$ 13.08	\$ 13.23
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	\$ 11.87	–	–

Statistical Information (continued)

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
Net Asset Value per Share at 31 December 2018 (continued)								
Class - I Shares	£ 12.37	\$ 13.43	€ 10.98	€ 10.64	\$ 12.96	\$ 12.52	\$ 12.41	\$ 13.10
Class - I Distributing Shares	–	–	€ 8.95	€ 10.26	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	€ 10.15	€ 13.13	–	–	€ 9.84	€ 12.24	–	–
Class - I (EUR-Hedged) Shares	–	€ 12.59	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	£ 9.50	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	£ 12.22	\$ 13.26	€ 10.84	€ 10.50	\$ 12.79	\$ 12.35	–	\$ 12.71
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	€ 11.82	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
2017								
Net Asset Value at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	£ 9,353,724	\$ 123,896,687	€ 49,838,627	–	\$ 16,957,607	\$ 507,947,485	\$ 14,739,100	\$ 30,591,989
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	\$ 126,246,613	–	–
Class - I Shares	£ 12,096,337	\$ 790,232,091	€ 589,965,032	€ 740,988,069	\$ 53,969,952	\$ 598,224,336	\$ 810,980,745	\$ 139,180,787
Class - I Distributing Shares	–	–	€ 5,997,370	€ 12,564,628	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	€ 109,937,449	€ 195,521,999	–	–	–	€ 1,063,038,490	–	–
Class - I (EUR-Hedged) Shares	–	€ 146,504,452	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
Net Asset Value at 31 December 2017(continued)								
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	£ 11,924,687	\$ 46,999,078	€ 78,033,789	€ 132,613,869	\$ 14,392,768	\$ 532,725,288	–	\$ 24,034,014
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	€ 801,847,070	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Number of Shares Outstanding at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	689,383	8,658,650	3,930,823	–	1,167,335	36,712,988	1,029,145	1,983,306
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	9,897,950	–	–
Class - I Shares	895,690	55,476,766	46,743,621	62,334,460	3,732,104	43,434,478	59,509,321	9,084,722
Class - I Distributing Shares	–	–	581,628	1,066,432	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	9,820,784	14,665,387	–	–	–	82,463,347	–	–
Class - I (EUR-Hedged) Shares	–	10,667,204	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	890,916	3,329,585	6,239,041	11,257,494	1,004,353	39,039,061	–	1,601,190
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	60,944,917	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–

Statistical Information *(continued)*

	State Street UK Index Equity Fund GBP	State Street US Index Equity Fund USD	State Street EMU Index Equity Fund EUR	State Street Europe Index Equity Fund EUR	State Street Pacific Ex-Japan Index Equity Fund USD	State Street World Index Equity Fund (a) USD	State Street World ESG Index Equity Fund USD	State Street Global Emerging Markets Index Equity Fund USD
Number of Shares Outstanding at 31 December 2017 <i>(continued)</i>								
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	£ 13.57	\$ 14.31	€ 12.68	–	\$ 14.53	\$ 13.84	\$ 14.32	\$ 15.42
Class - B (EUR) Shares	–	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	\$ 12.75	–	–
Class - I Shares	£ 13.51	\$ 14.24	€ 12.62	€ 11.89	\$ 14.46	\$ 13.77	\$ 13.63	\$ 15.32
Class - I Distributing Shares	–	–	€ 10.31	€ 11.78	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	€ 11.19	€ 13.33	–	–	–	€ 12.89	–	–
Class - I (EUR-Hedged) Shares	–	€ 13.73	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	£ 13.38	\$ 14.12	€ 12.51	€ 11.78	\$ 14.33	\$ 13.65	–	\$ 15.01
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	€ 13.16	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

^(a)Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

Statistical Information (continued)

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
2019								
Net Asset Value at 30 June 2019								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - A (USD) Shares	–	–	–	–	–	–	–	–
Class - B Shares	€ 99,965,311	€ 22,391,414	€ 82,225,929	\$ 3,534,285	\$ 1,760,090	€ 106,046,556	–	\$ 439,263,018
Class - B (EUR) Shares	–	–	–	€ 15,270,881	€ 24,527,216	–	€ 76,829,368	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	€ 66,038,394	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	–	–
Class - B (GBP) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 9,216,330	€ 266,054,830	€ 11,704,377	\$ 125,530	\$ 132,695	€ 16,412,351	\$ 121,758	\$ 160,035,310
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 11,228,657	€ 66,793,087	€ 294,222	–	–	€ 593,331	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
Number of Shares Outstanding at 30 June 2019								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - A (USD) Shares	–	–	–	–	–	–	–	–
Class - B Shares	9,091,260	1,663,753	5,318,224	273,219	128,578	5,238,748	–	36,724,849
Class - B (EUR) Shares	–	–	–	1,093,606	1,681,003	–	6,313,980	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	5,479,378	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	–	–
Class - B (GBP) Shares	–	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	860,509	27,935,210	881,301	10,000	10,000	968,477	10,000	12,194,628
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	1,070,139	5,454,235	21,538	–	–	35,737	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
Net Asset Value per Share at 30 June 2019								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - A (USD) Shares	—	—	—	—	—	—	—	—
Class - B Shares	€ 11.00	€ 13.46	€ 15.46	\$ 12.94	\$ 13.69	€ 20.24	—	\$ 11.96
Class - B (EUR) Shares	—	—	—	€ 13.96	€ 14.59	—	€ 12.17	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	€ 12.05	—
Class - Class B (EUR-Hedged) Accumulating	—	—	—	—	—	—	—	—
Class - B (GBP) Shares	—	—	—	—	—	—	—	—
Class - B (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD) Shares	—	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	€ 10.71	€ 9.52	€ 13.28	\$ 12.55	\$ 13.27	€ 16.95	\$ 12.18	\$ 13.12
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	—	—	—	—	—	—
Class - Class I (EUR) Accumulating shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	€ 10.49	€ 12.25	€ 13.66	—	—	€ 16.60	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—	—
Class - P (EUR) Shares	—	—	—	—	—	—	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	—	—	—	—
Class - S Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—

Statistical Information (continued)

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
2018								
Net Asset Value at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	€ 80,547,743	€ 20,652,382	€ 61,655,840	\$ 3,309,993	\$ 1,775,565	€ 94,975,299	–	\$ 322,612,976
Class - B (EUR) Shares	–	–	–	€ 14,275,678	€ 22,307,192	–	€ 68,011,086	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	€ 59,475,924	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 7,833,812	€ 288,860,331	€ 10,203,274	\$ 108,982	\$ 122,848	€ 11,826,481	\$ 109,172	\$ 141,510,514
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 10,875,967	€ 173,836,300	€ 256,958	–	–	€ 1,296,373	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Number of Shares Outstanding at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information *(continued)*

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
Number of Shares Outstanding at 31 December 2018 <i>(continued)</i>								
Class - B Shares	7,802,290	1,729,027	4,605,952	295,829	140,627	5,339,374	–	30,437,073
Class - B (EUR) Shares	–	–	–	1,186,517	1,663,866	–	6,280,733	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	5,479,378	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	776,929	34,046,747	884,055	10,000	10,000	791,247	10,000	12,146,810
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	1,097,789	15,872,830	21,561	–	–	88,179	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2018								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	€ 10.32	€ 11.94	€ 13.39	\$ 11.19	\$ 12.63	€ 17.79	–	\$ 10.60
Class - B (EUR) Shares	–	–	–	€ 12.03	€ 13.41	–	€ 10.83	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	€ 10.85	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
Net Asset Value per Share at 31 December 2018 (continued)								
Class - B (USD) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 10.08	€ 8.48	€ 11.54	\$ 10.90	\$ 12.28	€ 14.95	\$ 10.92	\$ 11.65
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 9.91	€ 10.95	€ 11.92	–	–	€ 14.70	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
2017								
Net Asset Value at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	€ 65,459,608	€ 29,897,039	€ 88,482,681	\$ 4,830,410	\$ 4,772,856	€ 99,879,125	–	\$ 266,191,413
Class - B (EUR) Shares	–	–	–	€ 16,488,423	€ 21,193,861	–	€ 79,597,701	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	€ 75,003,112	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 7,613,008	€ 487,855,316	€ 12,402,043	\$ 127,398	\$ 137,575	€ 33,379,089	\$ 132,070	\$ 156,595,240
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
Net Asset Value at 31 December 2017(continued)								
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 12,841,805	€ 265,156,192	€ 4,559,352	–	–	€ 319,914	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Number of Shares Outstanding at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	6,090,901	1,976,629	5,491,030	372,091	340,087	5,047,770	–	22,675,041
Class - B (EUR) Shares	–	–	–	1,233,490	1,485,353	–	6,393,352	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	5,752,130	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	721,292	45,069,432	885,980	10,000	10,000	1,992,516	10,000	12,093,821
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	1,230,996	18,827,328	312,793	–	–	19,264	–	–

Statistical Information *(continued)*

	State Street Flexible Asset Allocation Plus Fund EUR	State Street Europe Value Spotlight Fund EUR	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 Global Value Fund USD	State Street Multi-Factor Global ESG Equity Fund USD
Number of Shares Outstanding at 31 December 2017 <i>(continued)</i>								
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	€ 10.75	€ 15.13	€ 16.11	\$ 12.98	\$ 14.03	€ 19.79	–	\$ 11.74
Class - B (EUR) Shares	–	–	–	€ 13.37	€ 14.27	–	€ 12.45	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	€ 13.04	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	€ 10.55	€ 10.82	€ 14.00	\$ 12.74	\$ 13.76	€ 16.75	\$ 13.21	\$ 12.95
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 10.43	€ 14.08	€ 14.58	–	–	€ 16.61	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
2019								
Net Asset Value at 30 June 2019								
Class - A Shares	-	-	-	-	-	-	-	-
Class - A2 Shares	-	-	-	-	-	-	-	-
Class - A2 Distributing Shares	-	-	-	-	-	-	-	-
Class - A (USD) Shares	-	-	-	-	-	-	-	-
Class - B Shares	-	-	-	-	-	\$ 59,843,399	-	-
Class - B (EUR) Shares	€ 47,641,161	-	-	-	-	-	-	-
Class - B (EUR-Hedged) Shares	€ 32,734,796	€ 15,642,205	-	-	-	-	-	-
Class - Class B (EUR-Hedged) Accumulating	-	-	-	-	-	-	-	-
Class - B (GBP) Shares	-	-	-	-	-	£ 64,831,059	-	-
Class - B (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - B (USD) Shares	-	-	-	-	\$ 26,031,267	-	-	-
Class - B (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I Shares	-	-	-	\$ 358,067,099	\$ 1,492,105,856	\$ 1,430,351,455	€ 2,694,022	€ 1,877,046
Class - I Distributing Shares	€ 75,544,368	-	-	\$ 187,322,483	-	-	-	-
Class - I (AUD) Shares	-	-	-	-	-	\$ 82,705,513	-	-
Class - I (CHF-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR) Shares	€ 421,988,248	-	-	-	€ 152,259,679	€ 278,567,377	-	-
Class - Class I (EUR) Accumulating shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (EUR-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - I (GBP) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (GBP-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - I (USD) Shares	-	\$ 510,789,084	-	-	-	-	-	-
Class - I (USD-Hedged) Shares	-	-	-	-	-	-	-	-
Class - I (USD-Hedged) Distributing Shares	-	-	-	-	-	-	-	-
Class - P Shares	€ 197,153,604	\$ 540,472,720	¥ 5,409,266,551	-	-	\$ 534,184	€ 30,073,870	€ 30,434,214
Class - P Distributing Shares	-	-	-	-	-	-	€ 3,016,247	€ 3,313,573
Class - P (EUR) Shares	-	-	-	-	-	€ 5,004,628	-	-
Class - P (EUR-Hedged) Shares	-	-	-	-	-	-	-	-
Class - P (USD) Shares	-	-	-	-	\$ 97,917	-	-	-
Class - S Shares	-	-	-	-	-	-	-	-
Class - I Distributing Shares	-	-	-	-	-	-	-	-

Statistical Information (continued)

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
Number of Shares Outstanding at 30 June 2019								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - A (USD) Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	—	—	—	4,018,693	—	—
Class - B (EUR) Shares	4,261,572	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	3,015,344	1,464,578	—	—	—	—	—	—
Class - Class B (EUR-Hedged) Accumulating	—	—	—	—	—	—	—	—
Class - B (GBP) Shares	—	—	—	—	—	6,530,926	—	—
Class - B (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD) Shares	—	—	—	—	2,638,865	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	26,509,634	116,572,689	99,670,704	100,337	165,756
Class - I Distributing Shares	7,325,960	—	—	14,731,178	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	8,011,522	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	34,486,548	—	—	—	15,276,940	20,083,408	—	—
Class - Class I (EUR) Accumulating shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	35,497,717	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	18,373,697	37,976,689	535,058,086	—	—	38,372	2,817,431	2,775,243
Class - P Distributing Shares	—	—	—	—	—	—	283,558	335,702
Class - P (EUR) Shares	—	—	—	—	—	484,549	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	10,000	—	—	—
Class - S Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—

Statistical Information (continued)

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
Net Asset Value per Share at 30 June 2019								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - A (USD) Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	—	—	—	\$ 14.89	—	—
Class - B (EUR) Shares	€ 11.18	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	€ 10.86	€ 10.68	—	—	—	—	—	—
Class - Class B (EUR-Hedged) Accumulating	—	—	—	—	—	—	—	—
Class - B (GBP) Shares	—	—	—	—	—	£ 9.93	—	—
Class - B (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD) Shares	—	—	—	—	\$ 9.86	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	\$ 13.51	\$ 12.80	\$ 14.35	€ 26.85	€ 11.32
Class - I Distributing Shares	€ 10.31	—	—	\$ 12.72	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	\$ 10.32	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	€ 12.24	—	—	—	€ 9.97	€ 13.87	—	—
Class - Class I (EUR) Accumulating shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	\$ 14.39	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	€ 10.73	\$ 14.23	¥ 10.11	—	—	\$ 13.92	€ 10.67	€ 10.97
Class - P Distributing Shares	—	—	—	—	—	—	€ 10.64	€ 9.87
Class - P (EUR) Shares	—	—	—	—	—	€ 10.33	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	\$ 9.79	—	—	—
Class - S Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—

Statistical Information (continued)

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
2018								
Net Asset Value at 31 December 2018								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	—	—	—	\$ 48,663,989	—	—
Class - B (EUR) Shares	€ 53,169,520	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD) Shares	—	—	—	—	\$ 9,715,520	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	\$ 413,243,221	\$ 1,150,479,329	\$ 1,391,790,540	€ 1,329,578	€ 1,608,385
Class - I Distributing Shares	€ 66,821,556	—	—	\$ 214,626,536	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	\$ 75,023,976	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	€ 387,224,308	—	—	—	€ 102,684,516	€ 238,259,376	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	\$ 454,443,601	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	€ 174,769,638	\$ 470,189,541	¥ 5,295,374,808	—	—	\$ 35,971,503	€ 26,907,983	€ 29,758,790
Class - P Distributing Shares	—	—	—	—	—	—	€ 2,720,114	€ 2,905,062
Class - P (EUR) Shares	—	—	—	—	—	€ 4,847,900	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	\$ 89,559	—	—	—
Class - S Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Number of Shares Outstanding at 31 December 2018								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—

Statistical Information *(continued)*

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
Number of Shares Outstanding at 31 December 2018 <i>(continued)</i>								
Class - B Shares	—	—	—	—	—	3,594,747	—	—
Class - B (EUR) Shares	5,508,064	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD) Shares	—	—	—	—	1,082,275	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	35,378,016	98,536,188	106,455,734	56,363	165,756
Class - I Distributing Shares	7,264,190	—	—	19,177,867	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	8,001,906	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	36,582,885	—	—	—	11,337,886	18,925,780	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	36,952,299	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	18,806,290	38,610,246	563,565,335	—	—	2,829,555	2,854,434	3,154,530
Class - P Distributing Shares	—	—	—	—	—	—	284,580	336,445
Class - P (EUR) Shares	—	—	—	—	—	515,745	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	10,000	—	—	—
Class - S Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Net Asset Value per Share at 31 December 2018								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	—	—	—	\$ 13.54	—	—
Class - B (EUR) Shares	€ 9.65	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (GBP-Hedged) Shares	—	—	—	—	—	—	—	—

Statistical Information (continued)

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
Net Asset Value per Share at 31 December 2018 (continued)								
Class - B (USD) Shares	—	—	—	—	\$ 8.98	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	\$ 11.68	\$ 11.68	\$ 13.07	€ 23.59	€ 9.70
Class - I Distributing Shares	€ 9.20	—	—	\$ 11.19	—	—	—	—
Class - I (AUD) Shares	—	—	—	—	—	\$ 9.38	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	€ 10.58	—	—	—	€ 9.06	€ 12.59	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	\$ 12.30	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	€ 9.29	\$ 12.18	¥ 9.40	—	—	\$ 12.71	€ 9.43	€ 9.43
Class - P Distributing Shares	—	—	—	—	—	—	€ 9.56	€ 8.63
Class - P (EUR) Shares	—	—	—	—	—	€ 9.40	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	\$ 8.96	—	—	—
Class - S Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
2017								
Net Asset Value at 31 December 2017								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	—	—	—	\$ 80,023,786	—	—
Class - B (EUR) Shares	€ 52,248,775	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	\$ 548,358,514	\$ 891,532,682	\$ 1,979,893,235	€ 4,403,775	€ 7,893,500
Class - I Distributing Shares	€ 79,851,546	—	—	\$ 268,660,873	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	€ 303,948,735	—	—	—	€ 47,834,004	€ 230,425,955	—	—

Statistical Information *(continued)*

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
Net Asset Value at 31 December 2017 <i>(continued)</i>								
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	\$ 351,358,518	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	€ 352,178,136	\$ 725,934,956	¥ 9,188,843,671	—	—	\$ 85,093,258	€ 29,034,008	€ 47,228,064
Class - P Distributing Shares	—	—	—	—	—	—	€ 3,454,327	€ 3,898,158
Class - P (EUR) Shares	—	—	—	—	—	€ 6,196,123	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - P (USD) Shares	—	—	—	—	—	—	—	—
Class - S Shares	—	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—	—
Number of Shares Outstanding at 31 December 2017								
Class - A Shares	—	—	—	—	—	—	—	—
Class - A2 Shares	—	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—	—
Class - B Shares	—	—	—	—	—	5,127,532	—	—
Class - B (EUR) Shares	4,810,288	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I Shares	—	—	—	42,602,864	65,757,472	130,764,481	162,763	694,701
Class - I Distributing Shares	7,508,960	—	—	21,525,028	—	—	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR) Shares	25,443,156	—	—	—	4,750,000	16,505,809	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - I (USD) Shares	—	26,518,511	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—	—
Class - P Shares	33,499,932	55,199,860	824,069,180	—	—	5,748,819	2,657,582	4,241,846

Statistical Information *(continued)*

	State Street Europe Enhanced Equity Fund EUR	State Street North America Enhanced Equity Fund USD	State Street Asia Pacific Enhanced Equity Fund JPY	State Street Global Enhanced Equity Fund USD	State Street Emerging Markets SRI Enhanced Equity Fund USD	State Street Enhanced Emerging Markets Equity Fund USD	State Street EMU Equity Fund EUR	State Street Europe Small Cap Equity Fund EUR
Number of Shares Outstanding at 31 December 2017 <i>(continued)</i>								
Class - P Distributing Shares	–	–	–	–	–	–	308,298	382,521
Class - P (EUR) Shares	–	–	–	–	–	591,226	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2017								
Class - A Shares	–	–	–	–	–	–	–	–
Class - A2 Shares	–	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–	–
Class - B Shares	–	–	–	–	–	\$ 15.61	–	–
Class - B (EUR) Shares	€ 10.86	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I Shares	–	–	–	\$ 12.87	\$ 13.56	\$ 15.14	€ 27.06	€ 11.36
Class - I Distributing Shares	€ 10.63	–	–	\$ 12.48	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR) Shares	€ 11.95	–	–	–	€ 10.07	€ 13.96	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - I (USD) Shares	–	\$ 13.25	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–	–
Class - P Shares	€ 10.51	\$ 13.15	¥ 11.15	–	–	\$ 14.80	€ 10.92	€ 11.13
Class - P Distributing Shares	–	–	–	–	–	–	€ 11.20	€ 10.19
Class - P (EUR) Shares	–	–	–	–	–	€ 10.48	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–	–
Class - P (USD) Shares	–	–	–	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
2019							
Net Asset Value at 30 June 2019							
Class - A Shares	–	–	–	–	\$ 19,913,738	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–
Class - A (USD) Shares	–	–	\$ 664,653	–	–	–	–
Class - B Shares	–	–	–	–	\$ 6,150	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	€ 13,716,893
Class - B (GBP) Shares	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	€ 8,288,258	€ 30,433,482	\$ 218,355,027	€ 174,154,570	\$ 251,524,402	\$ 861,763,269	–
Class - I Distributing Shares	–	–	–	–	€ 20,607,630	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	€ 4,940,728	–	€ 96,365,087	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	€ 105,762
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - P Shares	€ 25,674,966	€ 13,753,508	–	€ 797,774	\$ 3,025,332	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	\$ 488,715	\$ 1,745,989	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
Number of Shares Outstanding at 30 June 2019							
Class - A Shares	–	–	–	–	1,440,706	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–
Class - A (USD) Shares	–	–	66,105	–	–	–	–
Class - B Shares	–	–	–	–	296	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	1,300,000
Class - B (GBP) Shares	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	750,000	2,536,790	17,503,042	7,479,069	10,154,154	66,028,793	–
Class - I Distributing Shares	–	–	–	–	1,686,035	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	500,000	–	6,135,793	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	10,000
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - P Shares	2,417,436	1,302,970	–	67,081	178,869	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	45,273	175,475	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
Net Asset Value per Share at 30 June 2019							
Class - A Shares	–	–	–	–	\$ 13.82	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–
Class - A (USD) Shares	–	–	\$ 10.05	–	–	–	–
Class - B Shares	–	–	–	–	\$ 20.75	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - Class B (EUR-Hedged) Accumulating	–	–	–	–	–	–	€ 10.55
Class - B (GBP) Shares	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	€ 11.05	€ 12.00	\$ 12.48	€ 23.29	\$ 24.77	\$ 13.05	–
Class - I Distributing Shares	–	–	–	–	€ 12.22	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	€ 9.88	–	€ 15.71	–	–
Class - Class I (EUR) Accumulating shares	–	–	–	–	–	–	€ 10.58
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - P Shares	€ 10.62	€ 10.56	–	€ 11.89	\$ 16.91	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	\$ 10.79	\$ 9.95	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–

Statistical Information (continued)

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
2018							
Net Asset Value at 31 December 2018							
Class - A Shares	–	–	–	–	\$ 19,885,578	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–
Class - B Shares	–	–	–	–	\$ 5,370	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	€ 8,816,211	€ 28,225,686	\$ 241,879,028	€ 140,409,946	\$ 216,753,844	\$ 713,472,652	–
Class - I Distributing Shares	–	–	–	–	€ 16,588,315	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	€ 4,549,831	–	€ 94,801,277	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - P Shares	€ 25,755,701	€ 15,265,353	–	€ 38,653	\$ 2,572,230	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	\$ 502,125	\$ 1,867,636	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–
Number of Shares Outstanding at 31 December 2018							
Class - A Shares	–	–	–	–	1,643,203	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–

Statistical Information *(continued)*

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
Number of Shares Outstanding at 31 December 2018 <i>(continued)</i>							
Class - B Shares	–	–	–	–	296	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - B (USD) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	850,000	2,529,833	20,975,658	6,898,612	10,001,472	61,039,212	–
Class - I Distributing Shares	–	–	–	–	1,531,992	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	500,000	–	6,925,548	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - P Shares	2,571,785	1,547,029	–	3,707	173,314	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	49,142	200,024	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2018							
Class - A Shares	–	–	–	–	\$ 12.10	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–
Class - B Shares	–	–	–	–	\$ 18.12	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - B (GBP-Hedged) Shares	–	–	–	–	–	–	–

Statistical Information *(continued)*

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
Net Asset Value per Share at 31 December 2018 <i>(continued)</i>							
Class - B (USD) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	€ 10.37	€ 11.16	\$ 11.53	€ 20.35	\$ 21.67	\$ 11.69	–
Class - I Distributing Shares	–	–	–	–	€ 10.83	–	–
Class - I (AUD) Shares	–	–	–	–	–	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	€ 9.10	–	€ 13.69	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (GBP) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - P Shares	€ 10.01	€ 9.87	–	€ 10.43	\$ 14.84	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	\$ 10.22	\$ 9.34	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–
2017							
Net Asset Value at 31 December 2017							
Class - A Shares	–	–	–	–	\$ 20,660,325	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–
Class - B Shares	–	–	–	–	\$ 4,755,170	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	€ 10,098,910	€ 31,530,690	\$ 194,166,819	€ 99,076,976	\$ 197,522,698	\$ 322,634,396	–
Class - I Distributing Shares	–	–	–	–	€ 24,807,188	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	€ 101,140	–	€ 83,495,925	–	–

Statistical Information (continued)

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
Net Asset Value at 31 December 2017(continued)							
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—
Class - P Shares	€ 35,551,669	€ 20,454,027	—	€ 267,929	\$ 42,329,168	—	—
Class - P Distributing Shares	—	—	—	—	—	—	—
Class - P (EUR) Shares	—	—	—	—	—	—	—
Class - P (EUR-Hedged) Shares	—	—	—	—	—	—	—
Class - P (USD) Shares	\$ 810,864	\$ 3,117,148	—	—	—	—	—
Class - S Shares	—	—	—	—	—	—	—
Class - I Distributing Shares	—	—	—	—	—	—	—
Number of Shares Outstanding at 31 December 2017							
Class - A Shares	—	—	—	—	1,647,696	—	—
Class - A2 Shares	—	—	—	—	—	—	—
Class - A2 Distributing Shares	—	—	—	—	—	—	—
Class - B Shares	—	—	—	—	254,515	—	—
Class - B (EUR) Shares	—	—	—	—	—	—	—
Class - B (EUR-Hedged) Shares	—	—	—	—	—	—	—
Class - B (USD-Hedged) Shares	—	—	—	—	—	—	—
Class - I Shares	850,273	2,517,199	14,505,367	4,516,939	8,808,517	25,998,426	—
Class - I Distributing Shares	—	—	—	—	2,276,286	—	—
Class - I (CHF-Hedged) Shares	—	—	—	—	—	—	—
Class - I (EUR) Shares	—	—	10,000	—	6,156,402	—	—
Class - I (EUR-Hedged) Shares	—	—	—	—	—	—	—
Class - I (EUR-Hedged) Distributing Shares	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Shares	—	—	—	—	—	—	—
Class - I (GBP-Hedged) Distributing Shares	—	—	—	—	—	—	—
Class - I (USD) Shares	—	—	—	—	—	—	—
Class - I (USD-Hedged) Shares	—	—	—	—	—	—	—
Class - I (USD-Hedged) Distributing Shares	—	—	—	—	—	—	—
Class - P Shares	3,070,963	1,827,181	—	23,702	2,739,596	—	—

Statistical Information *(continued)*

	State Street Emerging Asia Equity Fund EUR	State Street Emerging Markets Select Equity Fund EUR	State Street Emerging Markets Small Cap Equity Fund USD	State Street Europe Managed Volatility Equity Fund ^(a) EUR	State Street Global Managed Volatility Equity Fund USD	State Street Global Defensive Equity Fund USD	State Street Europe Defensive Equity Fund ^(b) EUR
Number of Shares Outstanding at 31 December 2017 <i>(continued)</i>							
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	65,744	281,789	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–
Net Asset Value per Share at 31 December 2017							
Class - A Shares	–	–	–	–	\$ 12.54	–	–
Class - A2 Shares	–	–	–	–	–	–	–
Class - A2 Distributing Shares	–	–	–	–	–	–	–
Class - B Shares	–	–	–	–	\$ 18.68	–	–
Class - B (EUR) Shares	–	–	–	–	–	–	–
Class - B (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - B (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I Shares	€ 11.88	€ 12.53	\$ 13.39	€ 21.93	\$ 22.42	\$ 12.41	–
Class - I Distributing Shares	–	–	–	–	€ 10.90	–	–
Class - I (CHF-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR) Shares	–	–	€ 10.11	–	€ 13.56	–	–
Class - I (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - I (EUR-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Shares	–	–	–	–	–	–	–
Class - I (GBP-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - I (USD) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Shares	–	–	–	–	–	–	–
Class - I (USD-Hedged) Distributing Shares	–	–	–	–	–	–	–
Class - P Shares	€ 11.58	€ 11.19	–	€ 11.30	\$ 15.45	–	–
Class - P Distributing Shares	–	–	–	–	–	–	–
Class - P (EUR) Shares	–	–	–	–	–	–	–
Class - P (EUR-Hedged) Shares	–	–	–	–	–	–	–
Class - P (USD) Shares	\$ 12.33	\$ 11.06	–	–	–	–	–
Class - S Shares	–	–	–	–	–	–	–
Class - I Distributing Shares	–	–	–	–	–	–	–

^(a)Sub-fund subject to swing pricing adjustment. Please refer to note 2K.

^(b)This Sub-fund was launched during the period. Please refer to Note 1 for further details.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 99.12%					
France					
French Republic Government Bond OAT, 2.500%, 25/10/20	EUR	5,930,000	5,961,213	6,176,451	0.91
French Republic Government Bond OAT, 0.250%, 25/11/20	EUR	4,100,000	4,119,059	4,151,906	0.61
French Republic Government Bond OAT, zero coupon, 25/02/21	EUR	5,200,000	5,234,252	5,259,592	0.78
French Republic Government Bond OAT, 3.750%, 25/04/21	EUR	6,405,000	6,579,500	6,925,662	1.03
French Republic Government Bond OAT, zero coupon, 25/05/21	EUR	5,300,000	5,326,215	5,369,165	0.79
French Republic Government Bond OAT, 3.250%, 25/10/21	EUR	6,575,000	6,710,054	7,182,924	1.06
French Republic Government Bond OAT, zero coupon, 25/02/22	EUR	3,500,000	3,544,350	3,563,210	0.53
French Republic Government Bond OAT, 3.000%, 25/04/22	EUR	7,635,000	8,031,387	8,436,828	1.25
French Republic Government Bond OAT, 8.250%, 25/04/22	EUR	200,000	225,153	250,976	0.04
French Republic Government Bond OAT, zero coupon, 25/05/22	EUR	5,400,000	5,427,721	5,507,244	0.82
French Republic Government Bond OAT, 2.250%, 25/10/22	EUR	5,350,000	5,503,750	5,873,284	0.87
French Republic Government Bond OAT, zero coupon, 25/03/23	EUR	4,750,000	4,757,040	4,862,860	0.72
French Republic Government Bond OAT, 8.500%, 25/04/23	EUR	1,780,000	2,104,450	2,408,500	0.36
French Republic Government Bond OAT, 1.750%, 25/05/23	EUR	6,250,000	6,519,237	6,835,375	1.01
French Republic Government Bond OAT, 4.250%, 25/10/23	EUR	7,480,000	8,359,929	9,069,575	1.34
French Republic Government Bond OAT, zero coupon, 25/03/24	EUR	5,680,000	5,696,219	5,819,558	0.86
French Republic Government Bond OAT, 2.250%, 25/05/24	EUR	5,700,000	5,947,815	6,483,351	0.96
French Republic Government Bond OAT, 1.750%, 25/11/24	EUR	6,770,000	7,173,931	7,590,321	1.12
French Republic Government Bond OAT, zero coupon, 25/03/25	EUR	1,400,000	1,420,280	1,431,892	0.21
French Republic Government Bond OAT, 0.500%, 25/05/25	EUR	6,680,000	6,679,985	7,037,580	1.04
French Republic Government Bond OAT, 6.000%, 25/10/25	EUR	4,650,000	5,654,818	6,546,781	0.97
French Republic Government Bond OAT, 1.000%, 25/11/25	EUR	5,100,000	5,227,449	5,549,412	0.82
French Republic Government Bond OAT, 3.500%, 25/04/26	EUR	6,025,000	6,662,330	7,635,241	1.13
French Republic Government Bond OAT, 0.500%, 25/05/26	EUR	5,425,000	5,441,086	5,731,458	0.85
French Republic Government Bond OAT, 0.250%, 25/11/26	EUR	5,475,000	5,317,278	5,683,543	0.84
French Republic Government Bond OAT, 1.000%, 25/05/27	EUR	5,355,000	5,504,528	5,871,865	0.87
French Republic Government Bond OAT, 2.750%, 25/10/27	EUR	6,150,000	6,926,453	7,681,350	1.14
French Republic Government Bond OAT, 0.750%, 25/05/28	EUR	5,460,000	5,462,984	5,882,276	0.87
French Republic Government Bond OAT, 0.750%, 25/11/28	EUR	6,000,000	6,090,478	6,458,160	0.96
French Republic Government Bond OAT, 5.500%, 25/04/29	EUR	5,610,000	7,133,233	8,687,141	1.29
French Republic Government Bond OAT, 0.500%, 25/05/29	EUR	3,700,000	3,766,435	3,885,259	0.57
French Republic Government Bond OAT, 2.500%, 25/05/30	EUR	6,355,000	7,123,019	8,035,643	1.19
French Republic Government Bond OAT, 1.500%, 25/05/31	EUR	7,815,000	8,233,284	9,053,990	1.34
French Republic Government Bond OAT, 5.750%, 25/10/32	EUR	5,225,000	7,311,545	9,046,251	1.34
French Republic Government Bond OAT, 1.250%, 25/05/34	EUR	3,430,000	3,568,457	3,871,853	0.57
French Republic Government Bond OAT, 4.750%, 25/04/35	EUR	4,420,000	6,089,198	7,416,451	1.10
French Republic Government Bond OAT, 1.250%, 25/05/36	EUR	5,030,000	5,058,925	5,654,072	0.84
French Republic Government Bond OAT, 4.000%, 25/10/38	EUR	4,405,000	5,801,248	7,227,019	1.07
French Republic Government Bond OAT, 1.750%, 25/06/39	EUR	3,060,000	3,269,858	3,728,977	0.55
French Republic Government Bond OAT, 4.500%, 25/04/41	EUR	6,165,000	8,802,750	11,060,503	1.64
French Republic Government Bond OAT, 3.250%, 25/05/45	EUR	4,200,000	5,506,972	6,645,744	0.98
French Republic Government Bond OAT, 2.000%, 25/05/48	EUR	4,385,000	4,700,777	5,647,003	0.84

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 99.12% (continued)					
France (continued)					
French Republic Government Bond OAT, 1.500%, 25/05/50	EUR	1,675,000	1,668,815	1,928,411	0.29
French Republic Government Bond OAT, 4.000%, 25/04/55	EUR	2,410,000	3,165,989	4,600,811	0.68
French Republic Government Bond OAT, 4.000%, 25/04/60	EUR	2,070,000	2,832,405	4,105,307	0.61
French Republic Government Bond OAT, 1.750%, 25/05/66	EUR	1,950,000	1,923,319	2,398,676	0.35
Total France			<u>243,565,173</u>	<u>270,269,451</u>	<u>40.01</u>
Germany					
Bundesobligation, 0.250%, 16/10/20	EUR	4,600,000	4,619,330	4,657,822	0.69
Bundesobligation, zero coupon, 09/04/21	EUR	5,120,000	5,156,407	5,188,250	0.77
Bundesobligation, zero coupon, 08/10/21	EUR	4,680,000	4,737,561	4,761,853	0.71
Bundesobligation, zero coupon, 08/04/22	EUR	4,385,000	4,433,126	4,478,883	0.66
Bundesobligation, zero coupon, 07/10/22	EUR	4,145,000	4,185,457	4,248,584	0.63
Bundesobligation, zero coupon, 14/04/23	EUR	4,180,000	4,212,392	4,297,667	0.64
Bundesobligation, zero coupon, 13/10/23	EUR	4,200,000	4,239,763	4,329,402	0.64
Bundesobligation, zero coupon, 05/04/24	EUR	4,950,000	5,046,743	5,109,044	0.76
Bundesrepublik Deutschland Bundesanleihe, 3.000%, 04/07/20	EUR	5,360,000	5,432,495	5,559,606	0.82
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/20	EUR	3,900,000	3,906,200	4,037,475	0.60
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/01/21	EUR	4,470,000	4,529,467	4,694,662	0.70
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	EUR	4,630,000	4,778,779	5,005,169	0.74
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	EUR	4,480,000	4,607,399	4,776,352	0.71
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	EUR	4,730,000	4,800,876	5,062,803	0.75
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	EUR	5,700,000	5,890,410	6,135,993	0.91
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	EUR	4,380,000	4,454,680	4,698,864	0.70
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	EUR	4,325,000	4,424,912	4,681,942	0.69
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	EUR	4,240,000	4,348,306	4,612,569	0.68
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	EUR	4,110,000	4,298,420	4,578,499	0.68
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	EUR	2,450,000	3,013,517	3,233,265	0.48
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	EUR	4,305,000	4,460,851	4,799,515	0.71
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	EUR	4,285,000	4,448,726	4,747,309	0.70
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	EUR	4,735,000	4,905,056	5,144,246	0.76
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	EUR	5,605,000	5,667,417	5,968,372	0.88
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	EUR	5,605,000	5,806,163	6,166,901	0.91
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	EUR	6,445,000	6,593,598	6,911,940	1.02
Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	EUR	6,630,000	6,599,307	6,888,238	1.02
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	EUR	6,335,000	6,269,547	6,704,394	0.99
Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	EUR	2,320,000	3,071,820	3,643,282	0.54

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 99.12% (continued)					
Germany (continued)					
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	EUR	6,095,000	6,121,945	6,581,930	0.97
Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	EUR	3,365,000	4,408,268	5,143,739	0.76
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	EUR	5,880,000	5,931,361	6,355,280	0.94
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	EUR	2,745,000	3,479,027	4,048,326	0.60
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	EUR	4,950,000	4,894,018	5,234,971	0.78
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	EUR	4,720,000	4,809,210	4,986,066	0.74
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	EUR	2,295,000	3,387,788	3,918,735	0.58
Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	EUR	4,150,000	6,100,610	6,965,692	1.03
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	EUR	4,675,000	6,962,928	8,125,524	1.20
Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	EUR	5,815,000	8,460,088	9,918,704	1.47
Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	EUR	3,435,000	5,011,065	6,302,985	0.93
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	EUR	3,800,000	5,563,065	7,511,840	1.11
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	EUR	3,705,000	4,919,683	6,323,879	0.94
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	EUR	6,960,000	8,967,188	10,870,267	1.61
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	EUR	6,570,000	8,707,994	10,484,340	1.55
Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	EUR	3,740,000	3,973,893	4,770,632	0.71
Bundesschatzanweisungen, zero coupon, 12/06/20	EUR	2,075,000	2,087,828	2,088,467	0.31
Bundesschatzanweisungen, zero coupon, 11/09/20	EUR	3,175,000	3,197,646	3,201,988	0.47
Bundesschatzanweisungen, zero coupon, 11/12/20	EUR	3,350,000	3,378,878	3,385,778	0.50
Bundesschatzanweisungen, zero coupon, 12/03/21	EUR	3,480,000	3,516,429	3,524,509	0.52
Bundesschatzanweisungen, zero coupon, 11/06/21	EUR	1,000,000	1,012,991	1,014,840	0.15
Total Germany			<u>243,830,628</u>	<u>265,881,393</u>	<u>39.36</u>
Netherlands					
Netherlands Government Bond, 3.500%, 15/07/20	EUR	6,030,000	6,119,106	6,291,702	0.93
Netherlands Government Bond, 3.250%, 15/07/21	EUR	6,420,000	6,683,426	6,944,578	1.03
Netherlands Government Bond, zero coupon, 15/01/22	EUR	6,495,000	6,557,412	6,611,325	0.98
Netherlands Government Bond, 2.250%, 15/07/22	EUR	6,205,000	6,462,869	6,771,889	1.00
Netherlands Government Bond, 3.750%, 15/01/23	EUR	4,620,000	5,087,881	5,357,398	0.79
Netherlands Government Bond, 7.500%, 15/01/23	EUR	1,003,000	1,200,062	1,298,414	0.19
Netherlands Government Bond, 1.750%, 15/07/23	EUR	7,420,000	7,791,354	8,149,609	1.21
Netherlands Government Bond, zero coupon, 15/01/24	EUR	6,020,000	6,018,915	6,182,901	0.91
Netherlands Government Bond, 2.000%, 15/07/24	EUR	6,445,000	6,861,708	7,290,713	1.08
Netherlands Government Bond, 0.250%, 15/07/25	EUR	6,245,000	6,183,657	6,525,963	0.97
Netherlands Government Bond, 0.500%, 15/07/26	EUR	6,250,000	6,320,891	6,659,813	0.99
Netherlands Government Bond, 0.750%, 15/07/27	EUR	6,470,000	6,582,952	7,034,960	1.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 99.12% (continued)					
Netherlands (continued)					
Netherlands Government Bond, 5.500%, 15/01/28	EUR	5,160,000	6,527,352	7,765,594	1.15
Netherlands Government Bond, 0.750%, 15/07/28	EUR	4,450,000	4,541,949	4,857,175	0.72
Netherlands Government Bond, 0.250%, 15/07/29	EUR	3,400,000	3,380,336	3,539,740	0.52
Netherlands Government Bond, 2.500%, 15/01/33	EUR	5,555,000	6,523,671	7,441,256	1.10
Netherlands Government Bond, 4.000%, 15/01/37	EUR	6,630,000	9,450,716	11,117,913	1.64
Netherlands Government Bond, 0.500%, 15/01/40	EUR	2,300,000	2,336,259	2,415,230	0.36
Netherlands Government Bond, 3.750%, 15/01/42	EUR	6,560,000	9,477,001	11,671,158	1.73
Netherlands Government Bond, 2.750%, 15/01/47	EUR	5,775,000	7,714,719	9,520,896	1.41
Total Netherlands			<u>121,822,236</u>	<u>133,448,227</u>	<u>19.75</u>
Total Government Bonds			<u>609,218,037</u>	<u>669,599,071</u>	<u>99.12</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>609,218,037</u>	<u>669,599,071</u>	<u>99.12</u>
TOTAL INVESTMENTS			<u>609,218,037</u>	<u>669,599,071</u>	<u>99.12</u>
Other Net Assets/(Liabilities)				<u>5,961,532</u>	<u>0.88</u>
TOTAL NET ASSETS				<u>675,560,603</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 98.96%					
Austria					
Republic of Austria Government Bond, 3.900%, 15/07/20	EUR	1,231,000	1,257,904	1,288,623	0.24
Republic of Austria Government Bond, 3.500%, 15/09/21	EUR	1,439,000	1,503,416	1,572,338	0.29
Republic of Austria Government Bond, 3.650%, 20/04/22	EUR	731,000	777,254	819,670	0.15
Republic of Austria Government Bond, zero coupon, 20/09/22	EUR	500,000	503,136	510,100	0.09
Republic of Austria Government Bond, 3.400%, 22/11/22	EUR	1,080,000	1,144,237	1,228,500	0.22
Republic of Austria Government Bond, zero coupon, 15/07/23	EUR	520,000	520,088	532,064	0.10
Republic of Austria Government Bond, 1.750%, 20/10/23	EUR	960,000	979,181	1,056,864	0.19
Republic of Austria Government Bond, 1.650%, 21/10/24	EUR	1,035,000	1,088,756	1,153,300	0.21
Republic of Austria Government Bond, 1.200%, 20/10/25	EUR	825,000	839,420	909,150	0.17
Republic of Austria Government Bond, 4.850%, 15/03/26	EUR	767,000	920,970	1,039,132	0.19
Republic of Austria Government Bond, 0.750%, 20/10/26	EUR	955,000	979,853	1,027,628	0.19
Republic of Austria Government Bond, 0.500%, 20/04/27	EUR	750,000	742,285	793,425	0.14
Republic of Austria Government Bond, 6.250%, 15/07/27	EUR	887,050	1,130,857	1,354,827	0.25
Republic of Austria Government Bond, 0.750%, 20/02/28	EUR	800,000	801,028	862,880	0.16
Republic of Austria Government Bond, 0.500%, 20/02/29	EUR	580,000	581,147	610,740	0.11
Republic of Austria Government Bond, 2.400%, 23/05/34	EUR	655,000	744,352	854,120	0.16
Republic of Austria Government Bond, 4.150%, 15/03/37	EUR	1,291,000	1,622,376	2,118,428	0.39
Republic of Austria Government Bond, 3.150%, 20/06/44	EUR	515,000	659,607	822,403	0.15
Republic of Austria Government Bond, 1.500%, 20/02/47	EUR	500,000	518,784	602,760	0.11
Republic of Austria Government Bond, 3.800%, 26/01/62	EUR	380,000	522,097	783,636	0.14
Republic of Austria Government Bond, 1.500%, 02/11/86	EUR	195,000	178,494	235,911	0.04
Republic of Austria Government Bond, 2.100%, 20/09/17	EUR	400,000	421,147	618,200	0.11
Total Austria			18,436,389	20,794,699	3.80
Belgium					
Kingdom of Belgium Government Bond, 3.750%, 28/09/20	EUR	1,822,000	1,879,923	1,920,024	0.35
Kingdom of Belgium Government Bond, 4.250%, 28/09/21	EUR	1,410,000	1,488,723	1,566,933	0.29
Kingdom of Belgium Government Bond, 4.000%, 28/03/22	EUR	1,109,877	1,190,955	1,252,885	0.23
Kingdom of Belgium Government Bond, 4.250%, 28/09/22	EUR	1,413,000	1,525,421	1,639,315	0.30
Kingdom of Belgium Government Bond, 2.250%, 22/06/23	EUR	1,315,000	1,342,686	1,464,515	0.27
Kingdom of Belgium Government Bond, 0.200%, 22/10/23	EUR	800,000	805,920	824,800	0.15
Kingdom of Belgium Government Bond, 2.600%, 22/06/24	EUR	1,330,000	1,404,238	1,534,155	0.28
Kingdom of Belgium Government Bond, 0.500%, 22/10/24	EUR	775,000	785,849	811,967	0.15
Kingdom of Belgium Government Bond, 0.800%, 22/06/25	EUR	1,450,000	1,470,117	1,548,020	0.28
Kingdom of Belgium Government Bond, 4.500%, 28/03/26	EUR	817,000	946,483	1,082,362	0.20
Kingdom of Belgium Government Bond, 1.000%, 22/06/26	EUR	1,425,000	1,474,038	1,548,832	0.28
Kingdom of Belgium Government Bond, 0.800%, 22/06/27	EUR	1,250,000	1,250,585	1,343,375	0.25
Kingdom of Belgium Government Bond, 5.500%, 28/03/28	EUR	1,442,360	1,724,552	2,148,222	0.39
Kingdom of Belgium Government Bond, 0.800%, 22/06/28	EUR	1,400,000	1,399,906	1,505,266	0.27
Kingdom of Belgium Government Bond, 0.900%, 22/06/29	EUR	840,000	863,505	908,964	0.17
Kingdom of Belgium Government Bond, 1.000%, 22/06/31	EUR	925,000	945,720	1,008,990	0.18
Kingdom of Belgium Government Bond, 4.000%, 28/03/32	EUR	734,000	885,421	1,079,274	0.20
Kingdom of Belgium Government Bond, 1.250%, 22/04/33	EUR	490,000	497,239	548,947	0.10
Kingdom of Belgium Government Bond, 3.000%, 22/06/34	EUR	635,000	722,218	873,125	0.16
Kingdom of Belgium Government Bond, 5.000%, 28/03/35	EUR	1,757,435	2,268,680	2,966,392	0.54
Kingdom of Belgium Government Bond, 1.450%, 22/06/37	EUR	520,000	531,985	592,696	0.11
Kingdom of Belgium Government Bond, 1.900%, 22/06/38	EUR	525,000	569,456	641,130	0.12
Kingdom of Belgium Government Bond, 4.250%, 28/03/41	EUR	1,405,000	1,844,119	2,390,748	0.44

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.96% (continued)					
Belgium (continued)					
Kingdom of Belgium Government Bond, 3.750%, 22/06/45	EUR	955,000	1,261,365	1,601,248	0.29
Kingdom of Belgium Government Bond, 1.600%, 22/06/47	EUR	1,000,000	1,020,148	1,163,500	0.21
Kingdom of Belgium Government Bond, 1.700%, 22/06/50	EUR	250,000	251,536	294,935	0.05
Kingdom of Belgium Government Bond, 2.250%, 22/06/57	EUR	375,000	408,411	496,125	0.09
Kingdom of Belgium Government Bond, 2.150%, 22/06/66	EUR	535,000	567,920	698,336	0.13
Total Belgium			31,327,119	35,455,081	6.48
Finland					
Finland Government Bond, 0.375%, 15/09/20	EUR	400,000	402,321	404,892	0.08
Finland Government Bond, 3.500%, 15/04/21	EUR	562,000	584,225	604,088	0.11
Finland Government Bond, zero coupon, 15/04/22	EUR	420,000	423,148	427,808	0.08
Finland Government Bond, 1.625%, 15/09/22	EUR	521,000	520,099	558,939	0.10
Finland Government Bond, 1.500%, 15/04/23	EUR	290,000	297,883	313,281	0.06
Finland Government Bond, zero coupon, 15/09/23	EUR	500,000	501,750	511,740	0.09
Finland Government Bond, 2.000%, 15/04/24	EUR	550,000	578,696	617,397	0.11
Finland Government Bond, 4.000%, 04/07/25	EUR	567,000	618,577	720,680	0.13
Finland Government Bond, 0.875%, 15/09/25	EUR	185,000	186,818	199,709	0.04
Finland Government Bond, 0.500%, 15/04/26	EUR	375,000	377,657	396,281	0.07
Finland Government Bond, 0.500%, 15/09/27	EUR	550,000	547,743	581,719	0.11
Finland Government Bond, 2.750%, 04/07/28	EUR	339,000	368,997	428,133	0.08
Finland Government Bond, 0.500%, 15/09/28	EUR	410,000	402,845	433,579	0.08
Finland Government Bond, 0.500%, 15/09/29	EUR	300,000	299,782	315,996	0.06
Finland Government Bond, 0.750%, 15/04/31	EUR	450,000	454,174	484,713	0.09
Finland Government Bond, 1.125%, 15/04/34	EUR	350,000	348,254	394,891	0.07
Finland Government Bond, 2.625%, 04/07/42	EUR	345,000	372,400	512,239	0.09
Finland Government Bond, 1.375%, 15/04/47	EUR	275,000	284,889	334,274	0.06
Total Finland			7,570,258	8,240,359	1.51
France					
French Republic Government Bond OAT, 2.500%, 25/10/20	EUR	2,899,000	2,937,796	3,019,019	0.55
French Republic Government Bond OAT, 0.250%, 25/11/20	EUR	2,000,000	2,007,707	2,025,200	0.37
French Republic Government Bond OAT, zero coupon, 25/02/21	EUR	2,800,000	2,817,907	2,831,640	0.52
French Republic Government Bond OAT, 3.750%, 25/04/21	EUR	3,150,931	3,266,817	3,406,787	0.62
French Republic Government Bond OAT, zero coupon, 25/05/21	EUR	2,705,000	2,719,814	2,739,895	0.50
French Republic Government Bond OAT, 3.250%, 25/10/21	EUR	3,454,000	3,609,201	3,772,804	0.69
French Republic Government Bond OAT, zero coupon, 25/02/22	EUR	950,000	960,230	966,815	0.18
French Republic Government Bond OAT, 3.000%, 25/04/22	EUR	4,348,000	4,533,291	4,802,366	0.88
French Republic Government Bond OAT, zero coupon, 25/05/22	EUR	2,650,000	2,657,049	2,701,940	0.49
French Republic Government Bond OAT, 2.250%, 25/10/22	EUR	3,212,000	3,334,030	3,525,170	0.64
French Republic Government Bond OAT, zero coupon, 25/03/23	EUR	2,480,000	2,480,011	2,538,032	0.46
French Republic Government Bond OAT, 8.500%, 25/04/23	EUR	1,140,133	1,390,455	1,542,030	0.28
French Republic Government Bond OAT, 1.750%, 25/05/23	EUR	3,325,000	3,406,708	3,635,555	0.67
French Republic Government Bond OAT, 4.250%, 25/10/23	EUR	4,135,061	4,622,456	5,012,934	0.92

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.96% (continued)					
France (continued)					
French Republic Government Bond OAT, zero coupon, 25/03/24	EUR	2,950,000	2,951,767	3,022,275	0.55
French Republic Government Bond OAT, 2.250%, 25/05/24	EUR	2,790,000	2,898,706	3,173,067	0.58
French Republic Government Bond OAT, 1.750%, 25/11/24	EUR	3,475,000	3,658,736	3,894,432	0.71
French Republic Government Bond OAT, zero coupon, 25/03/25	EUR	300,000	305,361	306,690	0.06
French Republic Government Bond OAT, 0.500%, 25/05/25	EUR	2,870,000	2,856,056	3,023,258	0.55
French Republic Government Bond OAT, 6.000%, 25/10/25	EUR	2,719,924	3,376,929	3,827,749	0.70
French Republic Government Bond OAT, 1.000%, 25/11/25	EUR	2,825,000	2,915,445	3,073,600	0.56
French Republic Government Bond OAT, 3.500%, 25/04/26	EUR	3,360,000	3,772,282	4,256,784	0.78
French Republic Government Bond OAT, 0.500%, 25/05/26	EUR	2,855,000	2,877,466	3,015,451	0.55
French Republic Government Bond OAT, 0.250%, 25/11/26	EUR	2,925,000	2,861,908	3,036,150	0.56
French Republic Government Bond OAT, 1.000%, 25/05/27	EUR	2,830,000	2,922,377	3,102,812	0.57
French Republic Government Bond OAT, 2.750%, 25/10/27	EUR	3,025,000	3,157,169	3,779,435	0.69
French Republic Government Bond OAT, 0.750%, 25/05/28	EUR	2,830,000	2,834,224	3,048,193	0.56
French Republic Government Bond OAT, 0.750%, 25/11/28	EUR	3,000,000	3,025,075	3,228,600	0.59
French Republic Government Bond OAT, 5.500%, 25/04/29	EUR	2,960,781	3,699,724	4,582,993	0.84
French Republic Government Bond OAT, 0.500%, 25/05/29	EUR	1,450,000	1,473,875	1,522,355	0.28
French Republic Government Bond OAT, 2.500%, 25/05/30	EUR	3,420,000	3,823,658	4,324,590	0.79
French Republic Government Bond OAT, 1.500%, 25/05/31	EUR	4,095,000	4,316,683	4,742,419	0.87
French Republic Government Bond OAT, 5.750%, 25/10/32	EUR	2,923,385	3,935,998	5,057,456	0.93
French Republic Government Bond OAT, 1.250%, 25/05/34	EUR	1,330,000	1,361,071	1,499,575	0.27
French Republic Government Bond OAT, 4.750%, 25/04/35	EUR	2,778,303	3,730,640	4,659,770	0.85
French Republic Government Bond OAT, 1.250%, 25/05/36	EUR	2,515,000	2,508,876	2,823,590	0.52
French Republic Government Bond OAT, 4.000%, 25/10/38	EUR	2,426,663	3,089,527	3,980,941	0.73
French Republic Government Bond OAT, 1.750%, 25/06/39	EUR	1,625,000	1,741,998	1,979,575	0.36
French Republic Government Bond OAT, 4.500%, 25/04/41	EUR	2,909,000	4,154,277	5,218,746	0.95
French Republic Government Bond OAT, 3.250%, 25/05/45	EUR	2,290,000	2,919,207	3,620,490	0.66
French Republic Government Bond OAT, 2.000%, 25/05/48	EUR	2,285,000	2,424,762	2,941,252	0.54
French Republic Government Bond OAT, 1.500%, 25/05/50	EUR	630,000	624,764	724,689	0.13
French Republic Government Bond OAT, 4.000%, 25/04/55	EUR	1,273,340	1,685,303	2,428,769	0.44
French Republic Government Bond OAT, 4.000%, 25/04/60	EUR	1,144,000	1,459,372	2,266,950	0.41
French Republic Government Bond OAT, 1.750%, 25/05/66	EUR	1,070,000	1,055,955	1,313,746	0.24
Total France			125,162,663	139,996,589	25.59
Germany					
Bundesobligation, 0.250%, 16/10/20	EUR	1,680,000	1,687,487	1,700,933	0.31
Bundesobligation, zero coupon, 09/04/21	EUR	1,550,000	1,561,312	1,570,383	0.29
Bundesobligation, zero coupon, 08/10/21	EUR	1,750,000	1,769,965	1,780,520	0.33
Bundesobligation, zero coupon, 08/04/22	EUR	1,500,000	1,518,549	1,531,605	0.28
Bundesobligation, zero coupon, 07/10/22	EUR	1,400,000	1,411,859	1,434,748	0.26
Bundesobligation, zero coupon, 14/04/23	EUR	1,490,000	1,498,371	1,531,452	0.28
Bundesobligation, zero coupon, 13/10/23	EUR	1,400,000	1,411,139	1,443,218	0.26
Bundesobligation, zero coupon, 05/04/24	EUR	1,200,000	1,219,561	1,238,772	0.23
Bundesrepublik Deutschland Bundesanleihe, 3.000%, 04/07/20	EUR	2,122,000	2,158,948	2,200,747	0.40
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/20	EUR	1,156,000	1,171,971	1,196,668	0.22
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/01/21	EUR	1,963,000	1,997,326	2,061,346	0.38

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.96% (continued)					
Germany (continued)					
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	EUR	1,433,000	1,489,939	1,548,743	0.28
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	EUR	1,535,000	1,566,907	1,636,295	0.30
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	EUR	1,498,000	1,530,163	1,602,980	0.29
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	EUR	2,008,000	2,063,638	2,160,909	0.39
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	EUR	1,671,000	1,696,374	1,792,331	0.33
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	EUR	1,600,000	1,621,816	1,732,016	0.32
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	EUR	1,760,000	1,797,443	1,914,581	0.35
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	EUR	1,540,000	1,578,486	1,715,714	0.31
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	EUR	1,113,480	1,333,109	1,468,279	0.27
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	EUR	1,470,000	1,528,892	1,638,785	0.30
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	EUR	1,480,000	1,539,017	1,639,396	0.30
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	EUR	1,790,000	1,834,803	1,944,853	0.36
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	EUR	1,750,000	1,778,687	1,863,330	0.34
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	EUR	2,025,000	2,086,851	2,227,277	0.41
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	EUR	2,050,000	2,100,658	2,198,318	0.40
Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	EUR	2,270,000	2,267,030	2,358,258	0.43
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	EUR	2,050,000	2,048,601	2,170,192	0.40
Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	EUR	1,176,580	1,543,876	1,846,301	0.34
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	EUR	2,300,000	2,315,466	2,484,345	0.45
Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	EUR	1,269,388	1,617,014	1,939,028	0.35
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	EUR	1,820,000	1,824,099	1,966,892	0.36
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	EUR	1,095,827	1,382,944	1,614,997	0.30
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	EUR	1,830,000	1,812,370	1,934,676	0.35
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	EUR	1,530,000	1,566,224	1,616,093	0.30
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	EUR	834,558	1,219,471	1,424,399	0.26
Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	EUR	1,488,806	2,097,921	2,499,452	0.46
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	EUR	1,610,320	2,178,727	2,797,045	0.51
Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	EUR	1,960,395	2,781,463	3,342,414	0.61
Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	EUR	1,264,074	1,799,192	2,318,034	0.42

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.96% (continued)					
Germany (continued)					
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	EUR	1,417,000	2,070,867	2,801,367	0.51
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	EUR	1,221,000	1,488,187	2,083,111	0.38
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	EUR	2,367,000	2,676,554	3,702,177	0.68
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	EUR	2,500,000	3,239,331	3,992,200	0.73
Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	EUR	1,255,000	1,335,523	1,600,665	0.29
Bundesschatzanweisungen, zero coupon, 12/06/20	EUR	850,000	855,035	855,381	0.16
Bundesschatzanweisungen, zero coupon, 11/09/20	EUR	1,400,000	1,410,173	1,411,802	0.26
Bundesschatzanweisungen, zero coupon, 11/12/20	EUR	1,050,000	1,059,287	1,061,162	0.19
Bundesschatzanweisungen, zero coupon, 12/03/21	EUR	600,000	606,093	607,590	0.11
Total Germany			84,148,719	93,201,780	17.04
Ireland					
Ireland Government Bond, 5.000%, 18/10/20	EUR	584,000	600,195	626,574	0.12
Ireland Government Bond, 0.800%, 15/03/22	EUR	675,000	682,163	699,097	0.13
Ireland Government Bond, zero coupon, 18/10/22	EUR	500,000	500,293	507,980	0.09
Ireland Government Bond, 3.900%, 20/03/23	EUR	415,000	433,588	483,018	0.09
Ireland Government Bond, 3.400%, 18/03/24	EUR	620,000	664,058	732,034	0.13
Ireland Government Bond, 5.400%, 13/03/25	EUR	1,076,000	1,186,952	1,424,624	0.26
Ireland Government Bond, 1.000%, 15/05/26	EUR	965,000	978,306	1,042,393	0.19
Ireland Government Bond, 0.900%, 15/05/28	EUR	715,000	708,237	769,626	0.14
Ireland Government Bond, 1.100%, 15/05/29	EUR	400,000	412,886	436,000	0.08
Ireland Government Bond, 2.400%, 15/05/30	EUR	875,000	945,618	1,074,325	0.20
Ireland Government Bond, 1.350%, 18/03/31	EUR	300,000	302,255	333,630	0.06
Ireland Government Bond, 1.300%, 15/05/33	EUR	270,000	267,698	297,081	0.05
Ireland Government Bond, 1.700%, 15/05/37	EUR	490,000	480,724	567,175	0.10
Ireland Government Bond, 2.000%, 18/02/45	EUR	780,000	825,792	968,682	0.18
Ireland Government Bond, 1.500%, 15/05/50	EUR	350,000	355,342	384,545	0.07
Total Ireland			9,344,107	10,346,784	1.89
Italy					
Italy Buoni Poliennali Del Tesoro, 0.350%, 15/06/20	EUR	1,370,000	1,371,007	1,375,100	0.25
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/09/20	EUR	2,067,000	2,084,489	2,164,081	0.40
Italy Buoni Poliennali Del Tesoro, 0.200%, 15/10/20	EUR	1,350,000	1,348,864	1,353,599	0.25
Italy Buoni Poliennali Del Tesoro, 0.650%, 01/11/20	EUR	1,350,000	1,352,029	1,361,595	0.25
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/21	EUR	1,864,000	1,874,395	1,975,303	0.36
Italy Buoni Poliennali Del Tesoro, 0.050%, 15/04/21	EUR	1,425,000	1,406,345	1,420,942	0.26
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/05/21	EUR	1,225,000	1,256,226	1,303,454	0.24
Italy Buoni Poliennali Del Tesoro, 0.450%, 01/06/21	EUR	1,700,000	1,696,686	1,705,767	0.31
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	EUR	2,457,000	2,486,572	2,627,304	0.48
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	EUR	2,045,000	2,090,902	2,234,672	0.41
Italy Buoni Poliennali Del Tesoro, 2.300%, 15/10/21	EUR	1,150,000	1,169,715	1,197,566	0.22
Italy Buoni Poliennali Del Tesoro, 0.350%, 01/11/21	EUR	1,700,000	1,683,368	1,696,834	0.31
Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	EUR	1,350,000	1,359,075	1,402,306	0.26
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	EUR	1,849,000	1,945,689	2,060,796	0.38

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.96% (continued)					
Italy (continued)					
Italy Buoni Poliennali Del Tesoro, 1.200%, 01/04/22	EUR	1,325,000	1,333,595	1,343,476	0.25
Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	EUR	1,850,000	1,863,503	1,882,463	0.34
Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22	EUR	300,000	298,918	301,745	0.05
Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22	EUR	1,725,000	1,730,492	1,730,814	0.32
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	EUR	1,984,000	2,155,515	2,272,041	0.42
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22	EUR	1,345,000	1,366,375	1,371,589	0.25
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	EUR	1,930,000	2,101,309	2,220,055	0.41
Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23	EUR	1,370,000	1,350,800	1,368,797	0.25
Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23	EUR	1,750,000	1,749,515	1,748,394	0.32
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	EUR	2,100,000	2,243,257	2,371,964	0.43
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	EUR	2,226,000	2,402,931	2,551,116	0.47
Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	EUR	1,400,000	1,423,705	1,475,698	0.27
Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	EUR	1,025,000	986,127	1,008,113	0.18
Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	EUR	1,094,405	1,311,200	1,456,092	0.27
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	EUR	1,820,000	1,949,742	2,086,257	0.38
Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	EUR	1,375,000	1,386,257	1,413,831	0.26
Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	EUR	400,000	397,861	407,964	0.07
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	EUR	1,500,000	1,576,885	1,677,102	0.31
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	EUR	1,400,000	1,408,194	1,406,004	0.26
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	EUR	1,700,000	1,740,110	1,796,490	0.33
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	EUR	2,254,000	2,393,956	2,686,023	0.49
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	EUR	1,610,000	1,538,867	1,607,867	0.29
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	EUR	2,155,000	2,142,763	2,158,079	0.39
Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	EUR	1,300,000	1,299,709	1,373,209	0.25
Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	EUR	1,580,000	1,591,206	1,624,213	0.30
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	EUR	1,833,000	1,958,552	2,167,272	0.40
Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	EUR	1,650,000	1,633,205	1,653,556	0.30
Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	EUR	400,000	399,163	411,100	0.07
Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	EUR	1,119,000	1,344,661	1,545,130	0.28
Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	EUR	1,600,000	1,540,613	1,562,462	0.29
Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	EUR	1,325,000	1,334,068	1,369,700	0.25
Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	EUR	1,275,000	1,273,081	1,302,658	0.24
Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	EUR	2,399,705	2,784,000	3,261,710	0.60
Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	EUR	1,780,000	1,711,103	1,810,613	0.33
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	EUR	2,110,000	2,432,385	2,627,889	0.48
Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	EUR	1,800,000	1,763,729	1,932,771	0.35
Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	EUR	530,000	544,634	574,686	0.10
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	EUR	2,521,000	2,727,642	3,251,483	0.59
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	EUR	2,275,000	2,439,900	2,563,637	0.47
Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	EUR	3,065,000	3,590,005	4,249,964	0.78
Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	EUR	1,500,000	1,430,394	1,408,365	0.26
Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	EUR	2,032,000	2,308,973	2,812,566	0.51
Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	EUR	1,150,000	1,094,227	1,163,834	0.21
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	2,398,000	2,709,101	3,154,097	0.58
Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	EUR	700,000	723,723	774,050	0.14
Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	EUR	1,655,000	1,602,321	1,609,917	0.29
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	2,169,000	2,352,020	2,595,138	0.47
Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	EUR	1,350,000	1,313,330	1,406,244	0.26
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	1,924,000	2,354,788	2,578,709	0.47

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.96% (continued)					
Italy (continued)					
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	1,943,000	2,227,500	2,596,027	0.47
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	1,295,000	1,470,786	1,704,356	0.31
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	1,305,000	1,407,842	1,398,326	0.26
Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	EUR	1,550,000	1,499,393	1,512,576	0.28
Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	EUR	1,705,000	1,752,749	1,876,486	0.34
Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	EUR	650,000	663,939	752,053	0.14
Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	EUR	605,000	528,197	566,755	0.10
Total Italy			115,784,178	123,412,845	22.56
Netherlands					
Netherlands Government Bond, 3.500%, 15/07/20	EUR	1,250,000	1,276,809	1,303,875	0.24
Netherlands Government Bond, 3.250%, 15/07/21	EUR	1,440,000	1,502,332	1,557,504	0.28
Netherlands Government Bond, zero coupon, 15/01/22	EUR	1,450,000	1,464,887	1,475,810	0.27
Netherlands Government Bond, 2.250%, 15/07/22	EUR	1,340,000	1,384,023	1,462,074	0.27
Netherlands Government Bond, 3.750%, 15/01/23	EUR	485,000	522,326	562,309	0.10
Netherlands Government Bond, 7.500%, 15/01/23	EUR	531,964	663,872	688,521	0.13
Netherlands Government Bond, 1.750%, 15/07/23	EUR	1,450,000	1,480,314	1,592,680	0.29
Netherlands Government Bond, zero coupon, 15/01/24	EUR	1,300,000	1,304,974	1,335,360	0.24
Netherlands Government Bond, 2.000%, 15/07/24	EUR	1,450,000	1,485,990	1,639,950	0.30
Netherlands Government Bond, 0.250%, 15/07/25	EUR	1,230,000	1,215,182	1,284,981	0.23
Netherlands Government Bond, 0.500%, 15/07/26	EUR	1,380,000	1,402,889	1,469,838	0.27
Netherlands Government Bond, 0.750%, 15/07/27	EUR	1,255,000	1,277,754	1,363,432	0.25
Netherlands Government Bond, 5.500%, 15/01/28	EUR	1,263,436	1,598,524	1,900,587	0.35
Netherlands Government Bond, 0.750%, 15/07/28	EUR	1,095,000	1,112,903	1,194,426	0.22
Netherlands Government Bond, 0.250%, 15/07/29	EUR	700,000	694,362	728,630	0.13
Netherlands Government Bond, 2.500%, 15/01/33	EUR	967,000	1,115,384	1,295,200	0.24
Netherlands Government Bond, 4.000%, 15/01/37	EUR	1,418,092	1,906,288	2,377,573	0.43
Netherlands Government Bond, 0.500%, 15/01/40	EUR	450,000	456,582	472,545	0.09
Netherlands Government Bond, 3.750%, 15/01/42	EUR	1,431,000	1,943,947	2,544,747	0.47
Netherlands Government Bond, 2.750%, 15/01/47	EUR	1,230,000	1,573,387	2,027,532	0.37
Total Netherlands			25,382,729	28,277,574	5.17
Spain					
Spain Government Bond, 1.150%, 30/07/20	EUR	1,650,000	1,671,325	1,678,454	0.31
Spain Government Bond, 4.850%, 31/10/20	EUR	1,790,000	1,871,004	1,916,075	0.35
Spain Government Bond, 0.050%, 31/01/21	EUR	1,580,000	1,584,785	1,591,284	0.29
Spain Government Bond, 5.500%, 30/04/21	EUR	1,919,000	2,006,233	2,127,353	0.39
Spain Government Bond, 0.750%, 30/07/21	EUR	1,900,000	1,923,205	1,946,122	0.36
Spain Government Bond, 0.050%, 31/10/21	EUR	1,130,000	1,133,304	1,141,849	0.21
Spain Government Bond, 5.850%, 31/01/22	EUR	1,894,000	2,041,157	2,200,513	0.40
Spain Government Bond, 0.400%, 30/04/22	EUR	1,700,000	1,702,431	1,738,120	0.32
Spain Government Bond, 0.450%, 31/10/22	EUR	1,675,000	1,685,575	1,718,890	0.31
Spain Government Bond, 5.400%, 31/01/23	EUR	1,995,000	2,188,982	2,403,437	0.44
Spain Government Bond, 0.350%, 30/07/23	EUR	1,700,000	1,693,966	1,740,873	0.32
Spain Government Bond, 4.400%, 31/10/23	EUR	1,790,000	1,928,429	2,149,860	0.39
Spain Government Bond, 4.800%, 31/01/24	EUR	1,722,000	1,806,815	2,119,155	0.39
Spain Government Bond, 3.800%, 30/04/24	EUR	1,850,000	1,981,281	2,206,579	0.40
Spain Government Bond, 2.750%, 31/10/24	EUR	2,250,000	2,346,050	2,595,101	0.47

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.96% (continued)					
Spain (continued)					
Spain Government Bond, 1.600%, 30/04/25	EUR	1,955,000	1,998,634	2,143,778	0.39
Spain Government Bond, 4.650%, 30/07/25	EUR	1,946,000	2,138,407	2,499,506	0.46
Spain Government Bond, 2.150%, 31/10/25	EUR	2,010,000	2,071,066	2,281,451	0.42
Spain Government Bond, 1.950%, 30/04/26	EUR	1,650,000	1,720,479	1,860,183	0.34
Spain Government Bond, 5.900%, 30/07/26	EUR	1,830,000	2,100,855	2,578,257	0.47
Spain Government Bond, 1.300%, 31/10/26	EUR	2,075,000	2,098,471	2,250,515	0.41
Spain Government Bond, 1.500%, 30/04/27	EUR	1,450,000	1,455,814	1,597,790	0.29
Spain Government Bond, 1.450%, 31/10/27	EUR	1,925,000	1,909,727	2,117,600	0.39
Spain Government Bond, 1.400%, 30/04/28	EUR	1,780,000	1,778,278	1,953,749	0.36
Spain Government Bond, 1.400%, 30/07/28	EUR	1,900,000	1,891,689	2,082,799	0.38
Spain Government Bond, 5.150%, 31/10/28	EUR	1,610,000	1,952,869	2,321,348	0.42
Spain Government Bond, 6.000%, 31/01/29	EUR	2,191,338	2,609,949	3,360,533	0.61
Spain Government Bond, 1.450%, 30/04/29	EUR	1,720,000	1,749,569	1,894,846	0.35
Spain Government Bond, 1.950%, 30/07/30	EUR	1,905,000	1,950,603	2,197,631	0.40
Spain Government Bond, 5.750%, 30/07/32	EUR	1,979,000	2,368,477	3,258,825	0.60
Spain Government Bond, 2.350%, 30/07/33	EUR	1,520,000	1,570,510	1,845,208	0.34
Spain Government Bond, 1.850%, 30/07/35	EUR	500,000	522,918	572,045	0.10
Spain Government Bond, 4.200%, 31/01/37	EUR	1,837,000	2,152,327	2,819,935	0.52
Spain Government Bond, 4.900%, 30/07/40	EUR	1,560,000	1,874,642	2,690,000	0.49
Spain Government Bond, 4.700%, 30/07/41	EUR	1,915,000	2,376,086	3,261,668	0.60
Spain Government Bond, 5.150%, 31/10/44	EUR	1,180,000	1,548,077	2,185,590	0.40
Spain Government Bond, 2.900%, 31/10/46	EUR	1,500,000	1,588,790	2,038,332	0.37
Spain Government Bond, 2.700%, 31/10/48	EUR	905,000	936,586	1,188,167	0.22
Spain Government Bond, 3.450%, 30/07/66	EUR	845,000	925,661	1,319,617	0.24
Total Spain			70,855,026	81,593,038	14.92
Total Government Bonds			488,011,188	541,318,749	98.96
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			488,011,188	541,318,749	98.96
TOTAL INVESTMENTS			488,011,188	541,318,749	98.96
Other Net Assets/(Liabilities)				5,675,297	1.04
TOTAL NET ASSETS				546,994,046	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 98.88%					
Austria					
Republic of Austria Government Bond, 4.150%, 15/03/37	EUR	1,240,000	1,728,483	2,034,741	1.66
Republic of Austria Government Bond, 3.150%, 20/06/44	EUR	575,000	741,323	918,217	0.75
Republic of Austria Government Bond, 1.500%, 20/02/47	EUR	530,000	549,582	638,926	0.52
Republic of Austria Government Bond, 3.800%, 26/01/62	EUR	335,000	510,459	690,837	0.57
Republic of Austria Government Bond, 1.500%, 02/11/86	EUR	210,000	187,633	254,058	0.21
Republic of Austria Government Bond, 2.100%, 20/09/17	EUR	405,000	423,439	625,927	0.51
Total Austria			<u>4,140,919</u>	<u>5,162,706</u>	<u>4.22</u>
Belgium					
Kingdom of Belgium Government Bond, 3.000%, 22/06/34	EUR	645,000	760,468	886,875	0.72
Kingdom of Belgium Government Bond, 5.000%, 28/03/35	EUR	1,755,000	2,523,306	2,962,282	2.42
Kingdom of Belgium Government Bond, 1.450%, 22/06/37	EUR	420,000	425,774	478,716	0.39
Kingdom of Belgium Government Bond, 1.900%, 22/06/38	EUR	575,000	615,651	702,190	0.57
Kingdom of Belgium Government Bond, 4.250%, 28/03/41	EUR	1,530,000	2,155,579	2,603,448	2.13
Kingdom of Belgium Government Bond, 3.750%, 22/06/45	EUR	815,000	1,125,739	1,366,510	1.12
Kingdom of Belgium Government Bond, 1.600%, 22/06/47	EUR	919,000	916,043	1,069,257	0.87
Kingdom of Belgium Government Bond, 1.700%, 22/06/50	EUR	575,000	589,042	678,351	0.55
Kingdom of Belgium Government Bond, 2.250%, 22/06/57	EUR	430,000	469,788	568,890	0.47
Kingdom of Belgium Government Bond, 2.150%, 22/06/66	EUR	390,000	420,025	509,067	0.42
Total Belgium			<u>10,001,415</u>	<u>11,825,586</u>	<u>9.66</u>
Finland					
Finland Government Bond, 2.625%, 04/07/42	EUR	390,000	475,465	579,053	0.47
Finland Government Bond, 1.375%, 15/04/47	EUR	260,000	272,481	316,040	0.26
Total Finland			<u>747,946</u>	<u>895,093</u>	<u>0.73</u>
France					
French Republic Government Bond OAT, 4.750%, 25/04/35	EUR	2,390,000	3,370,784	4,008,508	3.27
French Republic Government Bond OAT, 1.250%, 25/05/36	EUR	2,600,000	2,568,273	2,919,020	2.39
French Republic Government Bond OAT, 4.000%, 25/10/38	EUR	2,340,000	3,101,265	3,838,770	3.14
French Republic Government Bond OAT, 1.750%, 25/06/39	EUR	1,570,000	1,654,599	1,912,574	1.56
French Republic Government Bond OAT, 4.500%, 25/04/41	EUR	3,140,000	4,615,754	5,633,160	4.60
French Republic Government Bond OAT, 3.250%, 25/05/45	EUR	2,205,000	2,858,786	3,486,105	2.85
French Republic Government Bond OAT, 2.000%, 25/05/48	EUR	2,285,000	2,424,280	2,941,252	2.40
French Republic Government Bond OAT, 1.500%, 25/05/50	EUR	860,000	855,174	989,258	0.81
French Republic Government Bond OAT, 4.000%, 25/04/55	EUR	1,355,000	1,951,635	2,584,527	2.11
French Republic Government Bond OAT, 4.000%, 25/04/60	EUR	1,125,000	1,670,264	2,229,300	1.82
French Republic Government Bond OAT, 1.750%, 25/05/66	EUR	940,000	895,212	1,154,132	0.94
Total France			<u>25,966,026</u>	<u>31,696,606</u>	<u>25.89</u>
Germany					
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	EUR	1,690,000	2,458,275	2,935,446	2.40
Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	EUR	2,090,000	2,975,394	3,563,387	2.91
Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	EUR	1,167,000	1,745,241	2,140,021	1.75

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 98.88% (continued)					
Germany (continued)					
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	EUR	1,417,000	2,135,885	2,801,367	2.29
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	EUR	1,280,000	1,727,554	2,183,770	1.78
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	EUR	2,465,000	3,112,018	3,855,457	3.15
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	EUR	2,340,000	3,039,905	3,736,699	3.05
Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	EUR	1,380,000	1,456,166	1,760,093	1.44
Total Germany			18,650,438	22,976,240	18.77
Ireland					
Ireland Government Bond, 1.700%, 15/05/37	EUR	465,000	458,990	538,237	0.44
Ireland Government Bond, 2.000%, 18/02/45	EUR	790,000	827,549	981,101	0.80
Ireland Government Bond, 1.500%, 15/05/50	EUR	350,000	355,691	384,545	0.32
Total Ireland			1,642,230	1,903,883	1.56
Italy					
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	2,195,000	2,683,927	2,887,090	2.36
Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	EUR	1,000,000	1,034,407	1,105,785	0.90
Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	EUR	1,310,000	1,269,853	1,274,315	1.04
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	2,465,000	2,739,146	2,949,293	2.41
Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	EUR	1,320,000	1,313,944	1,374,995	1.12
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	1,963,000	2,489,636	2,630,980	2.15
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	1,930,000	2,365,978	2,578,658	2.11
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	1,444,000	1,772,543	1,900,456	1.55
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	1,455,000	1,557,350	1,559,053	1.27
Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	EUR	1,460,000	1,418,127	1,424,750	1.16
Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	EUR	1,430,000	1,480,068	1,573,827	1.29
Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	EUR	900,000	921,295	1,041,304	0.85
Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	EUR	595,000	535,894	557,387	0.46
Total Italy			21,582,168	22,857,893	18.67
Netherlands					
Netherlands Government Bond, 4.000%, 15/01/37	EUR	1,387,000	1,965,463	2,325,444	1.90
Netherlands Government Bond, 0.500%, 15/01/40	EUR	520,000	527,606	546,052	0.45
Netherlands Government Bond, 3.750%, 15/01/42	EUR	1,420,000	1,998,412	2,525,186	2.06
Netherlands Government Bond, 2.750%, 15/01/47	EUR	1,230,000	1,623,297	2,027,532	1.66
Total Netherlands			6,114,778	7,424,214	6.07
Spain					
Spain Government Bond, 1.850%, 30/07/35	EUR	700,000	724,820	800,863	0.65
Spain Government Bond, 4.200%, 31/01/37	EUR	1,770,000	2,116,812	2,717,085	2.22
Spain Government Bond, 4.900%, 30/07/40	EUR	1,645,000	2,122,156	2,836,570	2.32
Spain Government Bond, 4.700%, 30/07/41	EUR	1,811,000	2,334,432	3,084,534	2.52
Spain Government Bond, 5.150%, 31/10/44	EUR	1,245,000	1,758,196	2,305,982	1.88
Spain Government Bond, 2.900%, 31/10/46	EUR	1,490,000	1,558,940	2,024,743	1.65

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	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 - 98.88% <i>(continued)</i>					
Spain <i>(continued)</i>					
Spain Government Bond, 2.700%, 31/10/48	EUR	885,000	919,488	1,161,909	0.95
Spain Government Bond, 3.450%, 30/07/66	EUR	875,000	954,101	1,366,467	1.12
Total Spain			<u>12,488,945</u>	<u>16,298,153</u>	<u>13.31</u>
Total Government Bonds			<u>101,334,865</u>	<u>121,040,374</u>	<u>98.88</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>101,334,865</u>	<u>121,040,374</u>	<u>98.88</u>
TOTAL INVESTMENTS			<u>101,334,865</u>	<u>121,040,374</u>	<u>98.88</u>
Other Net Assets/(Liabilities)				<u>1,376,303</u>	<u>1.12</u>
TOTAL NET ASSETS				<u>122,416,677</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 99.02%					
France					
French Republic Government Bond OAT, 2.250%, 25/07/20	EUR	6,158,608	6,960,043	6,386,907	4.83
French Republic Government Bond OAT, 0.100%, 01/03/21	EUR	2,070,115	2,168,730	2,114,395	1.60
French Republic Government Bond OAT, 0.100%, 25/07/21	EUR	1,934,147	1,998,574	1,992,152	1.51
French Republic Government Bond OAT, 1.100%, 25/07/22	EUR	5,613,265	6,146,482	6,056,095	4.58
French Republic Government Bond OAT, 2.100%, 25/07/23	EUR	4,820,804	5,671,038	5,502,128	4.17
French Republic Government Bond OAT, 0.250%, 25/07/24	EUR	4,935,643	5,247,371	5,330,396	4.04
French Republic Government Bond OAT, 0.100%, 01/03/25	EUR	2,599,103	2,782,544	2,776,050	2.10
French Republic Government Bond OAT, 1.850%, 25/07/27	EUR	5,504,863	6,741,723	6,888,346	5.21
French Republic Government Bond OAT, 0.100%, 01/03/28	EUR	2,251,501	2,403,230	2,456,748	1.86
French Republic Government Bond OAT, 0.100%, 01/03/29	EUR	634,385	690,757	699,130	0.53
French Republic Government Bond OAT, 3.400%, 25/07/29	EUR	3,270,162	4,714,645	4,780,617	3.62
French Republic Government Bond OAT, 0.700%, 25/07/30	EUR	3,231,351	3,619,823	3,817,615	2.89
French Republic Government Bond OAT, 3.150%, 25/07/32	EUR	3,343,749	4,897,871	5,169,068	3.91
French Republic Government Bond OAT, 0.100%, 25/07/36	EUR	1,229,691	1,326,138	1,379,295	1.04
French Republic Government Bond OAT, 1.800%, 25/07/40	EUR	3,529,927	4,707,177	5,363,229	4.06
French Republic Government Bond OAT, 0.100%, 25/07/47	EUR	2,316,013	2,502,627	2,649,473	2.01
Total France			62,578,773	63,361,644	47.96
Germany					
Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/23	EUR	4,336,450	4,517,464	4,570,922	3.46
Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/26	EUR	4,192,175	4,610,561	4,606,865	3.49
Deutsche Bundesrepublik Inflation Linked Bond, 0.500%, 15/04/30	EUR	3,496,061	3,994,977	4,175,346	3.16
Deutsche Bundesrepublik Inflation Linked Bond, 0.100%, 15/04/46	EUR	2,193,629	2,563,726	2,858,496	2.16
Total Germany			15,686,728	16,211,629	12.27
Italy					
Italy Buoni Poliennali Del Tesoro, 2.100%, 15/09/21	EUR	4,786,770	5,077,754	5,015,722	3.80
Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/22	EUR	2,735,840	2,728,292	2,712,996	2.05
Italy Buoni Poliennali Del Tesoro, 0.100%, 15/05/23	EUR	1,629,650	1,596,717	1,595,281	1.21
Italy Buoni Poliennali Del Tesoro, 2.600%, 15/09/23	EUR	5,240,096	5,738,740	5,684,299	4.30
Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/24	EUR	3,448,625	3,807,128	3,718,307	2.81
Italy Buoni Poliennali Del Tesoro, 3.100%, 15/09/26	EUR	3,569,326	4,198,131	4,077,776	3.09
Italy Buoni Poliennali Del Tesoro, 1.300%, 15/05/28	EUR	3,828,257	3,809,838	3,837,253	2.90
Italy Buoni Poliennali Del Tesoro, 1.250%, 15/09/32	EUR	3,413,264	3,431,197	3,304,961	2.50
Italy Buoni Poliennali Del Tesoro, 2.350%, 15/09/35	EUR	4,126,059	4,470,692	4,648,955	3.52
Italy Buoni Poliennali Del Tesoro, 2.550%, 15/09/41	EUR	2,688,319	2,931,875	3,007,369	2.28
Total Italy			37,790,364	37,602,919	28.46
Spain					
Spain Government Inflation Linked Bond, 0.300%, 30/11/21	EUR	1,563,725	1,630,144	1,616,579	1.23
Spain Government Inflation Linked Bond, 0.150%, 30/11/23	EUR	818,471	859,610	857,848	0.65
Spain Government Inflation Linked Bond, 1.800%, 30/11/24	EUR	3,364,429	3,684,396	3,877,672	2.94
Spain Government Inflation Linked Bond, 0.650%, 30/11/27	EUR	2,340,894	2,424,446	2,606,702	1.97

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	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 - 99.02% <i>(continued)</i>					
Spain <i>(continued)</i>					
Spain Government Inflation Linked Bond, 1.000%, 30/11/30	EUR	2,803,838	3,003,795	3,280,519	2.48
Spain Government Inflation Linked Bond, 0.700%, 30/11/33	EUR	1,232,328	1,270,892	1,401,255	1.06
Total Spain			<u>12,873,283</u>	<u>13,640,575</u>	<u>10.33</u>
Total Government Bonds			<u>128,929,148</u>	<u>130,816,767</u>	<u>99.02</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>128,929,148</u>	<u>130,816,767</u>	<u>99.02</u>
TOTAL INVESTMENTS			<u>128,929,148</u>	<u>130,816,767</u>	<u>99.02</u>
Other Net Assets/(Liabilities)				<u>1,298,433</u>	<u>0.98</u>
TOTAL NET ASSETS				<u>132,115,200</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.75%					
Australia					
Amtcor Ltd, 2.750%, 22/03/23	EUR	400,000	395,654	434,380	0.02
APT Pipelines Ltd, 1.375%, 22/03/22	EUR	1,000,000	993,280	1,035,480	0.04
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	500,000	498,675	535,010	0.02
Aurizon Network Pty Ltd, 2.000%, 18/09/24	EUR	800,000	809,569	859,968	0.03
Aurizon Network Pty Ltd, 3.125%, 01/06/26	EUR	500,000	498,169	564,755	0.02
Ausgrid Finance Pty Ltd, 1.250%, 30/07/25	EUR	1,000,000	996,228	1,027,100	0.04
AusNet Services Holdings Pty Ltd, 2.375%, 24/07/20	EUR	600,000	607,947	616,044	0.02
AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24	EUR	500,000	524,615	565,505	0.02
AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	EUR	500,000	498,405	531,650	0.02
Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23	EUR	1,015,000	1,015,063	1,038,954	0.04
Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	EUR	1,100,000	1,089,304	1,134,144	0.04
Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23	EUR	700,000	729,037	788,137	0.03
Australia Pacific Airports Melbourne Pty Ltd, 1.750%, 15/10/24	EUR	500,000	502,676	535,560	0.02
BHP Billiton Finance Ltd, 2.250%, 25/09/20	EUR	1,100,000	1,113,410	1,132,945	0.04
BHP Billiton Finance Ltd, 0.750%, 28/10/22	EUR	700,000	701,185	719,950	0.03
BHP Billiton Finance Ltd, 3.000%, 29/05/24	EUR	100,000	104,063	114,477	0.00
BHP Billiton Finance Ltd, 3.250%, 24/09/27	EUR	732,000	740,146	892,579	0.03
BHP Billiton Finance Ltd, 1.500%, 29/04/30	EUR	1,300,000	1,257,236	1,390,025	0.05
BHP Billiton Finance Ltd, 3.125%, 29/04/33	EUR	900,000	955,202	1,138,482	0.04
BHP Billiton Finance Ltd, 4.750%, 22/04/76	EUR	1,100,000	1,105,380	1,187,329	0.05
BHP Billiton Finance Ltd, 5.625%, 22/10/79	EUR	900,000	912,510	1,085,445	0.04
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	800,000	836,470	883,832	0.03
Commonwealth Bank of Australia, 0.500%, 11/07/22	EUR	1,000,000	1,001,045	1,017,530	0.04
Commonwealth Bank of Australia, 2.000%, 22/04/27	EUR	1,200,000	1,185,506	1,240,188	0.05
Commonwealth Bank of Australia, 1.125%, 18/01/28	EUR	1,400,000	1,384,174	1,469,608	0.06
Commonwealth Bank of Australia, 1.936%, 03/10/29	EUR	1,100,000	1,105,217	1,124,420	0.04
Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	EUR	700,000	698,727	720,461	0.03
Macquarie Bank Ltd, 6.000%, 21/09/20	EUR	400,000	404,386	428,012	0.02
Macquarie Bank Ltd, 1.125%, 20/01/22	EUR	900,000	909,179	926,856	0.04
National Australia Bank Ltd, 4.000%, 13/07/20	EUR	1,350,000	1,349,243	1,408,995	0.05
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	900,000	898,358	927,792	0.04
National Australia Bank Ltd, 0.875%, 20/01/22	EUR	1,300,000	1,303,996	1,332,071	0.05
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	800,000	819,838	870,408	0.03
National Australia Bank Ltd, 0.350%, 07/09/22	EUR	1,100,000	1,096,288	1,114,498	0.04
National Australia Bank Ltd, 0.625%, 30/08/23	EUR	750,000	749,969	767,287	0.03
National Australia Bank Ltd, 0.625%, 10/11/23	EUR	500,000	499,141	513,620	0.02
National Australia Bank Ltd, 0.250%, 20/05/24	EUR	1,000,000	995,506	1,002,290	0.04
National Australia Bank Ltd, 0.625%, 18/09/24	EUR	500,000	497,374	510,345	0.02
National Australia Bank Ltd, 1.250%, 18/05/26	EUR	1,200,000	1,196,417	1,275,684	0.05
National Australia Bank Ltd, 1.375%, 30/08/28	EUR	1,900,000	1,907,637	2,027,433	0.08
National Australia Bank Ltd, 1.125%, 20/05/31	EUR	1,260,000	1,248,357	1,299,640	0.05
Origin Energy Finance Ltd, 2.500%, 23/10/20	EUR	1,001,000	973,149	1,034,193	0.04
Origin Energy Finance Ltd, 3.500%, 04/10/21	EUR	1,000,000	1,016,188	1,075,690	0.04
Scentre Group Trust 1, 1.500%, 16/07/20	EUR	700,000	702,815	708,939	0.03
Scentre Group Trust 1, 2.250%, 16/07/24	EUR	500,000	497,799	551,220	0.02
Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23	EUR	500,000	503,372	523,220	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Australia (continued)					
Scentre Group Trust 1 Via Scentre Group Trust 2, 1.750%, 11/04/28	EUR	400,000	399,329	433,412	0.02
Scentre Group Trust 1 Via Scentre Group Trust 2, 1.450%, 28/03/29	EUR	1,090,000	1,095,771	1,150,059	0.04
Scentre Group Trust 2, 3.250%, 11/09/23	EUR	600,000	607,268	678,960	0.03
Stockland Trust, 1.500%, 03/11/21	EUR	300,000	302,478	309,327	0.01
Stockland Trust, 1.625%, 27/04/26	EUR	400,000	399,342	413,040	0.02
Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	EUR	700,000	700,526	785,680	0.03
Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	EUR	650,000	651,301	698,913	0.03
Telstra Corp Ltd, 3.625%, 15/03/21	EUR	500,000	525,000	532,110	0.02
Telstra Corp Ltd, 3.750%, 16/05/22	EUR	1,200,000	1,268,180	1,332,660	0.05
Telstra Corp Ltd, 3.500%, 21/09/22	EUR	1,200,000	1,254,667	1,339,392	0.05
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	1,000,000	1,027,749	1,106,960	0.04
Telstra Corp Ltd, 1.125%, 14/04/26	EUR	1,100,000	1,100,350	1,160,852	0.05
Telstra Corp Ltd, 1.375%, 26/03/29	EUR	765,000	776,940	812,086	0.03
Toyota Finance Australia Ltd, zero coupon, 09/04/21	EUR	1,000,000	1,001,223	1,002,940	0.04
Toyota Finance Australia Ltd, 0.500%, 06/04/23	EUR	500,000	499,702	509,745	0.02
Toyota Finance Australia Ltd, 0.250%, 09/04/24	EUR	1,000,000	999,570	1,005,940	0.04
Transurban Finance Co Pty Ltd, 2.500%, 08/10/20	EUR	500,000	497,144	513,555	0.02
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	700,000	711,695	753,081	0.03
Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	EUR	500,000	499,736	544,375	0.02
Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	EUR	1,000,000	997,445	1,070,620	0.04
Wesfarmers Ltd, 1.250%, 07/10/21	EUR	600,000	602,852	618,180	0.02
Wesfarmers Ltd, 2.750%, 02/08/22	EUR	600,000	608,972	652,122	0.03
Westpac Banking Corp, 0.875%, 16/02/21	EUR	850,000	853,900	865,045	0.03
Westpac Banking Corp, 0.250%, 17/01/22	EUR	1,000,000	998,197	1,009,710	0.04
Westpac Banking Corp, 0.375%, 05/03/23	EUR	1,000,000	996,708	1,013,730	0.04
Westpac Banking Corp, 0.750%, 17/10/23	EUR	1,000,000	997,906	1,029,580	0.04
Westpac Banking Corp, 0.625%, 22/11/24	EUR	900,000	897,228	924,075	0.04
Westpac Banking Corp, 0.875%, 17/04/27	EUR	700,000	694,792	728,630	0.03
Westpac Banking Corp, 1.125%, 05/09/27	EUR	680,000	679,789	719,936	0.03
Westpac Banking Corp, 1.450%, 17/07/28	EUR	895,000	892,385	973,312	0.04
Total Australia			<u>63,366,050</u>	<u>66,770,178</u>	<u>2.57</u>
Austria					
BAWAG Group AG, 2.375%, 26/03/29	EUR	500,000	500,666	509,280	0.02
Erste Group Bank AG, 7.125%, 10/10/22	EUR	700,000	780,282	855,631	0.03
Erste Group Bank AG, 0.375%, 16/04/24	EUR	1,000,000	1,001,581	1,013,040	0.04
Erste Group Bank AG, 0.875%, 22/05/26	EUR	400,000	398,035	409,316	0.02
IMMOFINANZ AG, 2.625%, 27/01/23	EUR	500,000	519,562	523,190	0.02
Novomatic AG, 1.625%, 20/09/23	EUR	600,000	611,660	589,428	0.02
OMV AG, 4.250%, 12/10/21	EUR	450,000	479,511	496,840	0.02
OMV AG, 2.625%, 27/09/22	EUR	800,000	817,165	874,792	0.03
OMV AG, 0.750%, 04/12/23	EUR	1,000,000	996,157	1,037,690	0.04
OMV AG, zero coupon, 03/07/25	EUR	1,000,000	991,520	995,040	0.04
OMV AG, 1.000%, 14/12/26	EUR	800,000	794,695	847,064	0.03
OMV AG, 3.500%, 27/09/27	EUR	800,000	837,526	1,002,904	0.04
OMV AG, 1.875%, 04/12/28	EUR	500,000	530,955	563,995	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Austria (continued)					
OMV AG, 1.000%, 03/07/34	EUR	1,000,000	987,470	999,470	0.04
OMV AG, 5.250%, perpetual	EUR	1,000,000	998,828	1,109,170	0.04
OMV AG, 6.250%, perpetual	EUR	900,000	866,584	1,132,254	0.04
OMV AG, 2.875%, perpetual	EUR	700,000	691,287	743,274	0.03
Raiffeisen Bank International AG, 6.625%, 18/05/21	EUR	600,000	665,919	672,222	0.03
Raiffeisen Bank International AG, 0.250%, 05/07/21	EUR	500,000	500,747	502,275	0.02
Raiffeisen Bank International AG, 6.000%, 16/10/23	EUR	600,000	713,810	714,924	0.03
Raiffeisen Bank International AG, 1.000%, 04/12/23	EUR	500,000	498,826	514,305	0.02
Raiffeisenlandesbank Oberoesterreich AG, 0.750%, 22/05/23	EUR	600,000	598,855	609,192	0.02
Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	EUR	1,000,000	1,027,443	1,077,530	0.04
Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	EUR	911,000	945,787	1,016,157	0.04
Telekom Finanzmanagement GmbH, 3.500%, 04/07/23	EUR	200,000	200,023	228,360	0.01
Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	EUR	900,000	910,042	971,676	0.04
UNIQA Insurance Group AG, 6.875%, 31/07/43	EUR	300,000	308,358	354,864	0.01
UNIQA Insurance Group AG, 6.000%, 27/07/46	EUR	500,000	514,299	597,760	0.02
Vienna Insurance Group AG Wiener Versicherung Gruppe, 5.500%, 09/10/43	EUR	700,000	745,463	827,078	0.03
Vienna Insurance Group AG Wiener Versicherung Gruppe, 3.750%, 02/03/46	EUR	400,000	410,153	442,632	0.02
Volksbank Wien AG, 2.750%, 06/10/27	EUR	500,000	502,311	506,455	0.02
Total Austria			21,345,520	22,737,808	0.87
Belgium					
AG Insurance SA, 3.500%, 30/06/47	EUR	500,000	494,557	538,285	0.02
Ageas, 3.250%, 02/07/49	EUR	600,000	604,390	626,790	0.02
Anheuser Busch InBev SA, 1.125%, 01/07/27	EUR	2,000,000	2,000,468	2,063,620	0.08
Anheuser Busch InBev SA, 1.650%, 28/03/31	EUR	1,500,000	1,495,416	1,583,205	0.06
Anheuser-Busch InBev SA/NV, 4.000%, 02/06/21	EUR	500,000	504,855	540,120	0.02
Anheuser-Busch InBev SA/NV, 1.950%, 30/09/21	EUR	900,000	914,183	943,218	0.04
Anheuser-Busch InBev SA/NV, 0.875%, 17/03/22	EUR	2,300,000	2,315,376	2,360,950	0.09
Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	EUR	700,000	698,466	721,889	0.03
Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24	EUR	986,000	1,042,097	1,123,468	0.04
Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	EUR	3,030,000	3,083,720	3,249,009	0.12
Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	EUR	1,000,000	1,029,994	1,149,360	0.04
Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	EUR	2,400,000	2,385,741	2,500,368	0.10
Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	EUR	4,100,000	4,260,742	4,501,759	0.17
Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	EUR	1,200,000	1,181,093	1,253,928	0.05
Anheuser-Busch InBev SA/NV, 3.250%, 24/01/33	EUR	500,000	512,264	622,290	0.02
Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35	EUR	1,400,000	1,378,593	1,505,350	0.06
Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	EUR	3,300,000	3,562,592	3,826,977	0.15
Argenta Spaarbank NV, 3.875%, 24/05/26	EUR	500,000	515,584	525,430	0.02
Belfius Bank SA, 0.625%, 30/08/23	EUR	800,000	798,334	817,952	0.03
Belfius Bank SA, 1.000%, 26/10/24	EUR	800,000	796,412	818,680	0.03
Belfius Bank SA/NV, 0.750%, 12/09/22	EUR	900,000	900,255	917,388	0.03
Belfius Bank SA/NV, 3.125%, 11/05/26	EUR	500,000	509,312	554,540	0.02
bpost SA, 1.250%, 11/07/26	EUR	1,000,000	991,997	1,045,540	0.04
Brussels Airport Co NV/SA, 1.000%, 03/05/24	EUR	400,000	400,713	414,032	0.02
Elia System Operator SA/NV, 1.375%, 27/05/24	EUR	900,000	913,554	957,609	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Belgium (continued)					
Elia System Operator SA/NV, 1.375%, 14/01/26	EUR	1,000,000	1,021,405	1,063,870	0.04
Elia System Operator SA/NV, 3.250%, 04/04/28	EUR	600,000	602,533	729,552	0.03
Elia System Operator SA/NV, 1.500%, 05/09/28	EUR	500,000	497,131	531,940	0.02
Elia System Operator SA/NV, 3.000%, 07/04/29	EUR	400,000	425,839	475,888	0.02
Elia System Operator SA/NV, 2.750%, perpetual	EUR	700,000	699,925	738,339	0.03
Euroclear Bank SA/NV, 0.500%, 10/07/23	EUR	400,000	399,114	408,124	0.01
KBC Group NV, 1.000%, 26/04/21	EUR	700,000	700,625	713,685	0.03
KBC Group NV, 0.750%, 01/03/22	EUR	1,200,000	1,201,185	1,225,452	0.05
KBC Group NV, 0.875%, 27/06/23	EUR	600,000	598,248	617,802	0.02
KBC Group NV, 0.750%, 18/10/23	EUR	1,000,000	1,000,806	1,022,540	0.04
KBC Group NV, 1.125%, 25/01/24	EUR	1,000,000	1,001,575	1,035,650	0.04
KBC Group NV, 0.625%, 10/04/25	EUR	700,000	696,338	704,648	0.03
KBC Group NV, 1.875%, 11/03/27	EUR	1,000,000	995,099	1,037,090	0.04
KBC Group NV, 1.625%, 18/09/29	EUR	700,000	702,378	722,386	0.03
Solvay SA, 1.625%, 02/12/22	EUR	900,000	910,492	946,566	0.04
Solvay SA, 2.750%, 02/12/27	EUR	500,000	502,316	582,010	0.02
Total Belgium			<u>45,245,717</u>	<u>47,717,299</u>	<u>1.83</u>
Bermuda					
Bacardi Ltd, 2.750%, 03/07/23	EUR	700,000	716,574	747,740	0.03
Fidelity International Ltd, 2.500%, 04/11/26	EUR	500,000	488,637	533,020	0.02
Total Bermuda			<u>1,205,211</u>	<u>1,280,760</u>	<u>0.05</u>
Brazil					
Vale SA, 3.750%, 10/01/23	EUR	1,000,000	974,742	1,080,510	0.04
Total Brazil			<u>974,742</u>	<u>1,080,510</u>	<u>0.04</u>
British Virgin Islands					
Cheung Kong Infrastructure Finance BVI Ltd, 1.000%, 12/12/24	EUR	1,000,000	995,529	1,013,760	0.04
Global Switch Holdings Ltd, 1.500%, 31/01/24	EUR	600,000	600,674	618,336	0.02
Global Switch Holdings Ltd, 2.250%, 31/05/27	EUR	800,000	802,466	853,808	0.03
Huarong Universe Investment Holding Ltd, 1.625%, 05/12/22	EUR	500,000	497,907	475,935	0.02
Rail Transit International Development Co Ltd, 1.625%, 22/06/22	EUR	500,000	496,221	501,700	0.02
Talent Yield European Ltd, 1.300%, 21/04/22	EUR	1,000,000	1,001,131	1,018,510	0.04
Total British Virgin Islands			<u>4,393,928</u>	<u>4,482,049</u>	<u>0.17</u>
Canada					
Alimentation Couche-Tard Inc, 1.875%, 06/05/26	EUR	900,000	923,180	945,009	0.04
Bank of Montreal, 0.250%, 17/11/21	EUR	1,400,000	1,400,162	1,412,264	0.05
Bank of Nova Scotia, 0.375%, 06/04/22	EUR	1,000,000	1,000,596	1,011,990	0.04
Bank of Nova Scotia, 0.500%, 30/04/24	EUR	1,200,000	1,202,304	1,211,076	0.05
Canadian Imperial Bank of Commerce, 0.750%, 22/03/23	EUR	1,000,000	1,000,761	1,030,170	0.04
Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	EUR	1,000,000	996,516	997,140	0.04
Fairfax Financial Holdings Ltd, 2.750%, 29/03/28	EUR	800,000	792,436	856,872	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Canada (continued)					
Federation des Caisses Desjardins du Quebec, 0.250%, 27/09/21	EUR	1,000,000	998,438	1,008,600	0.04
Great-West Lifeco Inc, 2.500%, 18/04/23	EUR	450,000	449,613	490,721	0.02
Great-West Lifeco Inc, 1.750%, 07/12/26	EUR	600,000	609,959	646,212	0.02
Magna International Inc, 1.900%, 24/11/23	EUR	800,000	815,608	860,536	0.03
Magna International Inc, 1.500%, 25/09/27	EUR	800,000	812,293	841,088	0.03
Royal Bank of Canada, 0.250%, 02/05/24	EUR	1,000,000	996,990	1,005,950	0.04
Toronto-Dominion Bank, 0.625%, 08/03/21	EUR	1,400,000	1,406,635	1,419,908	0.05
Toronto-Dominion Bank, 0.625%, 20/07/23	EUR	1,900,000	1,899,150	1,952,877	0.07
Toronto-Dominion Bank, 0.375%, 25/04/24	EUR	2,000,000	1,996,472	2,012,000	0.08
Total Capital Canada Ltd, 1.875%, 09/07/20	EUR	1,000,000	1,002,716	1,021,840	0.04
Total Capital Canada Ltd, 1.125%, 18/03/22	EUR	1,000,000	1,007,703	1,035,940	0.04
Total Capital Canada Ltd, 2.125%, 18/09/29	EUR	1,900,000	1,952,915	2,217,129	0.09
Total Canada			21,264,447	21,977,322	0.84
Cayman Islands					
CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	EUR	1,100,000	1,094,249	1,143,978	0.04
CK Hutchison Europe Finance 18 Ltd, 2.000%, 13/04/30	EUR	500,000	495,304	545,035	0.02
CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	EUR	1,200,000	1,183,400	1,226,676	0.05
CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23	EUR	1,600,000	1,595,323	1,661,712	0.06
CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	EUR	700,000	699,824	761,040	0.03
Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	EUR	700,000	716,845	773,612	0.03
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	1,900,000	1,907,385	1,959,622	0.08
XLIT Ltd, 3.250%, 29/06/47	EUR	1,000,000	997,520	1,086,600	0.04
Total Cayman Islands			8,689,850	9,158,275	0.35
China					
Bank of Communications Co Ltd, 3.625%, 03/10/26	EUR	500,000	495,460	516,165	0.02
Gansu Provincial Highway Aviation Tourism Investment Group Co Ltd, 1.875%, 07/12/20	EUR	500,000	500,245	502,165	0.02
Shougang Group Co Ltd, 1.350%, 07/08/20	EUR	700,000	703,215	703,598	0.03
Total China			1,698,920	1,721,928	0.07
Czech Republic					
EP Infrastructure AS, 1.659%, 26/04/24	EUR	1,000,000	996,726	995,490	0.04
Total Czech Republic			996,726	995,490	0.04
Denmark					
AP Moller - Maersk A/S, 1.750%, 18/03/21	EUR	500,000	500,455	515,510	0.02
AP Moller - Maersk A/S, 1.500%, 24/11/22	EUR	1,000,000	1,008,939	1,044,580	0.04
AP Moller - Maersk A/S, 1.750%, 16/03/26	EUR	700,000	694,226	716,765	0.03
Carlsberg Breweries A/S, 2.625%, 15/11/22	EUR	900,000	912,049	983,979	0.04
Carlsberg Breweries A/S, 0.500%, 06/09/23	EUR	1,000,000	994,797	1,018,830	0.04
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	1,000,000	1,010,838	1,107,390	0.04
Carlsberg Breweries A/S, 0.875%, 01/07/29	EUR	1,000,000	989,100	997,840	0.04
Danfoss A/S, 1.375%, 23/02/22	EUR	500,000	503,852	515,880	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Denmark (continued)					
Danica Pension Livsforsikrings AB, 4.375%, 29/09/45	EUR	500,000	493,982	560,160	0.02
Danske Bank A/S, 0.500%, 06/05/21	EUR	1,100,000	1,100,657	1,110,560	0.04
Danske Bank A/S, 1.375%, 24/05/22	EUR	700,000	697,573	716,604	0.03
Danske Bank A/S, 0.250%, 28/11/22	EUR	1,000,000	995,546	1,002,630	0.04
Danske Bank A/S, 0.875%, 22/05/23	EUR	1,400,000	1,397,400	1,408,120	0.05
Danske Bank A/S, 0.750%, 02/06/23	EUR	800,000	799,101	815,552	0.03
Danske Bank A/S, 1.625%, 15/03/24	EUR	1,175,000	1,171,518	1,214,515	0.05
Danske Bank A/S, 2.750%, 19/05/26	EUR	700,000	721,439	721,546	0.03
Danske Bank A/S, 2.500%, 21/06/29	EUR	1,590,000	1,594,909	1,653,822	0.06
ISS Global A/S, 1.125%, 07/01/21	EUR	500,000	499,288	507,735	0.02
ISS Global A/S, 2.125%, 02/12/24	EUR	500,000	499,252	542,950	0.02
ISS Global A/S, 0.875%, 18/06/26	EUR	560,000	556,585	562,750	0.02
ISS Global A/S, 1.500%, 31/08/27	EUR	1,000,000	999,249	1,041,620	0.04
Jyske Bank A/S, 0.625%, 14/04/21	EUR	1,000,000	1,002,511	1,013,060	0.04
Jyske Bank A/S, 0.625%, 20/06/24	EUR	585,000	582,901	585,094	0.02
Jyske Bank A/S, 2.250%, 05/04/29	EUR	500,000	503,090	520,200	0.02
Nykredit Realkredit A/S, 0.750%, 14/07/21	EUR	600,000	601,029	608,112	0.02
Nykredit Realkredit A/S, 0.500%, 19/01/22	EUR	700,000	698,556	706,013	0.03
Nykredit Realkredit A/S, 0.875%, 17/01/24	EUR	1,000,000	1,000,190	1,014,490	0.04
Nykredit Realkredit A/S, 0.625%, 17/01/25	EUR	1,000,000	994,858	1,000,590	0.04
Nykredit Realkredit A/S, 2.750%, 17/11/27	EUR	900,000	902,274	952,407	0.04
Sydbank A/S, 1.250%, 04/02/22	EUR	500,000	501,546	512,010	0.02
Sydbank A/S, 1.375%, 18/09/23	EUR	600,000	597,819	619,830	0.02
Total Denmark			25,525,529	26,291,144	1.01
Finland					
CRH Finland Services OYJ, 2.750%, 15/10/20	EUR	1,100,000	1,110,783	1,132,912	0.04
Elenia Finance Oyj, 2.875%, 17/12/20	EUR	700,000	712,844	730,093	0.03
Elisa OYJ, 0.875%, 17/03/24	EUR	400,000	397,767	409,376	0.02
Kojamo Oyj, 1.500%, 19/06/24	EUR	900,000	899,701	930,519	0.04
Kojamo Oyj, 1.625%, 07/03/25	EUR	550,000	547,646	566,379	0.02
Metso OYJ, 1.125%, 13/06/24	EUR	600,000	597,977	622,638	0.02
Nordea Bank AB, 1.000%, 22/02/23	EUR	1,800,000	1,819,764	1,867,986	0.07
Nordea Bank AB, 1.125%, 27/09/27	EUR	1,000,000	1,000,124	1,069,260	0.04
Nordea Bank Abp, 0.375%, 28/05/26	EUR	1,500,000	1,489,536	1,507,290	0.06
OP Corporate Bank plc, 2.000%, 03/03/21	EUR	500,000	499,436	518,910	0.02
OP Corporate Bank plc, 0.875%, 21/06/21	EUR	800,000	801,597	816,144	0.03
OP Corporate Bank plc, 5.750%, 28/02/22	EUR	400,000	402,336	455,848	0.02
OP Corporate Bank plc, 0.750%, 03/03/22	EUR	1,200,000	1,206,930	1,228,944	0.05
OP Corporate Bank plc, 0.375%, 11/10/22	EUR	1,000,000	998,720	1,016,690	0.04
OP Corporate Bank plc, 0.375%, 29/08/23	EUR	1,000,000	995,447	1,017,560	0.04
OP Corporate Bank plc, 0.375%, 19/06/24	EUR	400,000	398,629	401,176	0.02
OP Corporate Bank plc, 1.000%, 22/05/25	EUR	600,000	598,712	631,038	0.02
Sampo Oyj, 1.500%, 16/09/21	EUR	500,000	501,769	517,340	0.02
Sampo Oyj, 1.000%, 18/09/23	EUR	1,000,000	1,000,585	1,040,490	0.04
Sampo Oyj, 1.250%, 30/05/25	EUR	700,000	697,893	732,613	0.03
Sampo Oyj, 1.625%, 21/02/28	EUR	130,000	129,549	138,541	0.00
Sampo OYJ, 2.250%, 27/09/30	EUR	700,000	697,409	780,710	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Finland (continued)					
SATO Oyj, 2.375%, 24/03/21	EUR	474,000	484,139	490,144	0.02
Stora Enso OYJ, 2.500%, 21/03/28	EUR	1,000,000	995,698	1,052,560	0.04
Total Finland			18,984,991	19,675,161	0.76
France					
Accor SA, 2.625%, 05/02/21	EUR	700,000	703,791	730,163	0.03
Accor SA, 2.375%, 17/09/23	EUR	500,000	499,373	540,910	0.02
Accor SA, 1.250%, 25/01/24	EUR	700,000	699,089	719,803	0.03
Accor SA, 1.750%, 04/02/26	EUR	900,000	906,479	937,593	0.04
Air Liquide Finance SA, 2.125%, 15/10/21	EUR	900,000	933,265	948,294	0.04
Air Liquide Finance SA, 0.375%, 18/04/22	EUR	400,000	399,840	406,108	0.02
Air Liquide Finance SA, 0.500%, 13/06/22	EUR	600,000	601,674	611,232	0.02
Air Liquide Finance SA, 1.875%, 05/06/24	EUR	500,000	505,516	547,670	0.02
Air Liquide Finance SA, 0.750%, 13/06/24	EUR	600,000	602,128	625,080	0.02
Air Liquide Finance SA, 1.250%, 03/06/25	EUR	500,000	499,005	536,395	0.02
Air Liquide Finance SA, 1.000%, 08/03/27	EUR	1,100,000	1,099,314	1,166,473	0.04
Air Liquide Finance SA, 1.250%, 13/06/28	EUR	1,000,000	1,005,384	1,087,000	0.04
Air Liquide Finance SA, 0.625%, 20/06/30	EUR	1,000,000	989,908	1,010,630	0.04
Air Liquide SA, 2.375%, 06/09/23	EUR	300,000	299,465	331,704	0.01
Ald SA, 1.250%, 11/10/22	EUR	500,000	499,652	513,485	0.02
ALD SA, 0.875%, 18/07/22	EUR	1,000,000	1,000,884	1,014,550	0.04
Altarea SCA, 2.250%, 05/07/24	EUR	500,000	505,039	523,710	0.02
Altareit SCA, 2.875%, 02/07/25	EUR	500,000	497,494	521,065	0.02
Aprr SA, 1.500%, 25/01/30	EUR	500,000	501,513	541,950	0.02
APRR SA, 1.125%, 15/01/21	EUR	800,000	799,480	813,528	0.03
APRR SA, 1.500%, 15/01/24	EUR	500,000	501,672	534,740	0.02
APRR SA, 1.875%, 15/01/25	EUR	600,000	607,076	656,748	0.03
APRR SA, 1.125%, 09/01/26	EUR	1,000,000	1,003,202	1,059,080	0.04
APRR SA, 1.250%, 06/01/27	EUR	500,000	502,487	536,220	0.02
APRR SA, 1.250%, 18/01/28	EUR	1,000,000	991,763	1,061,320	0.04
APRR SA, 1.875%, 06/01/31	EUR	600,000	602,371	676,818	0.03
APRR SA, 1.625%, 13/01/32	EUR	600,000	599,819	657,672	0.03
APRR SA, 1.500%, 17/01/33	EUR	900,000	883,309	971,415	0.04
Arkema SA, 1.500%, 20/01/25	EUR	800,000	798,865	856,832	0.03
Arkema SA, 1.500%, 20/04/27	EUR	1,300,000	1,297,074	1,398,150	0.05
Atos SE, 0.750%, 07/05/22	EUR	1,000,000	999,334	1,019,440	0.04
Atos SE, 1.750%, 07/05/25	EUR	1,000,000	1,004,545	1,066,670	0.04
Atos SE, 2.500%, 07/11/28	EUR	500,000	505,268	559,865	0.02
Auchan Holding SADIR, 1.750%, 23/04/21	EUR	800,000	808,333	819,136	0.03
Auchan Holding SADIR, 0.625%, 07/02/22	EUR	700,000	703,420	696,570	0.03
Auchan Holding SADIR, 2.375%, 12/12/22	EUR	700,000	719,500	731,038	0.03
Auchan Holding SADIR, 2.250%, 06/04/23	EUR	900,000	928,823	934,695	0.04
Auchan Holding SADIR, 2.625%, 30/01/24	EUR	1,100,000	1,107,206	1,140,931	0.04
Auchan Holding SADIR, 2.375%, 25/04/25	EUR	1,000,000	996,079	992,760	0.04
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	1,700,000	1,821,451	2,000,713	0.08
Autoroutes du Sud de la France SA, 2.875%, 18/01/23	EUR	800,000	827,268	887,064	0.03
Autoroutes du Sud de la France SA, 2.950%, 17/01/24	EUR	700,000	700,668	793,198	0.03
Autoroutes du Sud de la France SA, 1.125%, 20/04/26	EUR	200,000	200,386	212,976	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Autoroutes du Sud de la France SA, 1.000%, 13/05/26	EUR	400,000	401,547	422,012	0.02
Autoroutes du Sud de la France SA, 1.250%, 18/01/27	EUR	1,200,000	1,199,175	1,293,948	0.05
Autoroutes du Sud de la France SA, 1.375%, 27/06/28	EUR	700,000	697,376	758,177	0.03
Autoroutes du Sud de la France SA, 1.375%, 22/01/30	EUR	1,100,000	1,092,477	1,182,489	0.05
Autoroutes du Sud de la France SA, 1.375%, 21/02/31	EUR	700,000	690,518	748,804	0.03
AXA SA, 1.125%, 15/05/28	EUR	600,000	613,060	643,710	0.02
AXA SA, 5.125%, 04/07/43	EUR	1,150,000	1,246,685	1,347,811	0.05
AXA SA, 3.375%, 06/07/47	EUR	1,600,000	1,600,782	1,798,448	0.07
AXA SA, 3.250%, 28/05/49	EUR	2,400,000	2,434,824	2,640,192	0.10
AXA SA, 3.941%, 29/11/49	EUR	1,200,000	1,054,750	1,340,304	0.05
AXA SA, 3.875%, perpetual	EUR	1,050,000	1,061,689	1,169,669	0.05
Banque Federative du Credit Mutuel SA, 4.125%, 20/07/20	EUR	1,950,000	1,964,767	2,039,290	0.08
Banque Federative du Credit Mutuel SA, 4.000%, 22/10/20	EUR	1,200,000	1,211,304	1,261,548	0.05
Banque Federative du Credit Mutuel SA, 2.625%, 24/02/21	EUR	1,700,000	1,722,759	1,778,574	0.07
Banque Federative du Credit Mutuel SA, 0.375%, 13/01/22	EUR	1,500,000	1,496,950	1,518,495	0.06
Banque Federative du Credit Mutuel SA, 3.250%, 23/08/22	EUR	1,500,000	1,543,840	1,663,185	0.06
Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22	EUR	1,100,000	1,098,213	1,119,855	0.04
Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	EUR	1,600,000	1,600,911	1,644,144	0.06
Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	EUR	1,500,000	1,563,635	1,699,215	0.07
Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	EUR	1,600,000	1,654,522	1,790,160	0.07
Banque Federative du Credit Mutuel SA, 3.000%, 21/05/24	EUR	900,000	910,354	998,685	0.04
Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	EUR	1,600,000	1,610,406	1,693,616	0.07
Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	EUR	2,000,000	1,981,840	2,054,760	0.08
Banque Federative du Credit Mutuel SA, 3.000%, 11/09/25	EUR	1,400,000	1,418,947	1,577,926	0.06
Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	EUR	1,400,000	1,410,851	1,516,760	0.06
Banque Federative du Credit Mutuel SA, 2.375%, 24/03/26	EUR	1,000,000	999,848	1,085,700	0.04
Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	EUR	2,500,000	2,499,184	2,553,900	0.10
Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	EUR	1,100,000	1,094,687	1,156,881	0.04
Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	EUR	400,000	405,947	443,240	0.02
Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	EUR	1,900,000	1,899,538	2,015,178	0.08
Banque Federative du Credit Mutuel SA, 1.625%, 15/11/27	EUR	1,000,000	972,788	1,030,430	0.04
Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	EUR	1,000,000	998,985	1,096,080	0.04
Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	EUR	1,000,000	992,152	1,076,480	0.04
Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	EUR	1,900,000	1,937,009	2,045,255	0.08
BNP Paribas Cardif SA, 1.000%, 29/11/24	EUR	1,000,000	986,569	1,005,560	0.04
BNP Paribas Cardif SA, 4.032%, perpetual	EUR	1,000,000	1,004,275	1,097,340	0.04
BNP Paribas SA, 3.750%, 25/11/20	EUR	2,350,000	2,408,768	2,481,694	0.10
BNP Paribas SA, 2.250%, 13/01/21	EUR	2,000,000	2,037,737	2,075,820	0.08
BNP Paribas SA, 4.125%, 14/01/22	EUR	1,850,000	1,925,868	2,051,465	0.08
BNP Paribas SA, 0.500%, 01/06/22	EUR	600,000	601,734	611,052	0.02
BNP Paribas SA, 2.875%, 24/10/22	EUR	1,050,000	1,069,761	1,153,635	0.04
BNP Paribas SA, 0.750%, 11/11/22	EUR	1,700,000	1,714,422	1,746,733	0.07
BNP Paribas SA, 1.125%, 15/01/23	EUR	1,400,000	1,405,552	1,458,352	0.06
BNP Paribas SA, 4.500%, 21/03/23	EUR	1,500,000	1,615,432	1,761,465	0.07
BNP Paribas SA, 2.875%, 26/09/23	EUR	1,900,000	1,965,030	2,128,874	0.08
BNP Paribas SA, 1.125%, 10/10/23	EUR	1,900,000	1,891,798	1,967,678	0.08
BNP Paribas SA, 1.125%, 22/11/23	EUR	1,000,000	999,196	1,034,000	0.04
BNP Paribas SA, 1.000%, 17/04/24	EUR	700,000	696,259	721,273	0.03
BNP Paribas SA, 2.375%, 20/05/24	EUR	1,000,000	1,029,568	1,112,480	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
BNP Paribas SA, 1.000%, 27/06/24	EUR	500,000	497,904	514,345	0.02
BNP Paribas SA, 1.125%, 28/08/24	EUR	1,000,000	1,012,127	1,036,220	0.04
BNP Paribas SA, 2.375%, 17/02/25	EUR	1,945,000	1,979,898	2,102,798	0.08
BNP Paribas SA, 1.250%, 19/03/25	EUR	1,000,000	994,664	1,038,870	0.04
BNP Paribas SA, 1.500%, 17/11/25	EUR	1,900,000	1,903,773	2,005,165	0.08
BNP Paribas SA, 2.750%, 27/01/26	EUR	700,000	701,000	778,141	0.03
BNP Paribas SA, 1.625%, 23/02/26	EUR	1,200,000	1,229,291	1,312,644	0.05
BNP Paribas SA, 2.875%, 20/03/26	EUR	1,900,000	1,912,198	1,987,476	0.08
BNP Paribas SA, 1.125%, 11/06/26	EUR	1,900,000	1,885,741	1,958,729	0.08
BNP Paribas SA, 2.875%, 01/10/26	EUR	500,000	506,986	563,455	0.02
BNP Paribas SA, 2.250%, 11/01/27	EUR	1,100,000	1,091,523	1,192,983	0.05
BNP Paribas SA, 2.125%, 23/01/27	EUR	2,700,000	2,744,735	2,927,394	0.11
BNP Paribas SA, 2.625%, 14/10/27	EUR	700,000	697,876	748,657	0.03
BNP Paribas SA, 1.500%, 23/05/28	EUR	1,400,000	1,409,258	1,487,808	0.06
BNP Paribas SA, 1.500%, 25/05/28	EUR	1,000,000	1,004,920	1,084,630	0.04
BNP Paribas SA, 1.375%, 28/05/29	EUR	1,000,000	989,122	1,030,880	0.04
BNP Paribas SA, 2.375%, 20/11/30	EUR	500,000	497,819	532,920	0.02
Bouygues SA, 4.250%, 22/07/20	EUR	1,050,000	1,073,676	1,099,203	0.04
Bouygues SA, 4.500%, 09/02/22	EUR	1,100,000	1,166,393	1,237,511	0.05
Bouygues SA, 3.625%, 16/01/23	EUR	1,000,000	1,054,912	1,135,900	0.04
Bouygues SA, 1.375%, 07/06/27	EUR	800,000	796,005	859,160	0.03
BPCE SA, 2.125%, 17/03/21	EUR	800,000	791,547	832,128	0.03
BPCE SA, 4.500%, 10/02/22	EUR	1,300,000	1,353,642	1,465,399	0.06
BPCE SA, 1.125%, 14/12/22	EUR	300,000	299,525	312,759	0.01
BPCE SA, 1.125%, 18/01/23	EUR	1,400,000	1,395,384	1,442,700	0.06
BPCE SA, 4.250%, 06/02/23	EUR	800,000	856,299	923,288	0.04
BPCE SA, 4.625%, 18/07/23	EUR	900,000	901,199	1,047,618	0.04
BPCE SA, 0.625%, 26/09/23	EUR	1,300,000	1,312,423	1,329,549	0.05
BPCE SA, 0.375%, 05/10/23	EUR	900,000	892,664	911,268	0.04
BPCE SA, 2.875%, 16/01/24	EUR	1,000,000	998,576	1,125,940	0.04
BPCE SA, 0.875%, 31/01/24	EUR	1,700,000	1,688,079	1,735,632	0.07
BPCE SA, 1.000%, 15/07/24	EUR	1,700,000	1,693,817	1,769,734	0.07
BPCE SA, 3.000%, 19/07/24	EUR	1,200,000	1,290,362	1,372,800	0.05
BPCE SA, 0.625%, 26/09/24	EUR	600,000	598,953	602,550	0.02
BPCE SA, 1.000%, 01/04/25	EUR	1,500,000	1,509,554	1,533,030	0.06
BPCE SA, 1.375%, 23/03/26	EUR	1,400,000	1,390,001	1,462,370	0.06
BPCE SA, 2.875%, 22/04/26	EUR	400,000	401,249	449,176	0.02
BPCE SA, 2.750%, 08/07/26	EUR	1,000,000	1,008,632	1,051,750	0.04
BPCE SA, 2.750%, 30/11/27	EUR	1,000,000	1,021,062	1,077,960	0.04
BPCE SA, 1.625%, 31/01/28	EUR	600,000	599,736	646,152	0.02
BPCE SA, 1.000%, 05/10/28	EUR	1,400,000	1,377,429	1,458,730	0.06
Caisse Federale du Credit Mutuel Nord Europe SCOFAV, 2.125%, 12/09/26	EUR	400,000	391,866	403,148	0.02
Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	EUR	300,000	298,175	318,678	0.01
Capgemini SE, 0.500%, 09/11/21	EUR	800,000	799,192	807,760	0.03
Capgemini SE, 2.500%, 01/07/23	EUR	1,000,000	1,018,977	1,088,320	0.04
Capgemini SE, 1.000%, 18/10/24	EUR	1,000,000	997,021	1,029,470	0.04
Capgemini SE, 1.750%, 18/04/28	EUR	500,000	502,121	535,750	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Carmila SA, 2.375%, 18/09/23	EUR	1,000,000	1,016,451	1,073,220	0.04
Carmila SA, 2.375%, 16/09/24	EUR	500,000	514,911	539,430	0.02
Carmila SA, 2.125%, 07/03/28	EUR	700,000	697,946	730,114	0.03
Carrefour SA, 3.875%, 25/04/21	EUR	950,000	965,517	1,017,118	0.04
Carrefour SA, 1.750%, 15/07/22	EUR	1,100,000	1,114,245	1,154,538	0.04
Carrefour SA, 0.875%, 12/06/23	EUR	700,000	698,624	716,835	0.03
Carrefour SA, 0.750%, 26/04/24	EUR	900,000	897,507	918,189	0.04
Carrefour SA, 1.250%, 03/06/25	EUR	800,000	799,104	830,688	0.03
Carrefour SA, 1.750%, 04/05/26	EUR	500,000	498,293	534,760	0.02
Carrefour SA, 1.000%, 17/05/27	EUR	700,000	696,790	708,932	0.03
Cie De Saint Gobain, 0.625%, 15/03/24	EUR	1,100,000	1,101,978	1,120,449	0.04
Cie de Saint-Gobain, 3.625%, 15/06/21	EUR	600,000	602,235	644,652	0.02
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	1,100,000	1,155,397	1,213,696	0.05
Cie de Saint-Gobain, 0.875%, 21/09/23	EUR	500,000	499,877	516,530	0.02
Cie de Saint-Gobain, 1.000%, 17/03/25	EUR	1,100,000	1,093,379	1,144,022	0.04
Cie de Saint-Gobain, 1.125%, 23/03/26	EUR	1,000,000	992,003	1,043,370	0.04
Cie de Saint-Gobain, 1.375%, 14/06/27	EUR	1,000,000	1,002,945	1,058,420	0.04
Cie de Saint-Gobain, 1.875%, 21/09/28	EUR	500,000	497,214	548,985	0.02
Cie de Saint-Gobain, 1.875%, 15/03/31	EUR	1,500,000	1,518,247	1,616,010	0.06
Cie Financiere et Industrielle des Autoroutes SA, 5.000%, 24/05/21	EUR	1,300,000	1,381,410	1,428,947	0.05
Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	EUR	1,100,000	1,085,846	1,121,670	0.04
Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	EUR	2,200,000	2,200,239	2,345,794	0.09
Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	EUR	700,000	697,762	719,488	0.03
Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	EUR	1,000,000	992,051	1,038,830	0.04
Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	EUR	1,000,000	993,127	1,104,450	0.04
Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	EUR	500,000	496,946	599,295	0.02
CNP Assurances, 1.875%, 20/10/22	EUR	1,200,000	1,212,082	1,260,708	0.05
CNP Assurances, 2.750%, 05/02/29	EUR	1,000,000	1,001,814	1,105,780	0.04
CNP Assurances, 6.000%, 14/09/40	EUR	800,000	776,308	857,368	0.03
CNP Assurances, 6.875%, 30/09/41	EUR	800,000	828,862	917,104	0.04
CNP Assurances, 4.250%, 05/06/45	EUR	400,000	398,558	455,724	0.02
CNP Assurances, 4.500%, 10/06/47	EUR	900,000	866,278	1,053,108	0.04
CNP Assurances, 4.000%, perpetual	EUR	600,000	601,041	663,486	0.03
Coface SA, 4.125%, 27/03/24	EUR	300,000	310,295	335,904	0.01
Covivio, 1.875%, 20/05/26	EUR	500,000	501,615	537,440	0.02
Covivio, 1.500%, 21/06/27	EUR	700,000	695,583	726,579	0.03
Credit Agricole Assurances SA, 2.625%, 29/01/48	EUR	1,300,000	1,272,651	1,283,867	0.05
Credit Agricole Assurances SA, 4.750%, 27/09/48	EUR	1,200,000	1,196,776	1,390,032	0.05
Credit Agricole Assurances SA, 4.500%, perpetual	EUR	1,000,000	1,051,138	1,105,000	0.04
Credit Agricole Assurances SA, 4.250%, perpetual	EUR	1,000,000	1,032,425	1,089,610	0.04
Credit Agricole SA, 2.375%, 27/11/20	EUR	1,100,000	1,101,413	1,140,766	0.04
Credit Agricole SA, 3.900%, 19/04/21	EUR	1,000,000	986,317	1,068,270	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Credit Agricole SA, 0.875%, 19/01/22	EUR	2,400,000	2,415,497	2,462,544	0.09
Credit Agricole SA, 0.750%, 01/12/22	EUR	1,800,000	1,816,786	1,851,930	0.07
Credit Agricole SA, 5.125%, 18/04/23	EUR	900,000	963,066	1,078,038	0.04
Credit Agricole SA, 3.125%, 17/07/23	EUR	1,500,000	1,554,872	1,693,890	0.07
Credit Agricole SA, 0.750%, 05/12/23	EUR	1,000,000	995,596	1,030,210	0.04
Credit Agricole SA, 2.375%, 20/05/24	EUR	1,600,000	1,632,273	1,773,952	0.07
Credit Agricole SA, 0.500%, 24/06/24	EUR	900,000	898,368	903,987	0.03
Credit Agricole SA, 1.000%, 16/09/24	EUR	1,200,000	1,204,741	1,255,164	0.05
Credit Agricole SA, 1.375%, 13/03/25	EUR	1,200,000	1,200,576	1,258,392	0.05
Credit Agricole SA, 3.125%, 05/02/26	EUR	500,000	560,017	590,215	0.02
Credit Agricole SA, 1.250%, 14/04/26	EUR	1,800,000	1,815,176	1,908,126	0.07
Credit Agricole SA, 1.875%, 20/12/26	EUR	2,100,000	2,118,764	2,282,301	0.09
Credit Agricole SA, 2.625%, 17/03/27	EUR	2,200,000	2,225,441	2,447,742	0.09
Credit Agricole SA, 1.375%, 03/05/27	EUR	2,700,000	2,738,249	2,881,386	0.11
Credit Agricole SA, 1.750%, 05/03/29	EUR	400,000	396,950	429,816	0.02
Credit Agricole SA, 2.000%, 25/03/29	EUR	1,900,000	1,905,433	1,994,107	0.08
Credit Agricole SA, 1.000%, 03/07/29	EUR	1,500,000	1,498,723	1,541,370	0.06
Credit Logement SA, 1.350%, 28/11/29	EUR	700,000	702,353	700,777	0.03
Credit Mutuel Arkea SA, 1.000%, 26/01/23	EUR	500,000	502,517	516,830	0.02
Credit Mutuel Arkea SA, 1.250%, 31/05/24	EUR	800,000	799,058	829,000	0.03
Credit Mutuel Arkea SA, 1.375%, 17/01/25	EUR	700,000	704,074	737,478	0.03
Credit Mutuel Arkea SA, 1.625%, 15/04/26	EUR	600,000	607,111	627,588	0.02
Credit Mutuel Arkea SA, 3.250%, 01/06/26	EUR	500,000	515,067	552,755	0.02
Credit Mutuel Arkea SA, 3.500%, 09/02/29	EUR	600,000	614,686	674,658	0.03
Credit Mutuel Arkea SA, 1.875%, 25/10/29	EUR	1,100,000	1,096,156	1,100,044	0.04
Credit Mutuel Arkea SA, 3.375%, 11/03/31	EUR	1,000,000	1,019,313	1,100,870	0.04
Danone SA, 0.167%, 03/11/20	EUR	1,500,000	1,499,914	1,507,785	0.06
Danone SA, 3.600%, 23/11/20	EUR	400,000	409,554	421,508	0.02
Danone SA, 2.250%, 15/11/21	EUR	1,300,000	1,332,573	1,369,524	0.05
Danone SA, 0.424%, 03/11/22	EUR	1,000,000	999,420	1,016,470	0.04
Danone SA, 2.600%, 28/06/23	EUR	600,000	634,614	664,836	0.03
Danone SA, 1.250%, 30/05/24	EUR	1,000,000	1,029,820	1,062,830	0.04
Danone SA, 0.709%, 03/11/24	EUR	1,200,000	1,200,117	1,240,764	0.05
Danone SA, 1.125%, 14/01/25	EUR	700,000	697,010	739,158	0.03
Danone SA, 1.000%, 26/03/25	EUR	500,000	512,269	527,120	0.02
Danone SA, 1.208%, 03/11/28	EUR	1,900,000	1,896,049	2,036,173	0.08
Danone SA, 1.750%, perpetual	EUR	1,400,000	1,408,344	1,426,250	0.05
Edenred, 1.375%, 10/03/25	EUR	500,000	496,981	526,485	0.02
Edenred, 1.875%, 06/03/26	EUR	500,000	499,883	539,290	0.02
Edenred, 1.875%, 30/03/27	EUR	700,000	693,911	751,135	0.03
Engie Alliance GIE, 5.750%, 24/06/23	EUR	952,000	1,072,281	1,176,158	0.05
Engie SA, 6.375%, 18/01/21	EUR	1,200,000	1,282,238	1,323,756	0.05
Engie SA, 0.500%, 13/03/22	EUR	1,400,000	1,393,249	1,425,928	0.05
Engie SA, 3.500%, 18/10/22	EUR	850,000	864,594	952,527	0.04
Engie SA, 3.000%, 01/02/23	EUR	1,000,000	1,024,403	1,114,020	0.04
Engie SA, 0.375%, 28/02/23	EUR	1,000,000	996,971	1,018,340	0.04
Engie SA, 0.875%, 27/03/24	EUR	800,000	798,728	835,376	0.03
Engie SA, 0.875%, 19/09/25	EUR	700,000	694,850	734,622	0.03
Engie SA, 1.000%, 13/03/26	EUR	1,000,000	1,003,511	1,057,300	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Engie SA, 2.375%, 19/05/26	EUR	1,500,000	1,540,812	1,732,290	0.07
Engie SA, 0.375%, 21/06/27	EUR	1,000,000	994,220	1,009,680	0.04
Engie SA, 1.500%, 27/03/28	EUR	1,000,000	996,661	1,103,160	0.04
Engie SA, 1.375%, 22/06/28	EUR	1,000,000	996,176	1,090,360	0.04
Engie SA, 1.375%, 28/02/29	EUR	1,000,000	995,235	1,086,660	0.04
Engie SA, 1.875%, 19/09/33	EUR	500,000	492,629	567,925	0.02
Engie SA, 1.500%, 13/03/35	EUR	500,000	505,687	545,475	0.02
Engie SA, 2.000%, 28/09/37	EUR	1,000,000	991,689	1,146,140	0.04
Engie SA, 1.375%, 21/06/39	EUR	1,000,000	979,758	1,014,780	0.04
Engie SA, 5.950%, 16/03/11	EUR	100,000	96,751	186,739	0.01
Engie SA, 3.875%, perpetual	EUR	1,000,000	997,608	1,118,700	0.04
Engie SA, 4.750%, perpetual	EUR	1,000,000	1,052,858	1,092,480	0.04
Engie SA, 1.375%, perpetual	EUR	1,200,000	1,191,743	1,201,176	0.05
Engie SA, 3.250%, perpetual	EUR	1,400,000	1,420,756	1,531,278	0.06
Essilor International Cie Generale d'Optique SA, 1.750%, 09/04/21	EUR	500,000	501,361	514,430	0.02
Essilor International Cie Generale d'Optique SA, 2.375%, 09/04/24	EUR	400,000	424,632	440,920	0.02
Eutelsat SA, 1.125%, 23/06/21	EUR	900,000	907,030	917,451	0.04
Eutelsat SA, 3.125%, 10/10/22	EUR	300,000	302,512	329,607	0.01
Eutelsat SA, 2.000%, 02/10/25	EUR	1,000,000	994,638	1,029,530	0.04
Eutelsat SA, 2.250%, 13/07/27	EUR	500,000	499,115	511,275	0.02
Gecina SA, 1.500%, 20/01/25	EUR	400,000	397,215	429,768	0.02
Gecina SA, 1.375%, 30/06/27	EUR	500,000	495,278	535,895	0.02
Gecina SA, 1.375%, 26/01/28	EUR	800,000	791,438	853,904	0.03
Gecina SA, 1.000%, 30/01/29	EUR	700,000	675,404	720,048	0.03
Gecina SA, 1.625%, 14/03/30	EUR	500,000	488,071	539,645	0.02
Gecina SA, 2.000%, 30/06/32	EUR	600,000	592,383	668,436	0.03
Gecina SA, 1.625%, 29/05/34	EUR	1,000,000	986,055	1,045,480	0.04
Groupama SA, 6.000%, 23/01/27	EUR	900,000	1,033,279	1,120,266	0.04
Groupama SA, 6.375%, perpetual	EUR	1,200,000	1,323,329	1,393,716	0.05
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	1,750,000	1,805,032	1,944,985	0.07
Holding d'Infrastructures de Transport SAS, 0.625%, 27/03/23	EUR	600,000	596,654	605,100	0.02
Holding d'Infrastructures de Transport SAS, 2.250%, 24/03/25	EUR	600,000	608,084	644,490	0.02
Holding d'Infrastructures de Transport SAS, 1.625%, 27/11/27	EUR	600,000	593,441	620,850	0.02
HSBC France SA, 0.625%, 03/12/20	EUR	500,000	500,795	506,525	0.02
HSBC France SA, 0.200%, 04/09/21	EUR	1,900,000	1,897,742	1,913,870	0.07
HSBC France SA, 0.600%, 20/03/23	EUR	1,600,000	1,600,575	1,636,208	0.06
HSBC France SA, 0.250%, 17/05/24	EUR	3,200,000	3,194,026	3,222,240	0.12
HSBC France SA, 1.375%, 04/09/28	EUR	700,000	695,663	751,009	0.03
ICADE, 1.125%, 17/11/25	EUR	600,000	586,181	624,432	0.02
ICADE, 1.750%, 10/06/26	EUR	700,000	716,958	753,676	0.03
ICADE, 1.500%, 13/09/27	EUR	1,000,000	992,699	1,060,320	0.04
ICADE, 1.625%, 28/02/28	EUR	800,000	790,441	851,272	0.03
Imerys SA, 0.875%, 31/03/22	EUR	200,000	200,567	204,012	0.01
Imerys SA, 2.000%, 10/12/24	EUR	500,000	514,911	537,370	0.02
Imerys SA, 1.500%, 15/01/27	EUR	1,000,000	993,815	1,039,760	0.04
Imerys SA, 1.875%, 31/03/28	EUR	500,000	504,039	528,570	0.02
Infra Park SAS, 2.125%, 16/04/25	EUR	700,000	700,751	765,576	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Infra Park SAS, 1.625%, 19/04/28	EUR	1,000,000	987,203	1,053,610	0.04
JCDecaux SA, 1.000%, 01/06/23	EUR	1,000,000	1,000,037	1,038,150	0.04
Kering SA, 2.500%, 15/07/20	EUR	400,000	398,984	411,176	0.02
Kering SA, 1.375%, 01/10/21	EUR	500,000	499,488	518,610	0.02
Kering SA, 2.750%, 08/04/24	EUR	500,000	525,658	570,185	0.02
Kering SA, 1.250%, 10/05/26	EUR	1,000,000	1,006,267	1,071,740	0.04
Klepierre SA, 4.750%, 14/03/21	EUR	300,000	309,589	325,935	0.01
Klepierre SA, 1.000%, 17/04/23	EUR	600,000	597,050	622,332	0.02
Klepierre SA, 1.750%, 06/11/24	EUR	900,000	904,297	976,815	0.04
Klepierre SA, 1.875%, 19/02/26	EUR	600,000	609,873	661,254	0.03
Klepierre SA, 1.375%, 16/02/27	EUR	1,100,000	1,102,538	1,180,751	0.05
Klepierre SA, 0.625%, 01/07/30	EUR	1,000,000	988,210	983,960	0.04
Klepierre SA, 1.250%, 29/09/31	EUR	500,000	498,685	525,115	0.02
Klepierre SA, 1.625%, 13/12/32	EUR	1,000,000	991,043	1,076,900	0.04
La Mondiale SAM, 5.050%, perpetual	EUR	700,000	701,593	786,093	0.03
Legrand SA, 3.375%, 19/04/22	EUR	600,000	631,937	659,442	0.03
Legrand SA, 0.500%, 09/10/23	EUR	500,000	498,078	511,510	0.02
Legrand SA, 0.750%, 06/07/24	EUR	600,000	599,520	621,048	0.02
Legrand SA, 1.000%, 06/03/26	EUR	800,000	795,825	834,536	0.03
Legrand SA, 1.875%, 16/12/27	EUR	400,000	400,000	440,352	0.02
Legrand SA, 0.625%, 24/06/28	EUR	1,000,000	989,532	1,002,830	0.04
Legrand SA, 1.875%, 06/07/32	EUR	500,000	510,963	561,670	0.02
LVMH Moet Hennessy Louis Vuitton SE, 1.750%, 13/11/20	EUR	900,000	910,782	923,931	0.04
LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	EUR	700,000	699,435	717,521	0.03
LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 26/05/22	EUR	930,000	930,928	943,383	0.04
LVMH Moet Hennessy Louis Vuitton SE, 0.125%, 28/02/23	EUR	1,300,000	1,302,981	1,310,621	0.05
LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	EUR	1,375,000	1,379,201	1,429,189	0.05
Lvmh Moet Hennessy Vuitt, zero coupon, 28/02/21	EUR	200,000	200,057	200,784	0.01
Mercialys SA, 1.787%, 31/03/23	EUR	900,000	917,963	916,650	0.04
Mercialys SA, 1.800%, 27/02/26	EUR	500,000	500,000	481,595	0.02
mFinance France SA, 1.398%, 26/09/20	EUR	720,000	720,189	731,174	0.03
mFinance France SA, 2.000%, 26/11/21	EUR	500,000	501,559	521,485	0.02
Orange SA, 3.875%, 14/01/21	EUR	1,550,000	1,592,297	1,647,138	0.06
Orange SA, 0.500%, 15/01/22	EUR	800,000	802,311	812,136	0.03
Orange SA, 3.000%, 15/06/22	EUR	1,200,000	1,234,412	1,311,444	0.05
Orange SA, 3.375%, 16/09/22	EUR	600,000	610,877	666,738	0.03
Orange SA, 2.500%, 01/03/23	EUR	500,000	497,847	547,180	0.02
Orange SA, 0.750%, 11/09/23	EUR	1,100,000	1,103,128	1,136,344	0.04
Orange SA, 3.125%, 09/01/24	EUR	600,000	621,738	684,978	0.03
Orange SA, 1.125%, 15/07/24	EUR	1,700,000	1,708,233	1,783,708	0.07
Orange SA, 1.000%, 12/05/25	EUR	900,000	905,570	941,823	0.04
Orange SA, 1.000%, 12/09/25	EUR	1,100,000	1,095,504	1,150,226	0.04
Orange SA, 0.875%, 03/02/27	EUR	900,000	891,081	933,912	0.04
Orange SA, 1.500%, 09/09/27	EUR	1,100,000	1,116,766	1,191,498	0.05
Orange SA, 1.375%, 20/03/28	EUR	1,900,000	1,893,766	2,027,376	0.08
Orange SA, 2.000%, 15/01/29	EUR	1,500,000	1,532,193	1,678,200	0.06
Orange SA, 1.375%, 16/01/30	EUR	1,400,000	1,391,769	1,482,362	0.06
Orange SA, 1.875%, 12/09/30	EUR	1,000,000	997,854	1,104,670	0.04
Orange SA, 8.125%, 28/01/33	EUR	1,247,000	1,753,771	2,333,449	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Orange SA, 4.000%, perpetual	EUR	600,000	594,239	647,814	0.02
Orange SA, 5.000%, perpetual	EUR	1,500,000	1,545,434	1,777,245	0.07
Orange SA, 5.250%, perpetual	EUR	1,000,000	1,007,980	1,169,130	0.04
Orange SA, 2.375%, perpetual	EUR	1,300,000	1,296,891	1,345,617	0.05
Pernod Ricard SA, 1.875%, 28/09/23	EUR	500,000	499,045	539,865	0.02
Pernod Ricard SA, 2.125%, 27/09/24	EUR	600,000	603,626	662,268	0.03
Pernod Ricard SA, 1.500%, 18/05/26	EUR	1,300,000	1,312,457	1,389,726	0.05
Peugeot SA, 2.375%, 14/04/23	EUR	500,000	515,555	533,150	0.02
Peugeot SA, 2.000%, 23/03/24	EUR	1,000,000	1,009,197	1,054,160	0.04
Peugeot SA, 2.000%, 20/03/25	EUR	1,000,000	981,270	1,054,830	0.04
PSA Banque France SA, 0.500%, 12/04/22	EUR	600,000	603,298	605,160	0.02
PSA Banque France SA, 0.625%, 10/10/22	EUR	500,000	496,644	506,835	0.02
PSA Banque France SA, 0.750%, 19/04/23	EUR	500,000	497,464	507,080	0.02
PSA Banque France SA, 0.625%, 21/06/24	EUR	335,000	333,094	337,938	0.01
Publicis Groupe SA, 1.125%, 16/12/21	EUR	600,000	598,734	615,552	0.02
Publicis Groupe SA, 0.500%, 03/11/23	EUR	1,000,000	980,191	1,008,040	0.04
Publicis Groupe SA, 1.625%, 16/12/24	EUR	700,000	700,669	740,390	0.03
RCI Banque SA, 1.375%, 17/11/20	EUR	500,000	499,727	509,670	0.02
RCI Banque SA, 2.250%, 29/03/21	EUR	600,000	603,778	622,992	0.02
RCI Banque SA, 0.250%, 12/07/21	EUR	1,000,000	997,683	1,002,750	0.04
RCI Banque SA, 0.625%, 10/11/21	EUR	810,000	810,853	818,537	0.03
RCI Banque SA, 0.750%, 12/01/22	EUR	1,100,000	1,097,828	1,112,793	0.04
RCI Banque SA, 1.250%, 08/06/22	EUR	700,000	697,999	717,787	0.03
RCI Banque SA, 0.750%, 26/09/22	EUR	975,000	976,689	984,887	0.04
RCI Banque SA, 0.750%, 10/04/23	EUR	965,000	965,341	973,125	0.04
RCI Banque SA, 1.000%, 17/05/23	EUR	1,000,000	998,549	1,016,920	0.04
RCI Banque SA, 0.500%, 15/09/23	EUR	900,000	893,347	898,191	0.03
RCI Banque SA, 1.375%, 08/03/24	EUR	1,000,000	1,004,846	1,026,340	0.04
RCI Banque SA, 2.000%, 11/07/24	EUR	1,000,000	1,010,961	1,057,180	0.04
RCI Banque SA, 1.750%, 10/04/26	EUR	1,200,000	1,199,013	1,237,560	0.05
RCI Banque SA, 1.625%, 26/05/26	EUR	600,000	599,265	614,442	0.02
Renault SA, 3.125%, 05/03/21	EUR	500,000	516,878	525,860	0.02
Renault SA, 1.000%, 08/03/23	EUR	1,000,000	1,000,146	1,020,800	0.04
Renault SA, 1.000%, 18/04/24	EUR	1,000,000	995,242	1,009,670	0.04
Renault SA, 1.250%, 24/06/25	EUR	800,000	794,569	803,904	0.03
Renault SA, 1.000%, 28/11/25	EUR	1,100,000	1,094,856	1,104,939	0.04
Renault SA, 2.000%, 28/09/26	EUR	500,000	499,470	524,055	0.02
SANEF SA, 1.875%, 16/03/26	EUR	600,000	615,569	646,056	0.02
SANEF SA, 0.950%, 19/10/28	EUR	400,000	397,191	399,008	0.02
Sanofi, 1.875%, 04/09/20	EUR	1,300,000	1,307,219	1,326,598	0.05
Sanofi, 0.875%, 22/09/21	EUR	700,000	705,494	715,680	0.03
Sanofi, 1.125%, 10/03/22	EUR	1,000,000	1,009,325	1,033,710	0.04
Sanofi, zero coupon, 21/03/22	EUR	1,500,000	1,502,261	1,508,040	0.06
Sanofi, zero coupon, 13/09/22	EUR	1,200,000	1,190,165	1,205,604	0.05
Sanofi, 0.500%, 21/03/23	EUR	1,900,000	1,904,153	1,941,135	0.07
Sanofi, 2.500%, 14/11/23	EUR	400,000	412,885	443,320	0.02
Sanofi, 0.625%, 05/04/24	EUR	700,000	698,527	721,917	0.03
Sanofi, 1.500%, 22/09/25	EUR	1,000,000	1,012,909	1,086,850	0.04
Sanofi, 1.000%, 21/03/26	EUR	2,400,000	2,410,434	2,531,400	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Sanofi, 1.750%, 10/09/26	EUR	1,400,000	1,429,420	1,546,832	0.06
Sanofi, 0.500%, 13/01/27	EUR	1,100,000	1,079,470	1,120,823	0.04
Sanofi, 1.125%, 05/04/28	EUR	800,000	810,198	851,816	0.03
Sanofi, 0.875%, 21/03/29	EUR	2,000,000	2,003,320	2,079,840	0.08
Sanofi, 1.375%, 21/03/30	EUR	1,900,000	1,898,333	2,065,053	0.08
Sanofi, 1.250%, 21/03/34	EUR	500,000	494,362	526,130	0.02
Sanofi, 1.875%, 21/03/38	EUR	1,400,000	1,399,363	1,611,890	0.06
Schlumberger Finance France SAS, 1.000%, 18/02/26	EUR	800,000	795,440	841,544	0.03
Schneider Electric SE, 3.625%, 20/07/20	EUR	500,000	505,994	520,185	0.02
Schneider Electric SE, 2.500%, 06/09/21	EUR	700,000	711,446	741,951	0.03
Schneider Electric SE, 1.500%, 08/09/23	EUR	1,000,000	1,005,656	1,068,130	0.04
Schneider Electric SE, 0.250%, 09/09/24	EUR	1,000,000	988,615	1,012,360	0.04
Schneider Electric SE, 0.875%, 11/03/25	EUR	900,000	890,332	937,962	0.04
Schneider Electric SE, 0.875%, 13/12/26	EUR	900,000	893,396	936,234	0.04
Schneider Electric SE, 1.375%, 21/06/27	EUR	1,000,000	1,003,499	1,072,220	0.04
Schneider Electric SE, 1.500%, 15/01/28	EUR	800,000	799,810	861,096	0.03
SCOR SE, 3.000%, 08/06/46	EUR	600,000	594,680	654,426	0.03
SCOR SE, 3.625%, 27/05/48	EUR	500,000	501,017	570,695	0.02
Societe Fonciere Lyonnaise SA, 1.875%, 26/11/21	EUR	500,000	501,884	520,670	0.02
Societe Fonciere Lyonnaise SA, 2.250%, 16/11/22	EUR	500,000	504,568	535,470	0.02
Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	EUR	500,000	499,661	526,220	0.02
Societe Generale SA, 0.750%, 25/11/20	EUR	500,000	500,186	506,995	0.02
Societe Generale SA, 0.750%, 19/02/21	EUR	1,000,000	998,369	1,015,410	0.04
Societe Generale SA, 4.750%, 02/03/21	EUR	1,100,000	1,124,851	1,191,289	0.05
Societe Generale SA, 0.125%, 05/10/21	EUR	600,000	599,585	603,906	0.02
Societe Generale SA, 0.250%, 18/01/22	EUR	2,400,000	2,392,799	2,420,616	0.09
Societe Generale SA, 1.000%, 01/04/22	EUR	1,400,000	1,402,143	1,432,410	0.06
Societe Generale SA, zero coupon, 27/05/22	EUR	2,000,000	1,996,392	2,002,860	0.08
Societe Generale SA, 4.250%, 13/07/22	EUR	1,900,000	2,055,143	2,154,239	0.08
Societe Generale SA, 0.500%, 13/01/23	EUR	1,000,000	991,809	1,005,010	0.04
Societe Generale SA, 0.750%, 26/05/23	EUR	1,400,000	1,396,328	1,437,618	0.06
Societe Generale SA, 4.000%, 07/06/23	EUR	1,000,000	998,445	1,126,390	0.04
Societe Generale SA, 1.250%, 15/02/24	EUR	1,900,000	1,891,880	1,959,622	0.08
Societe Generale SA, 1.125%, 23/01/25	EUR	1,900,000	1,892,751	1,941,496	0.07
Societe Generale SA, 2.625%, 27/02/25	EUR	1,600,000	1,620,898	1,742,240	0.07
Societe Generale SA, 0.875%, 01/07/26	EUR	1,000,000	997,770	1,002,660	0.04
Societe Generale SA, 2.500%, 16/09/26	EUR	1,100,000	1,100,863	1,148,840	0.04
Societe Generale SA, 1.375%, 13/01/28	EUR	1,100,000	1,094,978	1,138,401	0.04
Societe Generale SA, 1.375%, 23/02/28	EUR	1,300,000	1,299,574	1,312,519	0.05
Societe Generale SA, 2.125%, 27/09/28	EUR	500,000	500,907	547,010	0.02
Societe Generale SA, 1.750%, 22/03/29	EUR	1,700,000	1,693,340	1,798,073	0.07
Sodexo SA, 1.750%, 24/01/22	EUR	700,000	706,029	730,821	0.03
Sodexo SA, 1.125%, 22/05/25	EUR	500,000	498,203	520,315	0.02
Sodexo SA, 2.500%, 24/06/26	EUR	500,000	499,642	569,790	0.02
Sodexo SA, 0.750%, 14/04/27	EUR	1,100,000	1,081,990	1,123,903	0.04
Sogecap SA, 4.125%, perpetual	EUR	800,000	772,614	874,328	0.03
Suez, 4.078%, 17/05/21	EUR	800,000	829,042	864,856	0.03
Suez, 4.125%, 24/06/22	EUR	400,000	403,529	451,132	0.02
Suez, 2.750%, 09/10/23	EUR	800,000	827,786	896,960	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Suez, 5.500%, 22/07/24	EUR	400,000	450,778	512,504	0.02
Suez, 1.000%, 03/04/25	EUR	700,000	705,877	737,905	0.03
Suez, 1.750%, 10/09/25	EUR	700,000	717,725	769,538	0.03
Suez, 1.250%, 19/05/28	EUR	700,000	692,537	757,351	0.03
Suez, 1.500%, 03/04/29	EUR	1,000,000	989,177	1,089,560	0.04
Suez, 1.625%, 17/09/30	EUR	1,000,000	995,159	1,104,490	0.04
Suez, 1.625%, 21/09/32	EUR	700,000	689,736	777,126	0.03
Suez, 3.000%, perpetual	EUR	400,000	406,778	410,100	0.02
Suez, 2.500%, perpetual	EUR	500,000	497,916	518,220	0.02
Suez, 2.875%, perpetual	EUR	800,000	809,583	838,120	0.03
TDF Infrastructure SAS, 2.875%, 19/10/22	EUR	600,000	612,038	637,896	0.02
TDF Infrastructure SAS, 2.500%, 07/04/26	EUR	1,000,000	1,003,799	1,057,550	0.04
Teleperformance, 1.500%, 03/04/24	EUR	600,000	602,698	620,706	0.02
Teleperformance, 1.875%, 02/07/25	EUR	1,000,000	992,290	1,052,060	0.04
Thales SA, 2.250%, 19/03/21	EUR	200,000	200,442	208,376	0.01
Thales SA, zero coupon, 31/05/22	EUR	600,000	600,735	601,872	0.02
Thales SA, 0.750%, 07/06/23	EUR	800,000	809,522	825,856	0.03
Thales SA, 0.875%, 19/04/24	EUR	700,000	699,838	726,656	0.03
Thales SA, 0.750%, 23/01/25	EUR	500,000	497,122	513,315	0.02
Total Capital International SA, 2.125%, 19/11/21	EUR	800,000	811,878	845,968	0.03
Total Capital International SA, 2.125%, 15/03/23	EUR	900,000	912,122	975,591	0.04
Total Capital International SA, 0.250%, 12/07/23	EUR	1,500,000	1,497,183	1,522,845	0.06
Total Capital International SA, 0.625%, 04/10/24	EUR	600,000	600,400	620,628	0.02
Total Capital International SA, 1.375%, 19/03/25	EUR	800,000	811,293	861,192	0.03
Total Capital International SA, 2.875%, 19/11/25	EUR	900,000	968,616	1,060,038	0.04
Total Capital International SA, 2.500%, 25/03/26	EUR	900,000	930,100	1,045,737	0.04
Total Capital International SA, 1.023%, 04/03/27	EUR	1,000,000	1,023,007	1,064,300	0.04
Total Capital International SA, 0.696%, 31/05/28	EUR	800,000	800,000	827,000	0.03
Total Capital International SA, 0.750%, 12/07/28	EUR	2,200,000	2,185,585	2,281,730	0.09
Total Capital International SA, 1.375%, 04/10/29	EUR	1,200,000	1,210,168	1,311,432	0.05
Total Capital International SA, 1.491%, 04/09/30	EUR	1,000,000	1,000,000	1,101,770	0.04
Total Capital International SA, 1.535%, 31/05/39	EUR	800,000	800,000	852,064	0.03
Total Capital SA, 3.125%, 16/09/22	EUR	500,000	505,456	552,595	0.02
Total Capital SA, 5.125%, 26/03/24	EUR	700,000	779,647	874,727	0.03
TOTAL SA, 2.625%, 29/12/49	EUR	3,000,000	3,005,241	3,204,660	0.12
TOTAL SA, 2.708%, perpetual	EUR	1,600,000	1,612,251	1,711,376	0.07
TOTAL SA, 3.369%, perpetual	EUR	1,800,000	1,798,116	2,010,600	0.08
TOTAL SA, 3.875%, perpetual	EUR	2,000,000	2,090,380	2,189,320	0.08
TOTAL SA, 1.750%, perpetual	EUR	2,000,000	2,007,543	2,057,860	0.08
TOTAL SA, 2.250%, perpetual	EUR	1,200,000	1,214,509	1,236,060	0.05
Transport et Infrastructures Gaz France SA, 4.339%, 07/07/21	EUR	600,000	628,565	652,038	0.03
Transport et Infrastructures Gaz France SA, 2.200%, 05/08/25	EUR	500,000	500,000	546,865	0.02
Unibail-Rodamco SE, 3.875%, 05/11/20	EUR	1,000,000	1,027,112	1,055,130	0.04
Unibail-Rodamco SE, 2.375%, 25/02/21	EUR	264,000	264,272	275,260	0.01
Unibail-Rodamco SE, 0.125%, 14/05/21	EUR	1,000,000	999,950	1,004,730	0.04
Unibail-Rodamco SE, 1.375%, 17/10/22	EUR	660,000	661,173	692,591	0.03
Unibail-Rodamco SE, 2.500%, 12/06/23	EUR	500,000	539,908	551,125	0.02
Unibail-Rodamco SE, 2.500%, 26/02/24	EUR	775,000	774,516	867,024	0.03
Unibail-Rodamco SE, 0.875%, 21/02/25	EUR	1,000,000	999,531	1,045,220	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Unibail-Rodamco SE, 1.000%, 14/03/25	EUR	500,000	499,057	525,630	0.02
Unibail-Rodamco SE, 1.125%, 15/09/25	EUR	1,100,000	1,098,040	1,154,439	0.04
Unibail-Rodamco SE, 1.375%, 09/03/26	EUR	800,000	804,858	856,080	0.03
Unibail-Rodamco SE, 2.500%, 04/06/26	EUR	500,000	499,143	572,180	0.02
Unibail-Rodamco SE, 1.000%, 27/02/27	EUR	1,100,000	1,091,233	1,141,756	0.04
Unibail-Rodamco SE, 1.125%, 28/04/27	EUR	500,000	496,621	523,595	0.02
Unibail-Rodamco SE, 1.500%, 22/02/28	EUR	600,000	600,803	650,706	0.03
Unibail-Rodamco SE, 1.500%, 29/05/29	EUR	700,000	702,066	754,271	0.03
Unibail-Rodamco SE, 1.375%, 15/04/30	EUR	300,000	297,115	317,412	0.01
Unibail-Rodamco SE, 1.875%, 15/01/31	EUR	700,000	697,658	768,299	0.03
Unibail-Rodamco SE, 1.750%, 27/02/34	EUR	1,000,000	986,554	1,077,350	0.04
Unibail-Rodamco SE, 2.000%, 28/04/36	EUR	700,000	714,278	780,626	0.03
Unibail-Rodamco SE, 2.000%, 29/05/37	EUR	400,000	398,759	448,200	0.02
Unibail-Rodamco SE, 2.250%, 14/05/38	EUR	400,000	394,448	462,840	0.02
Unibail-Rodamco SE, 1.750%, 01/07/49	EUR	500,000	490,830	491,925	0.02
Unibail-Rodamco SE, 2.125%, perpetual	EUR	1,500,000	1,501,663	1,521,690	0.06
Unibail-Rodamco SE, 2.875%, perpetual	EUR	1,100,000	1,105,126	1,131,636	0.04
Valeo SA, 0.375%, 12/09/22	EUR	800,000	799,698	805,640	0.03
Valeo SA, 0.625%, 11/01/23	EUR	1,100,000	1,100,242	1,113,332	0.04
Valeo SA, 3.250%, 22/01/24	EUR	700,000	702,858	787,220	0.03
Valeo SA, 1.500%, 18/06/25	EUR	300,000	299,090	308,433	0.01
Valeo SA, 1.625%, 18/03/26	EUR	700,000	704,200	721,686	0.03
Veolia Environnement SA, zero coupon, 23/11/20	EUR	400,000	400,032	401,008	0.02
Veolia Environnement SA, 4.375%, 11/12/20	EUR	500,000	528,184	532,530	0.02
Veolia Environnement SA, 4.247%, 06/01/21	EUR	700,000	702,346	746,634	0.03
Veolia Environnement SA, 0.672%, 30/03/22	EUR	1,200,000	1,203,674	1,225,308	0.05
Veolia Environnement SA, 5.125%, 24/05/22	EUR	676,000	691,909	780,570	0.03
Veolia Environnement SA, 0.314%, 04/10/23	EUR	900,000	890,284	915,525	0.04
Veolia Environnement SA, 0.892%, 14/01/24	EUR	1,100,000	1,102,730	1,139,534	0.04
Veolia Environnement SA, 1.496%, 30/11/26	EUR	600,000	600,000	653,652	0.03
Veolia Environnement SA, 4.625%, 30/03/27	EUR	800,000	832,935	1,056,848	0.04
Veolia Environnement SA, 1.590%, 10/01/28	EUR	700,000	710,261	765,331	0.03
Veolia Environnement SA, 0.927%, 04/01/29	EUR	500,000	500,000	512,825	0.02
Veolia Environnement SA, 1.940%, 07/01/30	EUR	1,000,000	1,000,000	1,113,220	0.04
Veolia Environnement SA, 6.125%, 25/11/33	EUR	650,000	752,974	1,080,820	0.04
Vinci SA, 1.000%, 26/09/25	EUR	700,000	696,737	737,821	0.03
Vinci SA, 1.625%, 18/01/29	EUR	2,400,000	2,456,571	2,632,656	0.10
Vinci SA, 1.750%, 26/09/30	EUR	700,000	697,404	774,494	0.03
Vivendi SA, 0.750%, 26/05/21	EUR	1,000,000	1,001,851	1,015,660	0.04
Vivendi SA, zero coupon, 13/06/22	EUR	1,000,000	996,760	1,001,260	0.04
Vivendi SA, 1.125%, 24/11/23	EUR	800,000	803,722	834,152	0.03
Vivendi SA, 0.875%, 18/09/24	EUR	1,100,000	1,093,707	1,134,793	0.04
Vivendi SA, 0.625%, 11/06/25	EUR	1,000,000	999,128	1,008,550	0.04
Vivendi SA, 1.875%, 26/05/26	EUR	600,000	605,261	653,556	0.03
Vivendi SA, 1.125%, 11/12/28	EUR	1,000,000	989,302	1,007,890	0.04
Wendel SA, 1.000%, 20/04/23	EUR	500,000	499,145	511,965	0.02
Wendel SA, 2.750%, 02/10/24	EUR	300,000	301,776	331,680	0.01
Wendel SA, 1.375%, 26/04/26	EUR	500,000	499,226	510,005	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
France (continued)					
Wendel SA, 2.500%, 09/02/27	EUR	800,000	779,310	876,024	0.03
WPP Finance SA, 2.250%, 22/09/26	EUR	1,250,000	1,296,292	1,366,562	0.05
Total France			508,155,836	536,923,267	20.62
Germany					
Aareal Bank AG, 0.375%, 10/04/24	EUR	500,000	498,215	504,625	0.02
Aareal Bank AG, 4.250%, 18/03/26	EUR	400,000	417,806	418,480	0.02
Allianz SE, 5.625%, 17/10/42	EUR	1,600,000	1,748,976	1,872,800	0.07
Allianz SE, 2.241%, 07/07/45	EUR	1,600,000	1,565,411	1,709,520	0.07
Allianz SE, 3.099%, 06/07/47	EUR	1,000,000	1,023,207	1,126,510	0.04
Allianz SE, 4.750%, perpetual	EUR	1,900,000	2,019,598	2,185,190	0.08
Allianz SE, 3.375%, perpetual	EUR	1,700,000	1,704,820	1,865,750	0.07
alstria office REIT-AG, 2.250%, 24/03/21	EUR	500,000	501,091	516,030	0.02
alstria office REIT-AG, 2.125%, 12/04/23	EUR	100,000	100,839	106,429	0.00
alstria office REIT-AG, 1.500%, 15/11/27	EUR	500,000	491,885	509,075	0.02
Amphenol Technologies Holding GmbH, 2.000%, 08/10/28	EUR	700,000	696,742	765,429	0.03
BASF SE, 1.875%, 04/02/21	EUR	1,000,000	1,009,314	1,034,630	0.04
BASF SE, 2.000%, 05/12/22	EUR	1,400,000	1,421,269	1,503,362	0.06
BASF SE, 2.500%, 22/01/24	EUR	400,000	408,673	446,708	0.02
BASF SE, 0.875%, 22/05/25	EUR	800,000	803,189	839,784	0.03
BASF SE, 0.875%, 15/11/27	EUR	1,565,000	1,548,567	1,646,490	0.06
BASF SE, 1.500%, 22/05/30	EUR	300,000	297,136	330,105	0.01
BASF SE, 0.875%, 06/10/31	EUR	500,000	493,924	509,985	0.02
BASF SE, 1.450%, 13/12/32	EUR	500,000	488,299	544,360	0.02
BASF SE, 1.625%, 15/11/37	EUR	800,000	787,399	885,600	0.03
Bayer AG, 1.875%, 25/01/21	EUR	800,000	798,455	819,696	0.03
Bayer AG, 3.750%, 01/07/74	EUR	1,680,000	1,714,977	1,736,196	0.07
Bayer AG, 2.375%, 02/04/75	EUR	2,400,000	2,348,108	2,397,648	0.09
Bayer AG, 3.000%, 01/07/75	EUR	2,030,000	2,045,303	2,064,287	0.08
Berlin Hyp AG, 0.500%, 26/09/23	EUR	800,000	799,588	810,136	0.03
Berlin Hyp AG, 1.250%, 22/01/25	EUR	1,000,000	1,001,217	1,053,550	0.04
Berlin Hyp AG, 1.125%, 25/10/27	EUR	900,000	887,269	947,583	0.04
Berlin Hyp AG, 1.500%, 18/04/28	EUR	500,000	501,427	532,570	0.02
Bertelsmann SE & Co KGaA, 0.250%, 26/05/21	EUR	1,000,000	999,775	1,007,070	0.04
Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	EUR	1,100,000	1,133,115	1,192,697	0.05
Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	EUR	500,000	500,487	541,785	0.02
Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	EUR	500,000	497,306	524,365	0.02
Bertelsmann SE & Co KGaA, 1.125%, 27/04/26	EUR	1,000,000	995,578	1,042,610	0.04
Bertelsmann SE & Co KGaA, 3.000%, 23/04/75	EUR	500,000	500,000	524,000	0.02
Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	EUR	500,000	500,000	526,680	0.02
BSH Hausgerate GmbH, 1.875%, 13/11/20	EUR	400,000	399,679	410,508	0.02
Commerzbank AG, 4.000%, 16/09/20	EUR	1,050,000	1,070,691	1,100,400	0.04
Commerzbank AG, 7.750%, 16/03/21	EUR	1,400,000	1,520,474	1,574,398	0.06
Commerzbank AG, 0.500%, 06/12/21	EUR	1,400,000	1,401,375	1,419,068	0.06
Commerzbank AG, 1.500%, 21/09/22	EUR	600,000	599,809	623,730	0.02
Commerzbank AG, 0.500%, 28/08/23	EUR	606,000	603,152	614,229	0.02
Commerzbank AG, 0.500%, 13/09/23	EUR	1,460,000	1,434,584	1,465,811	0.06
Commerzbank AG, 1.250%, 23/10/23	EUR	500,000	498,716	516,535	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Germany (continued)					
Commerzbank AG, 1.125%, 24/05/24	EUR	500,000	499,037	515,210	0.02
Commerzbank AG, 0.625%, 28/08/24	EUR	1,645,000	1,649,643	1,673,278	0.06
Commerzbank AG, 1.125%, 19/09/25	EUR	1,000,000	995,342	1,021,270	0.04
Commerzbank AG, 1.000%, 04/03/26	EUR	1,000,000	995,776	1,027,910	0.04
Commerzbank AG, 4.000%, 23/03/26	EUR	1,400,000	1,412,695	1,600,130	0.06
Commerzbank AG, 1.125%, 22/06/26	EUR	500,000	497,440	504,855	0.02
Commerzbank AG, 4.000%, 30/03/27	EUR	900,000	892,932	1,038,222	0.04
Commerzbank AG, 1.875%, 28/02/28	EUR	700,000	695,088	737,954	0.03
Commerzbank AG, 1.500%, 28/08/28	EUR	227,000	226,636	240,979	0.01
Continental AG, 3.125%, 09/09/20	EUR	900,000	899,776	935,604	0.04
Covestro AG, 1.000%, 07/10/21	EUR	600,000	604,053	613,878	0.02
Covestro AG, 1.750%, 25/09/24	EUR	500,000	511,317	540,425	0.02
CRH Finance Germany GmbH, 1.750%, 16/07/21	EUR	900,000	909,038	929,781	0.04
Daimler AG, 0.875%, 12/01/21	EUR	1,400,000	1,405,297	1,420,692	0.06
Daimler AG, 2.000%, 25/06/21	EUR	700,000	699,372	728,763	0.03
Daimler AG, 2.250%, 24/01/22	EUR	1,000,000	1,011,548	1,058,410	0.04
Daimler AG, 2.375%, 12/09/22	EUR	600,000	599,902	645,018	0.03
Daimler AG, 0.750%, 11/05/23	EUR	1,000,000	1,009,049	1,029,840	0.04
Daimler AG, 1.400%, 12/01/24	EUR	1,400,000	1,442,077	1,478,974	0.06
Daimler AG, 1.875%, 08/07/24	EUR	300,000	298,761	325,452	0.01
Daimler AG, 0.850%, 28/02/25	EUR	1,600,000	1,600,484	1,650,240	0.06
Daimler AG, 1.500%, 09/03/26	EUR	1,000,000	995,578	1,068,590	0.04
Daimler AG, 1.000%, 15/11/27	EUR	1,200,000	1,177,336	1,233,576	0.05
Daimler AG, 1.375%, 11/05/28	EUR	1,300,000	1,321,450	1,375,907	0.05
Daimler AG, 1.500%, 03/07/29	EUR	1,900,000	1,888,173	2,000,586	0.08
Daimler AG, 2.000%, 27/02/31	EUR	700,000	697,490	773,227	0.03
Daimler AG, 2.125%, 03/07/37	EUR	1,700,000	1,739,881	1,905,564	0.07
Deutsche Bank AG, 0.375%, 18/01/21	EUR	1,900,000	1,896,553	1,879,347	0.07
Deutsche Bank AG, 1.625%, 12/02/21	EUR	1,900,000	1,899,589	1,915,162	0.07
Deutsche Bank AG, 1.250%, 08/09/21	EUR	2,400,000	2,405,551	2,402,712	0.09
Deutsche Bank AG, 1.500%, 20/01/22	EUR	2,100,000	2,104,384	2,110,815	0.08
Deutsche Bank AG, 1.875%, 14/02/22	EUR	1,000,000	998,358	1,014,690	0.04
Deutsche Bank AG, 2.375%, 11/01/23	EUR	2,400,000	2,376,337	2,484,312	0.10
Deutsche Bank AG, 1.125%, 30/08/23	EUR	1,000,000	998,109	1,031,210	0.04
Deutsche Bank AG, 1.125%, 17/03/25	EUR	2,100,000	2,049,938	2,051,910	0.08
Deutsche Bank AG, 2.625%, 12/02/26	EUR	1,000,000	996,605	1,054,940	0.04
Deutsche Bank AG, 1.750%, 17/01/28	EUR	2,400,000	2,365,079	2,368,896	0.09
Deutsche Boerse AG, 2.375%, 05/10/22	EUR	600,000	600,524	650,706	0.03
Deutsche Boerse AG, 1.625%, 08/10/25	EUR	600,000	614,536	665,676	0.03
Deutsche Boerse AG, 1.125%, 26/03/28	EUR	1,275,000	1,265,541	1,372,716	0.05
Deutsche Boerse AG, 2.750%, 05/02/41	EUR	500,000	519,791	518,695	0.02
Deutsche Kreditbank AG, 0.625%, 08/06/21	EUR	500,000	500,841	504,705	0.02
Deutsche Kreditbank AG, 0.750%, 26/09/24	EUR	600,000	596,941	611,274	0.02
Deutsche Pfandbriefbank AG, 0.875%, 29/01/21	EUR	500,000	502,292	503,740	0.02
Deutsche Pfandbriefbank AG, 0.625%, 23/02/22	EUR	1,000,000	997,762	1,004,060	0.04
Deutsche Post AG, 0.375%, 01/04/21	EUR	1,200,000	1,200,042	1,210,740	0.05
Deutsche Post AG, 2.750%, 09/10/23	EUR	500,000	507,440	561,360	0.02
Deutsche Post AG, 2.875%, 11/12/24	EUR	750,000	776,216	866,302	0.03
Deutsche Post AG, 1.250%, 01/04/26	EUR	600,000	612,621	645,066	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Germany (continued)					
Deutsche Post AG, 1.000%, 13/12/27	EUR	1,000,000	993,145	1,050,350	0.04
Deutsche Post AG, 1.625%, 05/12/28	EUR	1,000,000	991,324	1,094,990	0.04
Deutsche Telekom AG, 0.875%, 25/03/26	EUR	545,000	543,548	561,072	0.02
Deutsche Telekom AG, 1.750%, 25/03/31	EUR	1,480,000	1,485,334	1,593,546	0.06
Deutsche Telekom AG, 2.250%, 29/03/39	EUR	500,000	503,542	535,810	0.02
DVB Bank SE, 2.375%, 02/12/20	EUR	500,000	501,711	515,785	0.02
DVB Bank SE, 0.875%, 09/04/21	EUR	500,000	498,158	505,315	0.02
DVB Bank SE, 1.250%, 15/09/21	EUR	500,000	501,281	509,255	0.02
DVB Bank SE, 1.000%, 25/04/22	EUR	1,100,000	1,106,680	1,118,810	0.04
DVB Bank SE, 1.250%, 16/06/23	EUR	500,000	507,162	511,590	0.02
E.ON SE, 0.375%, 23/08/21	EUR	1,400,000	1,402,531	1,414,112	0.05
E.ON SE, 0.875%, 22/05/24	EUR	500,000	497,718	519,165	0.02
E.ON SE, 1.625%, 22/05/29	EUR	1,000,000	989,729	1,078,440	0.04
Eurogrid GmbH, 3.875%, 22/10/20	EUR	550,000	559,353	579,419	0.02
Eurogrid GmbH, 1.625%, 03/11/23	EUR	700,000	715,218	745,416	0.03
Eurogrid GmbH, 1.875%, 10/06/25	EUR	500,000	498,820	545,310	0.02
Eurogrid GmbH, 1.500%, 18/04/28	EUR	1,000,000	998,401	1,065,080	0.04
Evonik Industries AG, 1.000%, 23/01/23	EUR	600,000	600,545	622,446	0.02
Evonik Industries AG, 2.125%, 07/07/77	EUR	1,000,000	1,002,418	1,029,060	0.04
Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	EUR	700,000	698,216	741,510	0.03
Fresenius SE & Co KGaA, 2.875%, 15/07/20	EUR	500,000	514,264	514,665	0.02
Fresenius SE & Co KGaA, 3.000%, 01/02/21	EUR	500,000	521,124	523,875	0.02
Fresenius SE & Co KGaA, 4.000%, 01/02/24	EUR	500,000	575,154	583,835	0.02
Fresenius SE & Co KGaA, 1.875%, 15/02/25	EUR	400,000	405,282	429,528	0.02
Fresenius SE & Co KGaA, 2.875%, 15/02/29	EUR	1,000,000	1,012,632	1,139,980	0.04
Hannover Rueck SE, 1.125%, 18/04/28	EUR	1,100,000	1,089,622	1,163,976	0.05
Hannover Rueck SE, 3.375%, perpetual	EUR	500,000	490,720	552,415	0.02
HeidelbergCement AG, 2.250%, 30/03/23	EUR	1,000,000	1,037,788	1,071,210	0.04
HeidelbergCement AG, 2.250%, 03/06/24	EUR	1,000,000	1,037,189	1,087,540	0.04
HeidelbergCement AG, 1.500%, 07/02/25	EUR	1,040,000	1,035,684	1,095,141	0.04
Henkel AG & Co KGaA, zero coupon, 13/09/21	EUR	800,000	800,500	804,416	0.03
Hochtief AG, 1.750%, 03/07/25	EUR	500,000	499,386	531,860	0.02
Infineon Technologies AG, 1.500%, 10/03/22	EUR	500,000	503,075	519,595	0.02
Knorr-Bremse AG, 0.500%, 08/12/21	EUR	500,000	502,236	506,380	0.02
Knorr-Bremse AG, 1.125%, 13/06/25	EUR	1,000,000	996,419	1,049,440	0.04
LANXESS AG, 0.250%, 07/10/21	EUR	600,000	599,107	603,978	0.02
LANXESS AG, 2.625%, 21/11/22	EUR	550,000	560,675	598,906	0.02
LANXESS AG, 1.125%, 16/05/25	EUR	700,000	691,725	729,512	0.03
LANXESS AG, 1.000%, 07/10/26	EUR	500,000	493,039	515,385	0.02
LEG Immobilien AG, 1.250%, 23/01/24	EUR	600,000	600,044	623,994	0.02
Linde AG, 1.750%, 17/09/20	EUR	1,250,000	1,254,866	1,280,425	0.05
Linde AG, 2.000%, 18/04/23	EUR	950,000	971,692	1,031,225	0.04
Merck Financial Services GmbH, 1.375%, 01/09/22	EUR	900,000	918,457	941,724	0.04
Merck KGaA, 2.625%, 12/12/74	EUR	900,000	908,111	933,777	0.04
Merck KGaA, 3.375%, 12/12/74	EUR	500,000	500,000	550,480	0.02
Metro AG, 1.125%, 06/03/23	EUR	500,000	496,153	485,770	0.02
Muenchener Hypothekenbank eG, 0.625%, 10/02/22	EUR	300,000	303,267	304,506	0.01
Muenchener Hypothekenbank eG, 0.875%, 11/07/24	EUR	500,000	506,799	518,895	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Germany (continued)					
Muenchener Rueckversicherungs-Gesellschaft AG, 3.250%, 26/05/49	EUR	1,600,000	1,617,407	1,853,552	0.07
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.000%, 26/05/41	EUR	1,200,000	1,297,205	1,335,576	0.05
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	EUR	900,000	1,008,718	1,056,897	0.04
O2 Telefonica Deutschland Finanzierungs GmbH, 2.375%, 10/02/21	EUR	600,000	599,387	623,406	0.02
O2 Telefonica Deutschland Finanzierungs GmbH, 1.750%, 05/07/25	EUR	1,000,000	1,009,187	1,053,060	0.04
Robert Bosch GmbH, 1.750%, 08/07/24	EUR	1,000,000	1,024,116	1,089,620	0.04
Santander Consumer Bank AG, 0.750%, 17/10/22	EUR	500,000	498,843	507,635	0.02
SAP SE, 0.250%, 10/03/22	EUR	1,000,000	1,002,931	1,011,350	0.04
SAP SE, 1.125%, 20/02/23	EUR	1,200,000	1,213,387	1,253,976	0.05
SAP SE, 0.750%, 10/12/24	EUR	1,000,000	1,000,856	1,038,800	0.04
SAP SE, 1.000%, 01/04/25	EUR	500,000	497,883	529,800	0.02
SAP SE, 1.000%, 13/03/26	EUR	800,000	802,081	846,568	0.03
SAP SE, 1.750%, 22/02/27	EUR	1,300,000	1,355,125	1,457,352	0.06
SAP SE, 1.250%, 10/03/28	EUR	1,100,000	1,103,280	1,180,311	0.05
SAP SE, 1.375%, 13/03/30	EUR	700,000	693,521	758,912	0.03
SAP SE, 1.625%, 10/03/31	EUR	1,400,000	1,405,239	1,538,936	0.06
Schaeffler AG, 1.125%, 26/03/22	EUR	815,000	824,681	834,267	0.03
Schaeffler AG, 1.875%, 26/03/24	EUR	930,000	944,429	971,050	0.04
Schaeffler AG, 2.875%, 26/03/27	EUR	1,000,000	1,011,413	1,088,270	0.04
Talanx AG, 3.125%, 13/02/23	EUR	900,000	949,158	1,007,397	0.04
Talanx AG, 2.500%, 23/07/26	EUR	1,000,000	1,057,646	1,145,620	0.04
Talanx AG, 2.250%, 05/12/47	EUR	800,000	799,228	817,832	0.03
TLG Immobilien AG, 1.375%, 27/11/24	EUR	500,000	501,067	509,835	0.02
TLG Immobilien AG, 1.500%, 28/05/26	EUR	1,000,000	984,006	1,000,220	0.04
Vier Gas Transport GmbH, 3.125%, 10/07/23	EUR	700,000	709,380	791,861	0.03
Vier Gas Transport GmbH, 2.875%, 12/06/25	EUR	900,000	922,527	1,042,776	0.04
Vier Gas Transport GmbH, 1.500%, 25/09/28	EUR	800,000	798,574	869,552	0.03
Volkswagen Bank GmbH, 0.625%, 08/09/21	EUR	1,400,000	1,401,236	1,413,594	0.05
Volkswagen Bank GmbH, 1.250%, 01/08/22	EUR	500,000	498,439	512,600	0.02
Volkswagen Bank GmbH, 0.750%, 15/06/23	EUR	1,000,000	999,326	1,009,240	0.04
Volkswagen Bank GmbH, 1.875%, 31/01/24	EUR	500,000	501,064	524,205	0.02
Volkswagen Bank GmbH, 1.250%, 10/06/24	EUR	1,400,000	1,390,248	1,429,316	0.06
Volkswagen Bank GmbH, 1.250%, 15/12/25	EUR	675,000	672,715	681,034	0.03
Volkswagen Bank GmbH, 2.500%, 31/07/26	EUR	1,900,000	1,896,751	2,057,966	0.08
Volkswagen Financial Services AG, 0.250%, 16/10/20	EUR	1,000,000	999,244	1,003,210	0.04
Volkswagen Financial Services AG, 0.375%, 12/04/21	EUR	500,000	500,646	502,525	0.02
Volkswagen Financial Services AG, 0.750%, 14/10/21	EUR	937,000	926,220	950,999	0.04
Volkswagen Financial Services AG, 0.625%, 01/04/22	EUR	1,500,000	1,500,982	1,513,155	0.06
Volkswagen Financial Services AG, 0.875%, 12/04/23	EUR	1,000,000	996,256	1,012,260	0.04
Volkswagen Financial Services AG, 1.375%, 16/10/23	EUR	1,000,000	999,262	1,029,590	0.04
Volkswagen Financial Services AG, 1.500%, 01/10/24	EUR	1,200,000	1,205,364	1,235,724	0.05
Volkswagen Financial Services AG, 2.250%, 16/10/26	EUR	1,000,000	999,936	1,064,890	0.04
Volkswagen Financial Services AG, 2.250%, 01/10/27	EUR	1,000,000	999,612	1,060,400	0.04
Volkswagen Leasing GmbH, 0.750%, 11/08/20	EUR	1,000,000	995,277	1,008,330	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Germany (continued)					
Volkswagen Leasing GmbH, 0.250%, 05/10/20	EUR	1,500,000	1,499,977	1,505,040	0.06
Volkswagen Leasing GmbH, 0.250%, 16/02/21	EUR	865,000	863,417	867,621	0.03
Volkswagen Leasing GmbH, 2.125%, 04/04/22	EUR	1,100,000	1,120,541	1,155,187	0.04
Volkswagen Leasing GmbH, 0.500%, 20/06/22	EUR	500,000	498,561	502,530	0.02
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	1,100,000	1,111,575	1,168,244	0.05
Volkswagen Leasing GmbH, 1.000%, 16/02/23	EUR	635,000	634,580	645,757	0.03
Volkswagen Leasing GmbH, 2.625%, 15/01/24	EUR	1,500,000	1,532,422	1,625,850	0.06
Volkswagen Leasing GmbH, 1.125%, 04/04/24	EUR	1,100,000	1,094,794	1,115,851	0.04
Volkswagen Leasing GmbH, 1.375%, 20/01/25	EUR	1,100,000	1,091,579	1,128,424	0.04
Volkswagen Leasing GmbH, 1.625%, 15/08/25	EUR	750,000	748,195	773,632	0.03
Volkswagen Leasing GmbH, 1.500%, 19/06/26	EUR	1,000,000	992,744	1,017,320	0.04
WPP Finance Deutschland GmbH, 1.625%, 23/03/30	EUR	500,000	495,309	511,130	0.02
Total Germany			<u>184,455,057</u>	<u>192,538,752</u>	<u>7.40</u>
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	EUR	2,440,000	2,423,200	2,524,961	0.10
Globalworth Real Estate Investments Ltd, 2.875%, 20/06/22	EUR	500,000	525,060	530,755	0.02
Total Guernsey			<u>2,948,260</u>	<u>3,055,716</u>	<u>0.12</u>
Hungary					
MOL Hungarian Oil & Gas PLC, 2.625%, 28/04/23	EUR	1,000,000	1,031,009	1,082,190	0.04
Total Hungary			<u>1,031,009</u>	<u>1,082,190</u>	<u>0.04</u>
Iceland					
Arion Banki HF, 1.625%, 01/12/21	EUR	400,000	402,767	407,416	0.02
Arion Banki HF, 1.000%, 20/03/23	EUR	600,000	598,037	598,482	0.02
Total Iceland			<u>1,000,804</u>	<u>1,005,898</u>	<u>0.04</u>
Ireland					
Abbott Ireland Financing DAC, zero coupon, 27/09/20	EUR	1,400,000	1,398,123	1,401,694	0.05
Abbott Ireland Financing DAC, 0.875%, 27/09/23	EUR	1,600,000	1,623,343	1,655,392	0.06
Abbott Ireland Financing DAC, 1.500%, 27/09/26	EUR	1,400,000	1,396,490	1,504,090	0.06
AIB Group PLC, 1.500%, 29/03/23	EUR	500,000	502,859	514,025	0.02
AIB Group PLC, 1.250%, 28/05/24	EUR	465,000	462,413	469,706	0.02
AIB Group PLC, 2.250%, 03/07/25	EUR	500,000	504,185	529,360	0.02
Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	EUR	1,200,000	1,275,165	1,379,472	0.05
Bank of Ireland Group PLC, 1.375%, 29/08/23	EUR	1,000,000	998,402	1,021,890	0.04
Caterpillar International Finance DAC, 0.750%, 13/10/20	EUR	300,000	300,383	303,891	0.01
Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42	EUR	500,000	574,707	599,585	0.02
Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	EUR	400,000	400,170	433,092	0.02
Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	EUR	500,000	497,081	535,620	0.02
CRH Finance DAC, 3.125%, 03/04/23	EUR	625,000	626,185	700,113	0.03
CRH Finance DAC, 1.375%, 18/10/28	EUR	515,000	515,358	549,103	0.02
Eaton Capital Unlimited Co, 0.021%, 14/05/21	EUR	600,000	600,000	601,476	0.02
Eaton Capital Unlimited Co, 0.750%, 20/09/24	EUR	500,000	500,580	512,000	0.02
Eaton Capital Unlimited Co, 0.697%, 14/05/25	EUR	600,000	600,000	607,824	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Ireland (continued)					
Fresenius Finance Ireland PLC, 0.875%, 31/01/22	EUR	900,000	901,838	918,018	0.04
Fresenius Finance Ireland PLC, 1.500%, 30/01/24	EUR	1,050,000	1,061,964	1,101,712	0.04
Fresenius Finance Ireland PLC, 2.125%, 01/02/27	EUR	600,000	606,835	654,612	0.03
Fresenius Finance Ireland PLC, 3.000%, 30/01/32	EUR	600,000	607,300	686,364	0.03
GE Capital European Funding Unlimited Co, 2.250%, 20/07/20	EUR	1,000,000	1,001,554	1,024,010	0.04
GE Capital European Funding Unlimited Co, 4.350%, 03/11/21	EUR	500,000	542,461	549,605	0.02
GE Capital European Funding Unlimited Co, 0.800%, 21/01/22	EUR	1,700,000	1,709,911	1,731,637	0.07
GE Capital European Funding Unlimited Co, 2.625%, 15/03/23	EUR	1,000,000	1,041,361	1,081,220	0.04
GE Capital European Funding Unlimited Co, 4.625%, 22/02/27	EUR	200,000	227,289	248,136	0.01
GE Capital European Funding Unlimited Co, 6.025%, 01/03/38	EUR	600,000	770,380	891,780	0.03
Grenke Finance Plc, 1.500%, 05/10/23	EUR	500,000	503,306	517,070	0.02
Johnson Controls International plc, zero coupon, 04/12/20	EUR	1,000,000	999,522	1,001,020	0.04
Johnson Controls International plc, 1.000%, 15/09/23	EUR	1,100,000	1,098,091	1,135,442	0.04
Johnson Controls International plc, 1.375%, 25/02/25	EUR	500,000	500,704	524,750	0.02
Kerry Group Financial Services, 2.375%, 10/09/25	EUR	800,000	824,672	892,776	0.03
Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	EUR	700,000	708,530	734,958	0.03
PartnerRe Ireland Finance DAC, 1.250%, 15/09/26	EUR	800,000	809,279	819,632	0.03
Roadster Finance Designated Activity Co, 1.625%, 09/12/24	EUR	500,000	499,527	498,690	0.02
Roadster Finance Designated Activity Co, 2.375%, 08/12/27	EUR	500,000	501,057	501,845	0.02
Ryanair DAC, 1.875%, 17/06/21	EUR	900,000	914,653	932,391	0.04
Ryanair DAC, 1.125%, 10/03/23	EUR	900,000	898,085	924,237	0.04
Ryanair DAC, 1.125%, 15/08/23	EUR	1,300,000	1,310,905	1,339,117	0.05
Transmission Finance DAC, 1.500%, 24/05/23	EUR	500,000	502,599	524,935	0.02
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	EUR	550,000	564,153	607,695	0.02
Total Ireland			31,881,420	33,159,985	1.27
Italy					
2i Rete Gas SpA, 3.000%, 16/07/24	EUR	500,000	499,292	555,235	0.02
2i Rete Gas SpA, 2.195%, 11/09/25	EUR	1,000,000	1,000,000	1,072,490	0.04
2i Rete Gas SpA, 1.750%, 28/08/26	EUR	500,000	500,551	519,315	0.02
2i Rete Gas SpA, 1.608%, 31/10/27	EUR	1,000,000	1,000,000	1,024,200	0.04
Aeroporti di Roma SpA, 3.250%, 20/02/21	EUR	800,000	817,344	839,952	0.03
Aeroporti di Roma SpA, 1.625%, 08/06/27	EUR	500,000	500,279	512,245	0.02
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	2,300,000	2,581,573	2,849,700	0.11
Assicurazioni Generali SpA, 4.125%, 04/05/26	EUR	1,000,000	1,020,353	1,116,190	0.04
Assicurazioni Generali SpA, 3.875%, 29/01/29	EUR	700,000	702,250	752,115	0.03
Assicurazioni Generali SpA, 10.125%, 10/07/42	EUR	800,000	950,025	1,004,008	0.04
Assicurazioni Generali SpA, 7.750%, 12/12/42	EUR	1,300,000	1,437,010	1,560,585	0.06
Assicurazioni Generali SpA, 5.500%, 27/10/47	EUR	1,300,000	1,354,262	1,490,086	0.06
Assicurazioni Generali SpA, 5.000%, 08/06/48	EUR	1,300,000	1,286,743	1,438,229	0.05
Atlantia SpA, 1.625%, 03/02/25	EUR	810,000	812,407	801,649	0.03
Atlantia SpA, 1.875%, 13/07/27	EUR	1,200,000	1,192,370	1,176,360	0.04
Autostrade per l'Italia SpA, 2.875%, 26/02/21	EUR	800,000	802,932	834,376	0.03
Autostrade per l'Italia SpA, 1.125%, 04/11/21	EUR	800,000	802,743	809,856	0.03
Autostrade per l'Italia SpA, 5.875%, 09/06/24	EUR	900,000	1,012,116	1,089,783	0.04
Autostrade per l'Italia SpA, 4.375%, 16/09/25	EUR	400,000	403,900	459,904	0.02
Autostrade per l'Italia SpA, 1.875%, 04/11/25	EUR	620,000	629,777	620,589	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Italy (continued)					
Autostrade per l'Italia SpA, 1.750%, 26/06/26	EUR	1,000,000	1,022,182	980,920	0.04
Autostrade per l'Italia SpA, 1.750%, 01/02/27	EUR	1,000,000	998,395	980,690	0.04
Autostrade per l'Italia SpA, 1.875%, 26/09/29	EUR	1,000,000	997,824	947,920	0.04
Azimut Holding SpA, 2.000%, 28/03/22	EUR	500,000	506,909	508,795	0.02
Banca Popolare di Sondrio SCPA, 2.375%, 03/04/24	EUR	600,000	599,427	592,710	0.02
Beni Stabili SpA SIIQ, 1.625%, 17/10/24	EUR	500,000	505,843	521,080	0.02
Beni Stabili SpA SIIQ, 2.375%, 20/02/28	EUR	400,000	394,800	438,168	0.02
Buzzi Unicem SpA, 2.125%, 28/04/23	EUR	500,000	515,781	519,690	0.02
Enel SpA, 5.250%, 20/05/24	EUR	800,000	884,671	999,384	0.04
Enel SpA, 5.625%, 21/06/27	EUR	1,220,000	1,433,246	1,689,432	0.06
Enel SpA, 2.500%, 24/11/78	EUR	1,000,000	993,864	1,008,540	0.04
Enel SpA, 3.375%, 24/11/81	EUR	1,000,000	991,235	1,022,480	0.04
Eni SpA, 2.625%, 22/11/21	EUR	700,000	700,457	747,754	0.03
Eni SpA, 0.750%, 17/05/22	EUR	1,200,000	1,207,493	1,231,728	0.05
Eni SpA, 3.250%, 10/07/23	EUR	1,000,000	1,036,750	1,135,960	0.04
Eni SpA, 1.750%, 18/01/24	EUR	700,000	698,117	756,917	0.03
Eni SpA, 0.625%, 19/09/24	EUR	900,000	892,553	922,671	0.04
Eni SpA, 1.000%, 14/03/25	EUR	800,000	797,421	835,032	0.03
Eni SpA, 3.750%, 12/09/25	EUR	1,000,000	1,037,881	1,208,800	0.05
Eni SpA, 1.500%, 02/02/26	EUR	1,100,000	1,084,090	1,179,024	0.05
Eni SpA, 1.500%, 17/01/27	EUR	1,000,000	994,179	1,076,550	0.04
Eni SpA, 1.625%, 17/05/28	EUR	1,200,000	1,232,698	1,300,536	0.05
Eni SpA, 1.125%, 19/09/28	EUR	1,000,000	990,963	1,039,390	0.04
Eni SpA, 3.625%, 29/01/29	EUR	1,300,000	1,379,237	1,630,252	0.06
Erg SpA, 1.875%, 11/04/25	EUR	1,000,000	1,001,711	1,027,140	0.04
Esselunga SpA, 0.875%, 25/10/23	EUR	700,000	703,936	698,397	0.03
Esselunga SpA, 1.875%, 25/10/27	EUR	700,000	709,801	706,020	0.03
FCA Bank SpA, 1.250%, 23/09/20	EUR	600,000	599,506	608,922	0.02
FCA Bank SpA, 0.250%, 12/10/20	EUR	1,000,000	998,966	1,002,940	0.04
FCA Bank SpA, 1.250%, 21/01/21	EUR	600,000	599,002	611,178	0.02
FCA Bank SpA, 1.000%, 15/11/21	EUR	1,000,000	999,529	1,019,690	0.04
FCA Bank SpA, 1.250%, 21/06/22	EUR	700,000	698,356	717,164	0.03
FCA Bank SpA, 0.625%, 24/11/22	EUR	590,000	588,363	592,549	0.02
FCA Bank SpA/Ireland, 1.000%, 21/02/22	EUR	500,000	498,391	507,900	0.02
Hera SpA, 0.875%, 05/07/27	EUR	220,000	216,495	220,178	0.01
Intesa Sanpaolo SpA, 2.000%, 18/06/21	EUR	1,400,000	1,410,455	1,449,336	0.06
Intesa Sanpaolo SpA, 3.500%, 17/01/22	EUR	700,000	695,549	754,726	0.03
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	1,780,000	1,772,368	1,808,961	0.07
Intesa Sanpaolo SpA, 0.875%, 27/06/22	EUR	1,600,000	1,604,619	1,620,640	0.06
Intesa Sanpaolo SpA, 2.125%, 30/08/23	EUR	1,000,000	998,909	1,050,830	0.04
Intesa Sanpaolo SpA, 4.000%, 30/10/23	EUR	1,000,000	1,067,601	1,129,650	0.04
Intesa Sanpaolo SpA, 1.375%, 18/01/24	EUR	1,200,000	1,188,016	1,222,992	0.05
Intesa Sanpaolo SpA, 1.000%, 04/07/24	EUR	460,000	459,333	459,839	0.02
Intesa Sanpaolo SpA, 1.750%, 20/03/28	EUR	1,400,000	1,390,485	1,425,270	0.05
Intesa Sanpaolo SpA, 1.750%, 04/07/29	EUR	1,000,000	992,660	993,390	0.04
Iren SpA, 2.750%, 02/11/22	EUR	500,000	510,335	539,935	0.02
Iren SpA, 0.875%, 04/11/24	EUR	500,000	490,519	500,250	0.02
Iren SpA, 1.950%, 19/09/25	EUR	500,000	496,130	525,215	0.02
Iren SpA, 1.500%, 24/10/27	EUR	500,000	494,084	502,515	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Italy (continued)					
Italgas SpA, 0.500%, 19/01/22	EUR	1,100,000	1,098,904	1,116,291	0.04
Italgas SpA, 1.125%, 14/03/24	EUR	1,000,000	998,645	1,044,820	0.04
Italgas SpA, 1.625%, 19/01/27	EUR	800,000	792,280	849,176	0.03
Italgas SpA, 1.625%, 18/01/29	EUR	900,000	896,827	951,066	0.04
Luxtottica Group SpA, 2.625%, 10/02/24	EUR	800,000	837,986	890,496	0.03
Mediobanca Banca di Credito Finanziario SpA, 1.625%, 19/01/21	EUR	800,000	806,021	818,288	0.03
Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22	EUR	1,040,000	1,035,648	1,034,592	0.04
Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	EUR	575,000	577,470	584,453	0.02
Servizi Assicurativi del Commercio Estero SpA, 3.875%, perpetual	EUR	500,000	502,368	504,785	0.02
Snam SpA, zero coupon, 25/10/20	EUR	1,000,000	998,113	1,001,910	0.04
Snam SpA, 1.000%, 18/09/23	EUR	2,490,000	2,491,956	2,571,647	0.10
Snam SpA, 1.250%, 25/01/25	EUR	600,000	597,856	630,114	0.02
Snam SpA, 1.250%, 28/08/25	EUR	700,000	696,608	734,818	0.03
Snam SpA, 0.875%, 25/10/26	EUR	1,200,000	1,180,628	1,227,948	0.05
Snam SpA, 1.375%, 25/10/27	EUR	1,100,000	1,089,296	1,152,437	0.04
Societa Iniziative Autostradali e Servizi SpA, 4.500%, 26/10/20	EUR	550,000	553,994	582,868	0.02
Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	EUR	500,000	517,621	553,825	0.02
Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28	EUR	700,000	691,972	685,790	0.03
Terna Rete Elettrica Nazionale SpA, 4.750%, 15/03/21	EUR	1,400,000	1,435,501	1,517,614	0.06
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	1,300,000	1,302,191	1,332,175	0.05
Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23	EUR	690,000	688,283	716,206	0.03
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	700,000	741,137	875,413	0.03
Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	EUR	650,000	651,595	669,428	0.03
Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	EUR	1,600,000	1,596,865	1,690,896	0.06
Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	EUR	1,000,000	982,708	1,015,730	0.04
UniCredit SpA, 3.250%, 14/01/21	EUR	1,500,000	1,514,398	1,575,345	0.06
UniCredit SpA, 1.000%, 18/01/23	EUR	2,100,000	2,084,870	2,082,192	0.08
UniCredit SpA, 2.000%, 04/03/23	EUR	1,400,000	1,408,361	1,459,192	0.06
UniCredit SpA, 2.125%, 24/10/26	EUR	800,000	796,491	841,272	0.03
Unione di Banche Italiane SpA, 0.750%, 17/10/22	EUR	1,200,000	1,195,678	1,180,164	0.05
Unione di Banche Italiane SpA, 1.500%, 10/04/24	EUR	600,000	598,946	597,738	0.02
Total Italy			93,748,279	97,985,606	3.76
Japan					
Asahi Group Holdings Ltd, 0.321%, 19/09/21	EUR	700,000	700,281	705,509	0.03
Asahi Group Holdings Ltd, 1.151%, 19/09/25	EUR	800,000	800,000	832,280	0.03
Bank of Tokyo-Mitsubishi UFJ Ltd, 0.875%, 11/03/22	EUR	1,000,000	1,002,859	1,023,290	0.04
Mitsubishi UFJ Financial Group Inc, 0.680%, 26/01/23	EUR	900,000	901,397	914,652	0.04
Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23	EUR	500,000	500,000	514,795	0.02
Mitsubishi UFJ Financial Group Inc, 0.872%, 07/09/24	EUR	1,100,000	1,098,345	1,129,502	0.04
Mizuho Financial Group Inc, 1.020%, 11/10/23	EUR	350,000	350,000	360,969	0.01
Mizuho Financial Group Inc, 0.523%, 10/06/24	EUR	1,000,000	1,000,000	1,010,380	0.04
Mizuho Financial Group Inc, 0.956%, 16/10/24	EUR	400,000	400,134	412,640	0.02
Mizuho Financial Group Inc, 1.598%, 10/04/28	EUR	1,000,000	1,000,000	1,103,400	0.04
Sumitomo Mitsui Banking Corp, 4.000%, 09/11/20	EUR	700,000	705,086	737,191	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Japan (continued)					
Sumitomo Mitsui Banking Corp, 2.250%, 16/12/20	EUR	800,000	805,720	828,936	0.03
Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22	EUR	900,000	903,770	924,696	0.04
Sumitomo Mitsui Banking Corp, 2.750%, 24/07/23	EUR	500,000	520,945	553,425	0.02
Sumitomo Mitsui Financial Group Inc, 0.606%, 18/01/22	EUR	300,000	299,656	304,968	0.01
Sumitomo Mitsui Financial Group Inc, 0.819%, 23/07/23	EUR	600,000	600,000	615,264	0.02
Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	EUR	870,000	870,000	876,334	0.03
Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	EUR	1,000,000	1,002,384	1,029,320	0.04
Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	EUR	1,000,000	1,011,433	1,076,910	0.04
Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	EUR	1,230,000	1,229,468	1,318,695	0.05
Takeda Pharmaceutical Co Ltd, 0.375%, 21/11/20	EUR	1,400,000	1,399,782	1,409,618	0.05
Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22	EUR	1,900,000	1,900,688	1,965,189	0.08
Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	EUR	1,600,000	1,607,907	1,772,112	0.07
Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	EUR	1,900,000	1,897,572	2,198,756	0.09
Total Japan			22,507,427	23,618,831	0.91
Jersey					
Aptiv PLC, 1.500%, 10/03/25	EUR	700,000	700,935	728,651	0.03
Aptiv PLC, 1.600%, 15/09/28	EUR	600,000	598,959	624,870	0.03
Atrium European Real Estate Ltd, 3.625%, 17/10/22	EUR	572,000	589,817	612,675	0.02
Glencore Finance Europe Ltd, 3.375%, 30/09/20	EUR	1,050,000	1,011,284	1,094,961	0.04
Glencore Finance Europe Ltd, 1.250%, 17/03/21	EUR	1,600,000	1,597,124	1,625,712	0.06
Glencore Finance Europe Ltd, 2.750%, 01/04/21	EUR	600,000	599,171	623,352	0.02
Glencore Finance Europe Ltd, 1.625%, 18/01/22	EUR	600,000	584,199	619,812	0.02
Glencore Finance Europe Ltd, 1.875%, 13/09/23	EUR	1,200,000	1,198,139	1,260,504	0.05
Glencore Finance Europe Ltd, 1.750%, 17/03/25	EUR	1,100,000	1,094,601	1,145,353	0.04
Glencore Finance Europe Ltd, 3.750%, 01/04/26	EUR	400,000	398,719	464,976	0.02
Glencore Finance Europe Ltd, 1.500%, 15/10/26	EUR	1,000,000	994,771	1,014,260	0.04
Heathrow Funding Ltd, 1.875%, 23/05/22	EUR	800,000	809,833	841,888	0.03
Heathrow Funding Ltd, 1.500%, 11/02/30	EUR	700,000	697,749	732,550	0.03
Heathrow Funding Ltd, 1.875%, 12/07/32	EUR	800,000	798,916	858,568	0.03
Heathrow Funding Ltd, 1.875%, 14/03/34	EUR	600,000	591,003	628,674	0.03
Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25	EUR	500,000	505,439	517,705	0.02
Swiss Re ReAssure Ltd, 1.375%, 27/05/23	EUR	1,100,000	1,110,722	1,150,380	0.05
Total Jersey			13,881,381	14,544,891	0.56
Korea					
LG Chem Ltd, 0.500%, 15/04/23	EUR	1,000,000	1,005,096	1,013,210	0.04
Total Korea			1,005,096	1,013,210	0.04
Luxembourg					
ADO Properties SA, 1.500%, 26/07/24	EUR	500,000	499,531	491,425	0.02
Allergan Funding SCS, 0.500%, 01/06/21	EUR	900,000	900,198	907,155	0.04
Allergan Funding SCS, 1.500%, 15/11/23	EUR	525,000	523,291	547,339	0.02
Allergan Funding SCS, 1.250%, 01/06/24	EUR	1,000,000	997,147	1,026,640	0.04
Allergan Funding SCS, 2.625%, 15/11/28	EUR	700,000	698,976	770,679	0.03
Allergan Funding SCS, 2.125%, 01/06/29	EUR	800,000	801,185	845,152	0.03
Alpha Trains Finance SA, 2.064%, 30/06/25	EUR	300,000	299,965	316,578	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Luxembourg (continued)					
ArcelorMittal, 3.000%, 09/04/21	EUR	600,000	624,973	630,936	0.02
ArcelorMittal, 3.125%, 14/01/22	EUR	1,000,000	1,053,016	1,072,430	0.04
ArcelorMittal, 0.950%, 17/01/23	EUR	600,000	592,021	605,316	0.02
ArcelorMittal, 2.250%, 17/01/24	EUR	965,000	973,050	1,016,319	0.04
Aroundtown SA, 1.000%, 07/01/25	EUR	900,000	882,179	906,957	0.04
Aroundtown SA, 1.875%, 19/01/26	EUR	500,000	491,018	525,095	0.02
Aroundtown SA, 2.000%, 02/11/26	EUR	1,000,000	983,513	1,050,770	0.04
Aroundtown SA, 1.625%, 31/01/28	EUR	1,000,000	975,776	1,007,350	0.04
Aroundtown SA, 2.125%, perpetual	EUR	500,000	492,403	481,140	0.02
Becton Dickinson Euro Finance Sarl, 0.174%, 04/06/21	EUR	525,000	525,000	527,021	0.02
Becton Dickinson Euro Finance Sarl, 0.632%, 04/06/23	EUR	590,000	590,000	594,525	0.02
Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	EUR	400,000	400,000	407,748	0.02
Beveco Lux Sarl, 1.750%, 09/02/23	EUR	1,100,000	1,097,260	1,139,523	0.04
Blackstone Property Partners Europe Holdings Sarl, 1.400%, 06/07/22	EUR	700,000	705,353	716,478	0.03
Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	EUR	600,000	599,894	629,514	0.02
Blackstone Property Partners Europe Holdings Sarl, 2.200%, 24/07/25	EUR	1,000,000	994,228	1,056,250	0.04
CNH Industrial Finance Europe SA, 2.875%, 27/09/21	EUR	600,000	633,980	638,844	0.03
CNH Industrial Finance Europe SA, 1.375%, 23/05/22	EUR	100,000	102,177	103,090	0.00
CNH Industrial Finance Europe SA, 2.875%, 17/05/23	EUR	500,000	538,682	545,100	0.02
CNH Industrial Finance Europe SA, 1.750%, 12/09/25	EUR	1,000,000	1,026,457	1,046,790	0.04
CNH Industrial Finance Europe SA, 1.750%, 25/03/27	EUR	2,050,000	2,054,534	2,105,842	0.08
CNH Industrial Finance Europe SA, 1.625%, 03/07/29	EUR	300,000	296,778	298,209	0.01
CPI Property Group SA, 1.450%, 14/04/22	EUR	500,000	506,000	507,060	0.02
CPI Property Group SA, 2.125%, 04/10/24	EUR	1,000,000	1,011,779	1,023,250	0.04
DH Europe Finance SA, 1.700%, 04/01/22	EUR	900,000	913,825	940,095	0.04
DH Europe Finance SA, 2.500%, 08/07/25	EUR	700,000	736,459	781,725	0.03
DH Europe Finance SA, 1.200%, 30/06/27	EUR	1,000,000	997,457	1,031,260	0.04
Dream Global Funding I Sarl, 1.375%, 21/12/21	EUR	500,000	499,260	508,825	0.02
Euroclear Investments SA, 1.125%, 07/12/26	EUR	700,000	703,493	741,293	0.03
Euroclear Investments SA, 1.500%, 11/04/30	EUR	500,000	499,860	538,370	0.02
Euroclear Investments SA, 2.625%, 11/04/48	EUR	300,000	301,244	315,825	0.01
FMC Finance VII SA, 5.250%, 15/02/21	EUR	500,000	537,170	541,955	0.02
GELF Bond Issuer I SA, 1.750%, 22/11/21	EUR	500,000	502,219	519,785	0.02
GELF Bond Issuer I SA, 0.875%, 20/10/22	EUR	400,000	398,658	407,352	0.02
GELF Bond Issuer I SA, 1.625%, 20/10/26	EUR	400,000	397,867	423,468	0.02
Grand City Properties SA, 1.500%, 17/04/25	EUR	600,000	586,091	627,870	0.02
Grand City Properties SA, 1.375%, 03/08/26	EUR	500,000	487,475	514,110	0.02
Grand City Properties SA, 1.500%, 22/02/27	EUR	1,100,000	1,069,911	1,129,260	0.04
Grand City Properties SA, 2.500%, perpetual	EUR	700,000	686,371	699,846	0.03
Hannover Finance Luxembourg SA, 5.750%, 14/09/40	EUR	450,000	466,625	480,550	0.02
Hannover Finance Luxembourg SA, 5.000%, 30/06/43	EUR	800,000	876,427	936,376	0.04
Harman Finance International SCA, 2.000%, 27/05/22	EUR	400,000	399,358	418,264	0.02
HeidelbergCement Finance Luxembourg SA, 3.250%, 21/10/20	EUR	500,000	517,198	521,575	0.02
HeidelbergCement Finance Luxembourg SA, 0.500%, 18/01/21	EUR	1,100,000	1,101,975	1,108,921	0.04
HeidelbergCement Finance Luxembourg SA, 3.250%, 21/10/21	EUR	500,000	527,758	537,490	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Luxembourg (continued)					
HeidelbergCement Finance Luxembourg SA, 0.500%, 09/08/22	EUR	500,000	497,417	505,830	0.02
HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	EUR	1,100,000	1,105,313	1,163,283	0.05
HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	EUR	600,000	598,728	624,828	0.02
HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27	EUR	365,000	361,814	368,110	0.01
HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	EUR	1,000,000	990,039	1,053,060	0.04
Holcim Finance Luxembourg SA, 1.375%, 26/05/23	EUR	1,400,000	1,402,111	1,461,614	0.06
Holcim Finance Luxembourg SA, 3.000%, 22/01/24	EUR	900,000	949,910	1,014,003	0.04
Holcim Finance Luxembourg SA, 2.250%, 26/05/28	EUR	1,300,000	1,328,653	1,433,237	0.06
Holcim Finance Luxembourg SA, 1.750%, 29/08/29	EUR	1,000,000	989,617	1,035,540	0.04
Holcim US Finance Sarl & Cie SCS, 2.625%, 07/09/20	EUR	400,000	398,007	413,044	0.02
John Deere Cash Management SA, 0.500%, 15/09/23	EUR	800,000	799,018	819,560	0.03
John Deere Cash Management SA, 1.650%, 13/06/39	EUR	1,000,000	995,292	1,040,010	0.04
Logicor Financing Sarl, 0.500%, 30/04/21	EUR	1,000,000	1,005,238	1,008,210	0.04
Logicor Financing Sarl, 1.500%, 14/11/22	EUR	1,400,000	1,389,575	1,448,272	0.06
Logicor Financing Sarl, 2.250%, 13/05/25	EUR	500,000	490,433	533,105	0.02
Logicor Financing Sarl, 3.250%, 13/11/28	EUR	500,000	493,544	554,150	0.02
Medtronic Global Holdings SCA, zero coupon, 07/03/21	EUR	2,000,000	2,001,205	2,003,520	0.08
Medtronic Global Holdings SCA, zero coupon, 02/12/22	EUR	1,000,000	1,000,720	1,001,950	0.04
Medtronic Global Holdings SCA, 0.375%, 07/03/23	EUR	1,800,000	1,806,316	1,820,898	0.07
Medtronic Global Holdings SCA, 0.250%, 02/07/25	EUR	1,000,000	993,720	997,390	0.04
Medtronic Global Holdings SCA, 1.125%, 07/03/27	EUR	1,900,000	1,929,644	1,980,826	0.08
Medtronic Global Holdings SCA, 1.625%, 07/03/31	EUR	1,200,000	1,209,306	1,289,628	0.05
Medtronic Global Holdings SCA, 1.000%, 02/07/31	EUR	1,000,000	999,320	1,002,780	0.04
Medtronic Global Holdings SCA, 2.250%, 07/03/39	EUR	1,200,000	1,239,181	1,359,420	0.05
Medtronic Global Holdings SCA, 1.500%, 02/07/39	EUR	1,000,000	991,290	990,820	0.04
Medtronic Global Holdings SCA, 1.750%, 02/07/49	EUR	330,000	321,192	320,453	0.01
Michelin Luxembourg SCS, 1.125%, 28/05/22	EUR	500,000	500,835	516,740	0.02
Michelin Luxembourg SCS, 1.750%, 28/05/27	EUR	500,000	496,977	548,035	0.02
Nestle Finance International Ltd, 2.125%, 10/09/21	EUR	500,000	511,689	526,245	0.02
Nestle Finance International Ltd, 0.750%, 08/11/21	EUR	600,000	604,941	614,118	0.02
Nestle Finance International Ltd, 1.750%, 12/09/22	EUR	1,000,000	1,013,747	1,064,520	0.04
Nestle Finance International Ltd, 0.750%, 16/05/23	EUR	600,000	599,093	622,824	0.02
Nestle Finance International Ltd, 0.375%, 18/01/24	EUR	1,100,000	1,097,556	1,126,488	0.04
Nestle Finance International Ltd, 1.250%, 02/11/29	EUR	1,000,000	1,005,293	1,085,400	0.04
Nestle Finance International Ltd, 1.750%, 02/11/37	EUR	600,000	604,389	690,852	0.03
Novartis Finance SA, zero coupon, 31/03/21	EUR	1,900,000	1,896,326	1,910,583	0.07
Novartis Finance SA, 0.750%, 09/11/21	EUR	800,000	802,684	819,920	0.03
Novartis Finance SA, 0.500%, 14/08/23	EUR	1,000,000	998,799	1,026,160	0.04
Novartis Finance SA, 0.125%, 20/09/23	EUR	1,100,000	1,095,816	1,114,190	0.04
Novartis Finance SA, 1.625%, 09/11/26	EUR	500,000	499,071	553,095	0.02
Novartis Finance SA, 1.125%, 30/09/27	EUR	700,000	704,176	752,794	0.03
Novartis Finance SA, 0.625%, 20/09/28	EUR	500,000	494,158	513,675	0.02
Novartis Finance SA, 1.375%, 14/08/30	EUR	1,000,000	999,617	1,080,290	0.04
Novartis Finance SA, 1.700%, 14/08/38	EUR	1,000,000	992,695	1,119,400	0.04
Prologis International Funding II SA, 2.875%, 04/04/22	EUR	500,000	511,949	540,520	0.02
Prologis International Funding II SA, 1.876%, 17/04/25	EUR	300,000	298,279	324,687	0.01
Prologis International Funding II SA, 1.750%, 15/03/28	EUR	545,000	540,536	582,273	0.02
Prologis International Funding II SA, 0.875%, 09/07/29	EUR	900,000	895,041	891,126	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Luxembourg (continued)					
Prologis International Funding II SA, 2.375%, 14/11/30	EUR	300,000	306,343	338,271	0.01
Richemont International Holding SA, 1.000%, 26/03/26	EUR	1,900,000	1,888,559	1,992,872	0.08
Richemont International Holding SA, 1.500%, 26/03/30	EUR	1,400,000	1,388,187	1,527,722	0.06
Richemont International Holding SA, 2.000%, 26/03/38	EUR	1,400,000	1,377,878	1,615,082	0.06
SELP Finance Sarl, 1.250%, 25/10/23	EUR	500,000	500,602	515,385	0.02
SELP Finance Sarl, 1.500%, 20/11/25	EUR	645,000	644,964	665,666	0.03
SELP Finance Sarl, 1.500%, 20/12/26	EUR	1,000,000	996,733	1,018,850	0.04
SES SA, 4.750%, 11/03/21	EUR	500,000	500,356	540,045	0.02
SES SA, 1.625%, 22/03/26	EUR	1,000,000	996,335	1,045,430	0.04
Simon International Finance SCA, 1.375%, 18/11/22	EUR	900,000	904,302	942,174	0.04
Simon International Finance SCA, 1.250%, 13/05/25	EUR	600,000	597,954	631,788	0.02
Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	EUR	1,000,000	1,003,459	1,084,620	0.04
Talanx Finanz Luxembourg SA, 8.367%, 15/06/42	EUR	500,000	552,919	615,030	0.02
Tyco Electronics Group SA, 1.100%, 01/03/23	EUR	500,000	499,267	518,750	0.02
Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	EUR	500,000	489,938	512,675	0.02
Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	EUR	1,100,000	1,080,047	1,101,441	0.04
Total Luxembourg			93,255,178	97,198,017	3.73
Mexico					
America Movil SAB de CV, 3.000%, 12/07/21	EUR	1,000,000	1,013,415	1,062,320	0.04
America Movil SAB de CV, 4.750%, 28/06/22	EUR	1,150,000	1,229,288	1,310,540	0.05
America Movil SAB de CV, 3.259%, 22/07/23	EUR	750,000	752,722	844,605	0.03
America Movil SAB de CV, 1.500%, 10/03/24	EUR	1,300,000	1,301,009	1,370,317	0.05
America Movil SAB de CV, 0.750%, 26/06/27	EUR	800,000	797,964	805,192	0.03
America Movil SAB de CV, 2.125%, 10/03/28	EUR	800,000	791,081	885,256	0.04
America Movil SAB de CV, 6.375%, 06/09/73	EUR	600,000	633,841	723,480	0.03
Fomento Economico Mexicano SAB de CV, 1.750%, 20/03/23	EUR	1,200,000	1,205,393	1,264,428	0.05
Sigma Alimentos SA de CV, 2.625%, 07/02/24	EUR	800,000	807,447	846,216	0.03
Total Mexico			8,532,160	9,112,354	0.35
Netherlands					
ABB Finance BV, 0.625%, 03/05/23	EUR	800,000	803,692	821,544	0.03
ABB Finance BV, 0.750%, 16/05/24	EUR	1,000,000	1,007,343	1,035,660	0.04
ABN AMRO Bank NV, 2.125%, 26/11/20	EUR	1,700,000	1,728,272	1,757,171	0.07
ABN AMRO Bank NV, 6.375%, 27/04/21	EUR	1,150,000	1,186,771	1,282,859	0.05
ABN AMRO Bank NV, 0.250%, 03/12/21	EUR	1,670,000	1,666,917	1,684,896	0.07
ABN AMRO Bank NV, 4.125%, 28/03/22	EUR	1,200,000	1,273,034	1,340,568	0.05
ABN AMRO Bank NV, 0.625%, 31/05/22	EUR	1,100,000	1,109,867	1,125,223	0.04
ABN AMRO Bank NV, 7.125%, 06/07/22	EUR	1,200,000	1,271,615	1,448,196	0.06
ABN AMRO Bank NV, 0.500%, 17/07/23	EUR	1,710,000	1,702,747	1,747,312	0.07
ABN AMRO Bank NV, 2.500%, 29/11/23	EUR	900,000	896,592	1,002,114	0.04
ABN AMRO Bank NV, 0.875%, 15/01/24	EUR	1,900,000	1,897,157	1,969,065	0.08
ABN AMRO Bank NV, 1.000%, 16/04/25	EUR	1,474,000	1,477,701	1,551,297	0.06
ABN AMRO Bank NV, 0.875%, 22/04/25	EUR	1,000,000	998,514	1,041,210	0.04
ABN AMRO Bank NV, 2.875%, 30/06/25	EUR	1,400,000	1,405,046	1,437,478	0.06
ABN AMRO Bank NV, 0.500%, 15/04/26	EUR	1,000,000	994,801	1,014,760	0.04
ABN AMRO Bank NV, 2.875%, 18/01/28	EUR	1,500,000	1,547,098	1,618,785	0.06
Achmea Bank NV, 2.750%, 18/02/21	EUR	650,000	647,232	680,648	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
Achmea Bank NV, 1.125%, 25/04/22	EUR	1,000,000	995,182	1,030,420	0.04
Achmea BV, 2.500%, 19/11/20	EUR	800,000	801,519	829,448	0.03
Achmea BV, 6.000%, 04/04/43	EUR	633,000	666,109	735,533	0.03
Achmea BV, 4.250%, perpetual	EUR	1,200,000	1,136,686	1,296,096	0.05
Adecco International Financial Services BV, 1.500%, 22/11/22	EUR	600,000	599,834	630,432	0.02
Adecco International Financial Services BV, 1.000%, 02/12/24	EUR	600,000	596,837	624,672	0.02
Adecco International Financial Services BV, 1.250%, 20/11/29	EUR	400,000	397,808	409,580	0.02
Aegon Bank NV, 0.625%, 21/06/24	EUR	250,000	248,734	252,073	0.01
Aegon NV, 1.000%, 08/12/23	EUR	600,000	603,701	622,584	0.02
Aegon NV, 4.000%, 25/04/44	EUR	750,000	757,317	823,095	0.03
Airbus Finance BV, 2.375%, 02/04/24	EUR	1,400,000	1,439,070	1,552,460	0.06
Airbus Finance BV, 0.875%, 13/05/26	EUR	600,000	597,152	624,846	0.02
Airbus Finance BV, 2.125%, 29/10/29	EUR	500,000	510,709	575,895	0.02
Airbus Finance BV, 1.375%, 13/05/31	EUR	900,000	905,204	950,319	0.04
Akzo Nobel NV, 1.750%, 07/11/24	EUR	500,000	498,712	543,040	0.02
Akzo Nobel NV, 1.125%, 08/04/26	EUR	500,000	505,071	529,735	0.02
Allianz Finance II BV, 3.500%, 14/02/22	EUR	1,500,000	1,551,217	1,645,245	0.06
Allianz Finance II BV, 0.250%, 06/06/23	EUR	1,000,000	996,513	1,012,960	0.04
Allianz Finance II BV, 0.875%, 15/01/26	EUR	1,100,000	1,116,567	1,153,713	0.04
Allianz Finance II BV, 0.875%, 06/12/27	EUR	1,000,000	991,536	1,049,000	0.04
Allianz Finance II BV, 3.000%, 13/03/28	EUR	1,100,000	1,232,454	1,358,500	0.05
Allianz Finance II BV, 1.500%, 15/01/30	EUR	1,000,000	1,000,399	1,091,530	0.04
Allianz Finance II BV, 1.375%, 21/04/31	EUR	800,000	796,633	853,560	0.03
Allianz Finance II BV, 5.750%, 08/07/41	EUR	2,600,000	2,801,525	2,886,104	0.11
Argentum Netherlands BV for Givaudan SA, 1.125%, 17/09/25	EUR	500,000	500,808	524,785	0.02
Argentum Netherlands BV for Givaudan SA, 2.000%, 17/09/30	EUR	1,000,000	1,078,769	1,114,580	0.04
Argentum Netherlands BV for Swiss Life AG, 4.375%, perpetual	EUR	800,000	773,061	908,720	0.04
Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	EUR	1,000,000	1,008,473	1,150,470	0.04
Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	EUR	1,000,000	1,044,941	1,099,030	0.04
Aroundtown SA, 2.125%, 13/03/23	EUR	700,000	701,544	745,115	0.03
Aroundtown SA, 1.500%, 15/07/24	EUR	500,000	496,254	521,255	0.02
ASML Holding NV, 0.625%, 07/07/22	EUR	800,000	809,395	816,072	0.03
ASML Holding NV, 3.375%, 19/09/23	EUR	700,000	701,536	800,457	0.03
ASML Holding NV, 1.375%, 07/07/26	EUR	1,300,000	1,334,804	1,394,692	0.05
ASML Holding NV, 1.625%, 28/05/27	EUR	1,000,000	998,043	1,092,600	0.04
ASR Nederland NV, 5.125%, 29/09/45	EUR	400,000	404,546	467,820	0.02
ASR Nederland NV, 3.375%, 02/05/49	EUR	700,000	702,139	729,029	0.03
ASR Nederland NV, 5.000%, perpetual	EUR	700,000	714,647	791,987	0.03
ATF Netherlands BV, 3.750%, 29/12/49	EUR	700,000	746,337	730,730	0.03
BASF Finance Europe NV, zero coupon, 10/11/20	EUR	1,600,000	1,599,107	1,605,472	0.06
BASF Finance Europe NV, 0.750%, 10/11/26	EUR	600,000	595,862	634,410	0.02
Bayer Capital Corp BV, 0.625%, 15/12/22	EUR	1,200,000	1,202,365	1,210,056	0.05
Bayer Capital Corp BV, 1.250%, 13/11/23	EUR	300,000	301,433	311,271	0.01
Bayer Capital Corp BV, 1.500%, 26/06/26	EUR	2,200,000	2,197,037	2,281,598	0.09
Bayer Capital Corp BV, 2.125%, 15/12/29	EUR	1,500,000	1,488,280	1,585,170	0.06
Bharti Airtel International Netherlands BV, 3.375%, 20/05/21	EUR	700,000	705,719	734,132	0.03
Bmw Finance NV, 1.000%, 29/08/25	EUR	1,000,000	998,759	1,036,440	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
BMW Finance NV, 2.000%, 04/09/20	EUR	800,000	797,896	821,104	0.03
BMW Finance NV, 0.875%, 17/11/20	EUR	1,600,000	1,606,502	1,622,528	0.06
BMW Finance NV, 0.125%, 12/01/21	EUR	1,900,000	1,898,622	1,907,980	0.07
BMW Finance NV, 0.125%, 29/11/21	EUR	1,000,000	998,151	1,005,140	0.04
BMW Finance NV, 0.250%, 14/01/22	EUR	1,000,000	996,671	1,007,670	0.04
BMW Finance NV, 1.000%, 15/02/22	EUR	1,000,000	1,009,838	1,028,120	0.04
BMW Finance NV, 0.125%, 13/07/22	EUR	720,000	718,562	723,089	0.03
BMW Finance NV, 1.250%, 05/09/22	EUR	800,000	806,649	831,136	0.03
BMW Finance NV, 0.500%, 22/11/22	EUR	1,000,000	998,598	1,015,460	0.04
BMW Finance NV, 2.375%, 24/01/23	EUR	1,000,000	1,019,410	1,083,070	0.04
BMW Finance NV, 0.375%, 10/07/23	EUR	1,400,000	1,392,721	1,416,618	0.05
BMW Finance NV, 0.625%, 06/10/23	EUR	1,900,000	1,901,339	1,939,311	0.08
BMW Finance NV, 2.625%, 17/01/24	EUR	600,000	601,009	667,518	0.03
BMW Finance NV, 0.750%, 15/04/24	EUR	500,000	500,099	514,155	0.02
BMW Finance NV, 0.750%, 12/07/24	EUR	1,000,000	996,167	1,029,070	0.04
BMW Finance NV, 1.000%, 14/11/24	EUR	1,000,000	993,588	1,038,140	0.04
BMW Finance NV, 1.000%, 21/01/25	EUR	800,000	802,373	832,112	0.03
BMW Finance NV, 0.875%, 03/04/25	EUR	1,000,000	998,051	1,030,530	0.04
BMW Finance NV, 1.125%, 22/05/26	EUR	1,000,000	994,186	1,042,510	0.04
BMW Finance NV, 0.750%, 13/07/26	EUR	720,000	717,304	732,067	0.03
BMW Finance NV, 1.125%, 10/01/28	EUR	1,000,000	998,559	1,042,490	0.04
BMW Finance NV, 1.500%, 06/02/29	EUR	2,500,000	2,510,148	2,645,200	0.10
Brenntag Finance BV, 1.125%, 27/09/25	EUR	800,000	796,431	805,488	0.03
Bunge Finance Europe BV, 1.850%, 16/06/23	EUR	800,000	810,593	827,456	0.03
Cetin Finance BV, 1.423%, 06/12/21	EUR	900,000	910,121	926,460	0.04
Citycon Treasury BV, 2.375%, 16/09/22	EUR	300,000	299,847	312,228	0.01
Citycon Treasury BV, 2.500%, 01/10/24	EUR	400,000	402,078	412,384	0.02
Citycon Treasury BV, 1.250%, 08/09/26	EUR	600,000	585,897	550,482	0.02
Coca-Cola HBC Finance BV, 1.875%, 11/11/24	EUR	900,000	914,776	978,345	0.04
Coca-Cola HBC Finance BV, 1.000%, 14/05/27	EUR	600,000	598,064	613,464	0.02
Coca-Cola HBC Finance BV, 1.625%, 14/05/31	EUR	600,000	597,887	631,926	0.02
Compass Group Finance Netherlands BV, 1.500%, 05/09/28	EUR	400,000	397,807	432,328	0.02
Compass Group International BV, 0.625%, 03/07/24	EUR	1,100,000	1,093,585	1,128,710	0.04
Cooperatieve Rabobank UA, 3.750%, 09/11/20	EUR	1,150,000	1,153,800	1,208,753	0.05
Cooperatieve Rabobank UA, 4.125%, 12/01/21	EUR	2,500,000	2,560,668	2,667,925	0.10
Cooperatieve Rabobank UA, 4.375%, 07/06/21	EUR	1,461,000	1,524,508	1,591,570	0.06
Cooperatieve Rabobank UA, 0.125%, 11/10/21	EUR	700,000	700,598	706,083	0.03
Cooperatieve Rabobank UA, 4.000%, 11/01/22	EUR	1,738,000	1,833,252	1,923,757	0.07
Cooperatieve Rabobank UA, 4.750%, 06/06/22	EUR	3,493,000	3,786,983	3,999,380	0.15
Cooperatieve Rabobank UA, 4.125%, 14/09/22	EUR	950,000	964,834	1,074,079	0.04
Cooperatieve Rabobank UA, 0.500%, 06/12/22	EUR	2,800,000	2,806,407	2,872,968	0.11
Cooperatieve Rabobank UA, 2.375%, 22/05/23	EUR	1,700,000	1,716,602	1,861,585	0.07
Cooperatieve Rabobank UA, 3.875%, 25/07/23	EUR	1,300,000	1,325,921	1,494,896	0.06
Cooperatieve Rabobank UA, 0.750%, 29/08/23	EUR	1,400,000	1,393,044	1,435,994	0.06
Cooperatieve Rabobank UA, 0.625%, 27/02/24	EUR	1,000,000	998,173	1,019,120	0.04
Cooperatieve Rabobank UA, 4.125%, 14/07/25	EUR	2,700,000	2,956,152	3,355,155	0.13
Cooperatieve Rabobank UA, 1.250%, 23/03/26	EUR	2,400,000	2,420,740	2,579,088	0.10
Cooperatieve Rabobank UA, 2.500%, 26/05/26	EUR	2,575,000	2,600,668	2,689,278	0.10
Cooperatieve Rabobank UA, 1.375%, 03/02/27	EUR	1,700,000	1,730,587	1,842,035	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
Cooperatieve Rabobank UA, 1.125%, 07/05/31	EUR	500,000	493,488	514,510	0.02
CRH Funding BV, 1.875%, 09/01/24	EUR	1,000,000	1,017,476	1,075,620	0.04
Daimler International Finance BV, 0.250%, 09/08/21	EUR	1,400,000	1,397,371	1,408,050	0.05
Daimler International Finance BV, 0.200%, 13/09/21	EUR	700,000	699,580	703,689	0.03
Daimler International Finance BV, 0.250%, 11/05/22	EUR	1,200,000	1,194,869	1,207,584	0.05
Daimler International Finance BV, 0.625%, 27/02/23	EUR	2,100,000	2,107,339	2,136,729	0.08
Daimler International Finance BV, 0.875%, 09/04/24	EUR	1,400,000	1,394,315	1,439,032	0.06
Daimler International Finance BV, 1.000%, 11/11/25	EUR	1,600,000	1,588,129	1,649,760	0.06
Daimler International Finance BV, 1.375%, 26/06/26	EUR	1,500,000	1,501,422	1,579,695	0.06
Daimler International Finance BV, 1.500%, 09/02/27	EUR	500,000	499,235	533,235	0.02
de Volksbank NV, 0.125%, 28/09/20	EUR	600,000	600,401	601,698	0.02
de Volksbank NV, 0.750%, 25/06/23	EUR	800,000	799,893	820,240	0.03
de Volksbank NV, 3.750%, 05/11/25	EUR	600,000	615,079	626,922	0.02
Delta Lloyd Levensverzekering NV, 9.000%, 29/08/42	EUR	750,000	851,009	945,248	0.04
Deutsche Post Finance BV, 2.950%, 27/06/22	EUR	550,000	554,203	601,480	0.02
Deutsche Telekom International Finance BV, 2.125%, 18/01/21	EUR	700,000	704,414	725,130	0.03
Deutsche Telekom International Finance BV, 0.250%, 19/04/21	EUR	1,000,000	1,000,672	1,008,030	0.04
Deutsche Telekom International Finance BV, 5.375%, 27/07/21	EUR	500,000	546,499	556,885	0.02
Deutsche Telekom International Finance BV, 0.375%, 30/10/21	EUR	1,400,000	1,401,735	1,416,324	0.05
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	1,250,000	1,300,961	1,413,487	0.05
Deutsche Telekom International Finance BV, 0.625%, 01/12/22	EUR	1,000,000	998,123	1,024,620	0.04
Deutsche Telekom International Finance BV, 0.625%, 03/04/23	EUR	2,185,000	2,183,447	2,240,455	0.09
Deutsche Telekom International Finance BV, 0.875%, 30/01/24	EUR	1,900,000	1,901,876	1,968,609	0.08
Deutsche Telekom International Finance BV, 2.750%, 24/10/24	EUR	550,000	548,937	623,403	0.02
Deutsche Telekom International Finance BV, 0.625%, 13/12/24	EUR	1,000,000	995,740	1,021,190	0.04
Deutsche Telekom International Finance BV, 4.875%, 22/04/25	EUR	250,000	281,134	315,098	0.01
Deutsche Telekom International Finance BV, 1.375%, 01/12/25	EUR	1,200,000	1,199,830	1,276,392	0.05
Deutsche Telekom International Finance BV, 1.125%, 22/05/26	EUR	1,000,000	998,863	1,049,750	0.04
Deutsche Telekom International Finance BV, 1.375%, 30/01/27	EUR	1,900,000	1,899,004	2,017,078	0.08
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	700,000	696,803	844,704	0.03
Deutsche Telekom International Finance BV, 1.500%, 03/04/28	EUR	1,900,000	1,920,315	2,033,038	0.08
Deutsche Telekom International Finance BV, 2.000%, 01/12/29	EUR	1,200,000	1,195,657	1,332,984	0.05
Deutsche Telekom International Finance BV, 4.500%, 28/10/30	EUR	300,000	315,730	410,217	0.02
Deutsche Telekom International Finance BV, 7.500%, 24/01/33	EUR	500,000	658,554	876,585	0.03
EDP Finance BV, 4.875%, 14/09/20	EUR	1,000,000	1,041,959	1,060,000	0.04
EDP Finance BV, 4.125%, 20/01/21	EUR	500,000	511,562	532,795	0.02
EDP Finance BV, 2.625%, 18/01/22	EUR	1,000,000	1,030,545	1,070,120	0.04
EDP Finance BV, 2.375%, 23/03/23	EUR	800,000	819,322	868,200	0.03
EDP Finance BV, 1.875%, 29/09/23	EUR	500,000	508,584	536,710	0.02
EDP Finance BV, 1.125%, 12/02/24	EUR	1,200,000	1,194,377	1,250,280	0.05
EDP Finance BV, 2.000%, 22/04/25	EUR	1,000,000	999,530	1,086,900	0.04
EDP Finance BV, 1.875%, 13/10/25	EUR	450,000	447,799	487,008	0.02
EDP Finance BV, 1.625%, 26/01/26	EUR	1,000,000	997,453	1,061,830	0.04
EDP Finance BV, 1.500%, 22/11/27	EUR	800,000	794,328	843,520	0.03
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 29/09/47	EUR	500,000	523,857	537,630	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
ELM BV for RELX Finance BV, 2.500%, 24/09/20	EUR	500,000	503,090	516,220	0.02
ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	EUR	1,000,000	1,012,170	1,149,130	0.04
ELM BV for Swiss Reinsurance Co Ltd, 2.600%, 29/12/49	EUR	650,000	616,180	692,660	0.03
Enel Finance International NV, 5.000%, 12/07/21	EUR	400,000	432,157	441,904	0.02
Enel Finance International NV, 5.000%, 14/09/22	EUR	2,400,000	2,487,611	2,789,232	0.11
Enel Finance International NV, 4.875%, 17/04/23	EUR	900,000	912,878	1,070,010	0.04
Enel Finance International NV, 1.000%, 16/09/24	EUR	1,900,000	1,904,898	1,979,230	0.08
Enel Finance International NV, 1.966%, 27/01/25	EUR	1,950,000	1,895,418	2,120,196	0.08
Enel Finance International NV, 1.500%, 21/07/25	EUR	1,600,000	1,606,634	1,699,152	0.07
Enel Finance International NV, 1.375%, 01/06/26	EUR	1,250,000	1,312,895	1,327,650	0.05
Enel Finance International NV, 1.125%, 16/09/26	EUR	1,600,000	1,583,663	1,667,632	0.06
Enexis Holding NV, 0.750%, 02/07/31	EUR	600,000	597,402	601,044	0.02
Euronext NV, 1.000%, 18/04/25	EUR	600,000	598,430	622,482	0.02
Euronext NV, 1.125%, 12/06/29	EUR	400,000	396,498	411,012	0.02
Evonik Finance BV, zero coupon, 08/03/21	EUR	900,000	896,926	901,917	0.04
Evonik Finance BV, 0.375%, 07/09/24	EUR	1,000,000	983,334	1,015,730	0.04
Evonik Finance BV, 0.750%, 07/09/28	EUR	500,000	493,897	505,635	0.02
EXOR NV, 2.125%, 02/12/22	EUR	1,000,000	1,023,454	1,058,320	0.04
EXOR NV, 2.500%, 08/10/24	EUR	600,000	609,725	657,066	0.03
EXOR NV, 1.750%, 18/01/28	EUR	500,000	494,238	518,120	0.02
Gas Natural Fenosa Finance BV, 3.875%, 11/04/22	EUR	600,000	597,848	667,962	0.03
Gas Natural Fenosa Finance BV, 3.875%, 17/01/23	EUR	400,000	397,618	455,444	0.02
Gas Natural Fenosa Finance BV, 2.875%, 11/03/24	EUR	500,000	526,975	564,730	0.02
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	900,000	906,152	956,763	0.04
Gas Natural Fenosa Finance BV, 0.875%, 15/05/25	EUR	1,100,000	1,095,555	1,135,497	0.04
Gas Natural Fenosa Finance BV, 1.250%, 19/04/26	EUR	1,000,000	1,016,803	1,051,020	0.04
Gas Natural Fenosa Finance BV, 1.375%, 19/01/27	EUR	1,100,000	1,081,879	1,160,302	0.05
Gas Natural Fenosa Finance BV, 1.500%, 29/01/28	EUR	1,000,000	990,246	1,064,430	0.04
Gas Natural Fenosa Finance BV, 1.875%, 05/10/29	EUR	400,000	399,486	439,032	0.02
Geberit International BV, 0.688%, 30/03/21	EUR	500,000	501,329	505,905	0.02
Heineken NV, 2.125%, 04/08/20	EUR	1,000,000	997,800	1,025,280	0.04
Heineken NV, 2.000%, 06/04/21	EUR	500,000	499,738	519,595	0.02
Heineken NV, 1.250%, 10/09/21	EUR	733,000	740,024	753,502	0.03
Heineken NV, 3.500%, 19/03/24	EUR	600,000	648,599	698,958	0.03
Heineken NV, 1.500%, 07/12/24	EUR	400,000	397,531	428,660	0.02
Heineken NV, 2.875%, 04/08/25	EUR	700,000	725,824	812,252	0.03
Heineken NV, 1.000%, 04/05/26	EUR	1,000,000	991,605	1,044,870	0.04
Heineken NV, 1.375%, 29/01/27	EUR	600,000	608,017	641,340	0.03
Heineken NV, 1.250%, 17/03/27	EUR	1,000,000	995,381	1,057,270	0.04
Heineken NV, 1.500%, 03/10/29	EUR	1,000,000	992,763	1,072,250	0.04
Heineken NV, 1.750%, 17/03/31	EUR	1,000,000	986,890	1,099,420	0.04
HELLA Finance International BV GmbH, 1.000%, 17/05/24	EUR	600,000	601,382	618,366	0.02
Iberdrola International BV, 2.875%, 11/11/20	EUR	500,000	500,393	520,930	0.02
Iberdrola International BV, 3.500%, 01/02/21	EUR	700,000	708,300	741,489	0.03
Iberdrola International BV, 3.000%, 31/01/22	EUR	600,000	601,819	649,746	0.03
Iberdrola International BV, 2.500%, 24/10/22	EUR	900,000	923,478	979,749	0.04
Iberdrola International BV, 1.125%, 27/01/23	EUR	700,000	701,393	731,339	0.03
Iberdrola International BV, 1.750%, 17/09/23	EUR	500,000	499,303	538,660	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
Iberdrola International BV, 1.875%, 08/10/24	EUR	500,000	517,290	547,625	0.02
Iberdrola International BV, 0.375%, 15/09/25	EUR	600,000	588,374	606,900	0.02
Iberdrola International BV, 1.125%, 21/04/26	EUR	1,500,000	1,493,560	1,588,785	0.06
Iberdrola International BV, 1.875%, perpetual	EUR	1,700,000	1,703,941	1,725,347	0.07
Iberdrola International BV, 2.625%, perpetual	EUR	1,000,000	1,000,000	1,048,750	0.04
Iberdrola International BV, 3.250%, perpetual	EUR	1,000,000	1,011,916	1,080,710	0.04
ING Bank NV, 0.750%, 24/11/20	EUR	500,000	500,233	506,860	0.02
ING Bank NV, 4.875%, 18/01/21	EUR	900,000	925,373	971,442	0.04
ING Bank NV, 0.750%, 22/02/21	EUR	1,400,000	1,400,970	1,421,042	0.06
ING Bank NV, 0.375%, 26/11/21	EUR	1,900,000	1,904,006	1,922,553	0.07
ING Bank NV, 4.500%, 21/02/22	EUR	1,700,000	1,772,269	1,907,893	0.07
ING Bank NV, zero coupon, 08/04/22	EUR	2,000,000	1,996,087	2,005,460	0.08
ING Bank NV, 3.625%, 25/02/26	EUR	1,800,000	1,840,309	1,901,124	0.07
ING Groep NV, 0.750%, 09/03/22	EUR	2,100,000	2,098,391	2,143,449	0.08
ING Groep NV, 1.000%, 20/09/23	EUR	1,400,000	1,394,453	1,444,884	0.06
ING Groep NV, 1.125%, 14/02/25	EUR	800,000	796,944	827,712	0.03
ING Groep NV, 2.125%, 10/01/26	EUR	1,200,000	1,228,531	1,313,880	0.05
ING Groep NV, 1.375%, 11/01/28	EUR	1,900,000	1,900,445	1,991,295	0.08
ING Groep NV, 3.000%, 11/04/28	EUR	1,000,000	1,026,114	1,079,770	0.04
ING Groep NV, 2.000%, 20/09/28	EUR	500,000	498,345	549,020	0.02
ING Groep NV, 2.500%, 15/02/29	EUR	900,000	928,756	958,671	0.04
ING Groep NV, 1.625%, 26/09/29	EUR	1,300,000	1,296,201	1,324,050	0.05
ING Groep NV, 2.000%, 22/03/30	EUR	1,100,000	1,099,332	1,139,798	0.04
ING Groep NV, 2.500%, 15/11/30	EUR	1,900,000	1,931,296	2,187,831	0.08
innogy Finance BV, 6.500%, 10/08/21	EUR	1,150,000	1,247,928	1,311,287	0.05
innogy Finance BV, 0.750%, 30/11/22	EUR	600,000	599,081	616,464	0.02
innogy Finance BV, 3.000%, 17/01/24	EUR	1,000,000	1,021,232	1,136,200	0.04
innogy Finance BV, 1.000%, 13/04/25	EUR	1,000,000	996,113	1,045,670	0.04
innogy Finance BV, 1.625%, 30/05/26	EUR	600,000	599,347	648,714	0.03
innogy Finance BV, 1.250%, 19/10/27	EUR	1,100,000	1,098,435	1,158,058	0.05
innogy Finance BV, 1.500%, 31/07/29	EUR	1,400,000	1,381,471	1,482,516	0.06
innogy Finance BV, 5.750%, 14/02/33	EUR	650,000	762,110	1,015,638	0.04
JAB Holdings BV, 1.500%, 24/11/21	EUR	1,000,000	1,008,889	1,037,510	0.04
JAB Holdings BV, 2.125%, 16/09/22	EUR	600,000	599,425	638,808	0.03
JAB Holdings BV, 1.750%, 25/05/23	EUR	1,000,000	1,008,929	1,058,530	0.04
JAB Holdings BV, 1.250%, 22/05/24	EUR	1,100,000	1,098,895	1,142,812	0.04
JAB Holdings BV, 1.625%, 30/04/25	EUR	500,000	496,341	529,080	0.02
JAB Holdings BV, 1.750%, 25/06/26	EUR	1,100,000	1,106,755	1,157,255	0.04
JAB Holdings BV, 2.000%, 18/05/28	EUR	1,000,000	1,007,966	1,059,540	0.04
JAB Holdings BV, 2.500%, 25/06/29	EUR	1,000,000	1,004,198	1,096,400	0.04
JT International Financial Services BV, 1.125%, 28/09/25	EUR	1,000,000	993,042	1,040,870	0.04
Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	EUR	800,000	796,862	827,616	0.03
Koninklijke Ahold Delhaize NV, 0.250%, 26/06/25	EUR	700,000	694,916	697,781	0.03
Koninklijke Ahold Delhaize NV, 1.125%, 19/03/26	EUR	500,000	496,632	521,570	0.02
Koninklijke DSM NV, 1.375%, 26/09/22	EUR	500,000	499,632	526,235	0.02
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	500,000	500,523	556,135	0.02
Koninklijke DSM NV, 1.000%, 09/04/25	EUR	500,000	491,512	527,800	0.02
Koninklijke DSM NV, 0.750%, 28/09/26	EUR	1,100,000	1,102,039	1,141,932	0.04
Koninklijke KPN NV, 3.750%, 21/09/20	EUR	550,000	549,139	575,735	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
Koninklijke KPN NV, 3.250%, 01/02/21	EUR	400,000	409,143	420,788	0.02
Koninklijke KPN NV, 4.250%, 01/03/22	EUR	650,000	659,892	719,368	0.03
Koninklijke KPN NV, 5.625%, 30/09/24	EUR	600,000	635,839	736,722	0.03
Koninklijke KPN NV, 0.625%, 09/04/25	EUR	800,000	785,841	803,960	0.03
Koninklijke KPN NV, 1.125%, 11/09/28	EUR	900,000	893,449	907,668	0.04
Koninklijke Philips NV, 0.500%, 06/09/23	EUR	600,000	597,761	611,898	0.02
Koninklijke Philips NV, 0.750%, 02/05/24	EUR	600,000	598,436	618,858	0.02
Koninklijke Philips NV, 0.500%, 22/05/26	EUR	1,000,000	995,019	1,011,150	0.04
Koninklijke Philips NV, 1.375%, 02/05/28	EUR	525,000	520,551	563,598	0.02
LeasePlan Corp NV, 1.000%, 24/05/21	EUR	800,000	799,842	814,712	0.03
LeasePlan Corp NV, 0.750%, 03/10/22	EUR	1,200,000	1,202,249	1,214,604	0.05
LeasePlan Corp NV, 1.000%, 02/05/23	EUR	700,000	698,611	712,180	0.03
LeasePlan Corp NV, 1.375%, 07/03/24	EUR	500,000	502,578	514,720	0.02
Linde Finance BV, 3.875%, 01/06/21	EUR	500,000	507,596	540,410	0.02
Linde Finance BV, 0.250%, 18/01/22	EUR	1,500,000	1,501,663	1,521,765	0.06
Linde Finance BV, 1.875%, 22/05/24	EUR	300,000	313,771	329,178	0.01
Linde Finance BV, 1.000%, 20/04/28	EUR	835,000	829,903	906,693	0.04
LYB International Finance II BV, 1.875%, 02/03/22	EUR	900,000	914,538	936,855	0.04
Madrilena Red de Gas Finance BV, 1.375%, 11/04/25	EUR	500,000	498,833	520,190	0.02
Madrilena Red de Gas Finance BV, 2.250%, 11/04/29	EUR	500,000	496,830	546,035	0.02
Mylan NV, 1.250%, 23/11/20	EUR	1,000,000	1,004,156	1,011,010	0.04
Mylan NV, 2.250%, 22/11/24	EUR	1,400,000	1,413,015	1,425,662	0.06
Mylan NV, 3.125%, 22/11/28	EUR	1,000,000	1,008,146	1,033,910	0.04
NE Property Cooperatief UA, 3.750%, 26/02/21	EUR	500,000	498,045	520,380	0.02
NE Property Cooperatief UA, 1.750%, 23/11/24	EUR	600,000	592,543	580,362	0.02
NIBC Bank NV, 1.500%, 31/01/22	EUR	500,000	500,209	514,125	0.02
NIBC Bank NV, 1.125%, 19/04/23	EUR	1,000,000	999,156	1,019,430	0.04
NIBC Bank NV, 2.000%, 09/04/24	EUR	500,000	501,553	514,965	0.02
NN Group NV, 1.000%, 18/03/22	EUR	500,000	499,062	514,150	0.02
NN Group NV, 0.875%, 13/01/23	EUR	1,000,000	1,000,506	1,028,680	0.04
NN Group NV, 1.625%, 01/06/27	EUR	300,000	300,026	320,196	0.01
NN Group NV, 4.625%, 08/04/44	EUR	1,200,000	1,249,754	1,362,168	0.05
NN Group NV, 4.625%, 13/01/48	EUR	900,000	906,785	1,032,417	0.04
NN Group NV, 4.375%, perpetual	EUR	1,000,000	1,126,547	1,097,650	0.04
NN Group NV, 4.500%, perpetual	EUR	1,000,000	992,199	1,104,070	0.04
Nomura Europe Finance NV, 1.500%, 12/05/21	EUR	900,000	906,203	925,101	0.04
PostNL NV, 1.000%, 21/11/24	EUR	800,000	804,550	812,160	0.03
Redexis Gas Finance BV, 2.750%, 08/04/21	EUR	600,000	602,787	622,698	0.02
RELX Finance BV, 0.375%, 22/03/21	EUR	1,044,000	1,045,530	1,053,156	0.04
RELX Finance BV, 1.000%, 22/03/24	EUR	700,000	701,231	726,670	0.03
RELX Finance BV, 1.375%, 12/05/26	EUR	1,100,000	1,100,775	1,165,032	0.05
RELX Finance BV, 1.500%, 13/05/27	EUR	500,000	498,645	532,660	0.02
Ren Finance BV, 1.750%, 01/06/23	EUR	600,000	598,445	639,144	0.03
Ren Finance BV, 2.500%, 12/02/25	EUR	306,000	317,660	338,448	0.01
Ren Finance BV, 1.750%, 18/01/28	EUR	1,000,000	998,598	1,053,900	0.04
Repsol International Finance BV, 2.125%, 16/12/20	EUR	800,000	799,819	826,568	0.03
Repsol International Finance BV, 3.625%, 07/10/21	EUR	1,100,000	1,097,775	1,194,435	0.05
Repsol International Finance BV, 0.500%, 23/05/22	EUR	1,000,000	997,499	1,017,810	0.04
Repsol International Finance BV, 2.250%, 10/12/26	EUR	500,000	510,250	569,420	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
Robert Bosch Investment Nederland BV, 1.625%, 24/05/21	EUR	500,000	501,226	516,800	0.02
Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	EUR	1,100,000	1,170,540	1,296,372	0.05
Roche Finance Europe BV, 0.500%, 27/02/23	EUR	800,000	800,915	820,664	0.03
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	1,000,000	1,008,204	1,052,500	0.04
Schaeffler Finance BV, 3.250%, 15/05/25	EUR	1,000,000	1,065,454	1,034,980	0.04
Shell International Finance BV, 1.625%, 24/03/21	EUR	1,300,000	1,311,084	1,344,161	0.05
Shell International Finance BV, 1.250%, 15/03/22	EUR	1,200,000	1,205,858	1,250,112	0.05
Shell International Finance BV, 1.000%, 06/04/22	EUR	1,100,000	1,104,907	1,138,863	0.04
Shell International Finance BV, 0.750%, 12/05/24	EUR	1,235,000	1,243,267	1,290,130	0.05
Shell International Finance BV, 0.375%, 15/02/25	EUR	1,475,000	1,460,825	1,513,070	0.06
Shell International Finance BV, 1.875%, 15/09/25	EUR	1,100,000	1,123,997	1,231,868	0.05
Shell International Finance BV, 2.500%, 24/03/26	EUR	1,400,000	1,462,272	1,631,070	0.06
Shell International Finance BV, 1.625%, 20/01/27	EUR	1,300,000	1,318,157	1,441,479	0.06
Shell International Finance BV, 1.250%, 12/05/28	EUR	1,100,000	1,131,946	1,189,221	0.05
Shell International Finance BV, 0.750%, 15/08/28	EUR	1,130,000	1,099,216	1,169,878	0.05
Siemens Financieringsmaatschappij NV, 1.750%, 12/03/21	EUR	1,500,000	1,512,210	1,551,480	0.06
Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	EUR	1,400,000	1,397,856	1,430,716	0.06
Siemens Financieringsmaatschappij NV, 0.300%, 28/02/24	EUR	1,200,000	1,205,241	1,221,084	0.05
Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	EUR	1,500,000	1,494,749	1,588,755	0.06
Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	EUR	1,700,000	1,712,075	1,778,217	0.07
Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	EUR	900,000	903,116	1,094,697	0.04
Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	EUR	625,000	622,256	673,094	0.03
Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	EUR	700,000	697,367	738,073	0.03
Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	EUR	700,000	694,150	769,321	0.03
Sika Capital BV, 0.875%, 29/04/27	EUR	600,000	603,015	621,192	0.02
Sika Capital BV, 1.500%, 29/04/31	EUR	800,000	813,519	852,600	0.03
Sudzucker International Finance BV, 1.250%, 29/11/23	EUR	500,000	503,039	516,135	0.02
Sudzucker International Finance BV, 1.000%, 28/11/25	EUR	700,000	694,777	690,662	0.03
Telefonica Europe BV, 5.875%, 14/02/33	EUR	533,000	608,170	813,992	0.03
Toyota Motor Finance Netherlands BV, 0.250%, 10/01/22	EUR	500,000	500,820	504,855	0.02
Toyota Motor Finance Netherlands BV, 0.625%, 26/09/23	EUR	530,000	528,634	542,646	0.02
Unilever NV, 1.750%, 05/08/20	EUR	800,000	799,738	817,168	0.03
Unilever NV, zero coupon, 31/07/21	EUR	700,000	697,561	702,562	0.03
Unilever NV, 0.500%, 03/02/22	EUR	800,000	796,858	814,056	0.03
Unilever NV, 0.375%, 14/02/23	EUR	800,000	798,819	814,320	0.03
Unilever NV, 1.000%, 03/06/23	EUR	400,000	399,222	417,108	0.02
Unilever NV, 0.500%, 12/08/23	EUR	700,000	698,760	717,360	0.03
Unilever NV, 0.500%, 29/04/24	EUR	300,000	297,690	307,833	0.01
Unilever NV, 0.500%, 06/01/25	EUR	600,000	594,892	615,894	0.02
Unilever NV, 0.875%, 31/07/25	EUR	700,000	700,235	734,097	0.03
Unilever NV, 1.125%, 12/02/27	EUR	1,000,000	1,000,338	1,068,330	0.04
Unilever NV, 1.000%, 14/02/27	EUR	800,000	799,148	847,128	0.03
Unilever NV, 1.125%, 29/04/28	EUR	900,000	898,022	964,170	0.04
Unilever NV, 1.375%, 31/07/29	EUR	1,200,000	1,203,149	1,305,888	0.05
Unilever NV, 1.375%, 04/09/30	EUR	1,000,000	990,228	1,080,290	0.04
Unilever NV, 1.625%, 12/02/33	EUR	700,000	700,102	774,151	0.03
Vesteda Finance BV, 2.500%, 27/10/22	EUR	400,000	399,039	429,700	0.02
Vesteda Finance BV, 2.000%, 10/07/26	EUR	800,000	799,642	866,992	0.03
Vesteda Finance BV, 1.500%, 24/05/27	EUR	335,000	332,438	349,787	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Netherlands (continued)					
VIVAT NV, 2.375%, 17/05/24	EUR	1,000,000	998,958	1,060,480	0.04
Volkswagen International Finance NV, 2.000%, 26/03/21	EUR	950,000	953,434	983,165	0.04
Volkswagen International Finance NV, 0.500%, 30/03/21	EUR	2,300,000	2,300,806	2,315,939	0.09
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	500,000	496,967	511,135	0.02
Volkswagen International Finance NV, 1.125%, 02/10/23	EUR	1,900,000	1,893,187	1,937,335	0.07
Volkswagen International Finance NV, 1.875%, 30/03/27	EUR	2,800,000	2,804,710	2,904,328	0.11
Volkswagen International Finance NV, 2.625%, 16/11/27	EUR	1,000,000	991,226	1,089,220	0.04
Volkswagen International Finance NV, 1.625%, 16/01/30	EUR	1,000,000	999,369	991,670	0.04
Volkswagen International Finance NV, 3.250%, 18/11/30	EUR	1,000,000	993,324	1,134,620	0.04
Volkswagen International Finance NV, 3.300%, 22/03/33	EUR	900,000	976,578	1,014,534	0.04
Volkswagen International Finance NV, 4.125%, 16/11/38	EUR	2,000,000	2,106,058	2,432,740	0.09
Volkswagen International Finance NV, 3.750%, 29/03/49	EUR	1,050,000	1,043,249	1,093,039	0.04
Volkswagen International Finance NV, 4.625%, perpetual	EUR	1,950,000	2,042,124	2,138,506	0.08
Volkswagen International Finance NV, 5.125%, perpetual	EUR	950,000	987,165	1,063,573	0.04
Volkswagen International Finance NV, 2.500%, perpetual	EUR	1,100,000	1,067,927	1,116,533	0.04
Volkswagen International Finance NV, 3.500%, perpetual	EUR	1,700,000	1,632,893	1,666,748	0.06
Volkswagen International Finance NV, 2.700%, perpetual	EUR	1,900,000	1,897,127	1,928,101	0.07
Volkswagen International Finance NV, 3.375%, perpetual	EUR	1,500,000	1,476,587	1,545,180	0.06
Volkswagen International Finance NV, 3.875%, perpetual	EUR	2,400,000	2,408,438	2,442,120	0.09
Volkswagen International Finance NV, 4.625%, perpetual	EUR	1,900,000	1,887,612	2,028,269	0.08
Vonovia Finance BV, 1.625%, 15/12/20	EUR	1,200,000	1,202,096	1,229,376	0.05
Vonovia Finance BV, 3.625%, 08/10/21	EUR	400,000	404,857	433,992	0.02
Vonovia Finance BV, 0.750%, 25/01/22	EUR	700,000	701,786	715,771	0.03
Vonovia Finance BV, 0.875%, 10/06/22	EUR	800,000	798,155	821,736	0.03
Vonovia Finance BV, 2.125%, 09/07/22	EUR	700,000	702,425	744,198	0.03
Vonovia Finance BV, 0.875%, 03/07/23	EUR	700,000	696,909	718,417	0.03
Vonovia Finance BV, 2.250%, 15/12/23	EUR	1,000,000	997,151	1,088,970	0.04
Vonovia Finance BV, 0.750%, 15/01/24	EUR	600,000	596,956	613,182	0.02
Vonovia Finance BV, 1.250%, 06/12/24	EUR	800,000	799,597	838,680	0.03
Vonovia Finance BV, 1.500%, 31/03/25	EUR	500,000	495,560	533,425	0.02
Vonovia Finance BV, 1.800%, 29/06/25	EUR	700,000	726,722	750,204	0.03
Vonovia Finance BV, 1.125%, 08/09/25	EUR	800,000	796,199	828,744	0.03
Vonovia Finance BV, 1.500%, 22/03/26	EUR	700,000	695,222	737,947	0.03
Vonovia Finance BV, 1.500%, 10/06/26	EUR	600,000	598,496	633,504	0.02
Vonovia Finance BV, 1.750%, 25/01/27	EUR	300,000	303,142	321,954	0.01
Vonovia Finance BV, 1.500%, 14/01/28	EUR	500,000	497,604	527,695	0.02
Vonovia Finance BV, 2.125%, 22/03/30	EUR	700,000	693,538	778,008	0.03
Vonovia Finance BV, 2.750%, 22/03/38	EUR	500,000	490,151	590,005	0.02
Vonovia Finance BV, 4.000%, perpetual	EUR	900,000	918,914	962,514	0.04
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	650,000	650,721	720,246	0.03
Wolters Kluwer NV, 2.500%, 13/05/24	EUR	400,000	408,711	444,592	0.02
Wolters Kluwer NV, 1.500%, 22/03/27	EUR	1,000,000	1,007,261	1,075,450	0.04
WPC Eurobond BV, 2.250%, 19/07/24	EUR	300,000	298,884	323,826	0.01
WPC Eurobond BV, 2.250%, 09/04/26	EUR	1,000,000	993,244	1,066,040	0.04
WPC Eurobond BV, 2.125%, 15/04/27	EUR	600,000	598,718	629,760	0.02
Wuerth Finance International BV, 1.000%, 19/05/22	EUR	600,000	603,085	617,496	0.02
Wuerth Finance International BV, 1.000%, 26/05/25	EUR	500,000	505,845	523,145	0.02
Total Netherlands			395,021,054	415,707,408	15.97

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
New Zealand					
ANZ New Zealand Int'l Ltd, 0.625%, 01/06/21	EUR	600,000	599,459	608,640	0.02
ANZ New Zealand Int'l Ltd, 0.400%, 01/03/22	EUR	700,000	700,678	708,904	0.03
ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	EUR	1,000,000	999,730	1,050,790	0.04
ASB Finance Ltd, 0.500%, 10/06/22	EUR	1,000,000	996,405	1,015,160	0.04
ASB Finance Ltd, 0.750%, 13/03/24	EUR	500,000	498,191	512,225	0.02
BNZ International Funding Ltd, 0.625%, 23/04/22	EUR	835,000	835,310	849,412	0.03
BNZ International Funding Ltd, 0.500%, 13/05/23	EUR	390,000	388,965	394,606	0.01
BNZ International Funding Ltd, 0.375%, 14/09/24	EUR	1,000,000	996,353	1,002,250	0.04
Chorus Ltd, 1.125%, 18/10/23	EUR	400,000	401,732	413,376	0.02
Fonterra Co-operative Group Ltd, 0.750%, 08/11/24	EUR	500,000	493,382	506,960	0.02
Westpac Securities NZ Ltd, 0.300%, 25/06/24	EUR	450,000	449,646	451,206	0.02
Total New Zealand			<u>7,359,851</u>	<u>7,513,529</u>	<u>0.29</u>
Norway					
DNB Bank ASA, 4.375%, 24/02/21	EUR	2,000,000	2,055,066	2,151,780	0.08
DNB Bank ASA, 4.250%, 18/01/22	EUR	950,000	960,412	1,057,835	0.04
DNB Bank ASA, 1.125%, 01/03/23	EUR	800,000	808,896	835,552	0.03
DNB Bank ASA, 0.600%, 25/09/23	EUR	1,000,000	999,170	1,026,680	0.04
DNB Bank ASA, 0.250%, 09/04/24	EUR	1,450,000	1,446,346	1,462,630	0.06
DNB Bank ASA, 1.250%, 01/03/27	EUR	990,000	998,103	1,006,493	0.04
DNB Bank ASA, 1.125%, 20/03/28	EUR	800,000	795,787	810,448	0.03
Norsk Hydro ASA, 1.125%, 11/04/25	EUR	600,000	600,896	610,182	0.02
Norsk Hydro ASA, 2.000%, 11/04/29	EUR	400,000	395,964	415,276	0.02
Santander Consumer Bank AS, 0.875%, 21/01/22	EUR	500,000	502,018	510,105	0.02
Santander Consumer Bank AS, 0.750%, 01/03/23	EUR	700,000	700,022	712,215	0.03
Sparebank 1 Oestlandet, 0.875%, 13/03/23	EUR	500,000	500,866	512,410	0.02
SpareBank 1 SMN, 0.750%, 08/06/21	EUR	500,000	502,423	507,960	0.02
SpareBank 1 SMN, 0.500%, 09/03/22	EUR	500,000	497,760	506,555	0.02
SpareBank 1 SMN, 0.750%, 03/07/23	EUR	1,000,000	999,679	1,022,200	0.04
SpareBank 1 SR-Bank ASA, 2.125%, 14/04/21	EUR	900,000	916,490	935,694	0.04
SpareBank 1 SR-Bank ASA, 0.375%, 10/02/22	EUR	600,000	598,427	605,742	0.02
SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	EUR	965,000	965,513	982,061	0.04
Sparebanken Vest, 0.500%, 29/11/22	EUR	300,000	299,566	304,347	0.01
Storebrand Livsforsikring AS, 6.875%, 04/04/43	EUR	300,000	316,059	350,589	0.01
Total Norway			<u>15,859,463</u>	<u>16,326,754</u>	<u>0.63</u>
Panama					
Carnival Corp, 1.625%, 22/02/21	EUR	1,100,000	1,107,067	1,129,469	0.04
Carnival Corp, 1.875%, 07/11/22	EUR	400,000	399,427	424,316	0.02
Total Panama			<u>1,506,494</u>	<u>1,553,785</u>	<u>0.06</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Poland					
mBank SA, 1.058%, 05/09/22	EUR	500,000	503,963	508,605	0.02
Powszechna Kasa Oszczednosci Bank Polski SA, 0.750%, 25/07/21	EUR	1,100,000	1,104,044	1,115,334	0.04
Santander Bank Polska, 0.750%, 20/09/21	EUR	500,000	502,379	505,580	0.02
Tauron Polska Energia SA, 2.375%, 05/07/27	EUR	500,000	500,963	512,670	0.02
Total Poland			2,611,349	2,642,189	0.10
Portugal					
Brisa Concessao Rodoviaria SA, 2.000%, 22/03/23	EUR	700,000	705,451	749,406	0.03
Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	EUR	200,000	198,931	214,338	0.01
Brisa Concessao Rodoviaria SA, 2.375%, 10/05/27	EUR	700,000	703,590	776,321	0.03
Galp Gas Natural Distribuicao SA, 1.375%, 19/09/23	EUR	500,000	496,347	520,200	0.02
NOS SGPS SA, 1.125%, 02/05/23	EUR	600,000	598,890	614,076	0.02
Total Portugal			2,703,209	2,874,341	0.11
Singapore					
DBS Group Holdings Ltd, 1.500%, 11/04/28	EUR	800,000	799,929	811,896	0.03
Total Singapore			799,929	811,896	0.03
Spain					
Abertis Infraestructuras SA, 3.750%, 20/06/23	EUR	600,000	601,567	682,986	0.03
Abertis Infraestructuras SA, 1.500%, 27/06/24	EUR	900,000	908,230	938,304	0.04
Abertis Infraestructuras SA, 2.500%, 27/02/25	EUR	900,000	920,429	998,064	0.04
Abertis Infraestructuras SA, 1.375%, 20/05/26	EUR	1,200,000	1,197,644	1,235,352	0.05
Abertis Infraestructuras SA, 1.000%, 27/02/27	EUR	600,000	575,342	597,834	0.02
Abertis Infraestructuras SA, 2.375%, 27/09/27	EUR	1,500,000	1,507,337	1,607,040	0.06
Abertis Infraestructuras SA, 3.000%, 27/03/31	EUR	1,200,000	1,203,220	1,313,460	0.05
ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	EUR	1,100,000	1,093,998	1,125,674	0.04
Amadeus Capital Markets SAU, 0.125%, 06/10/20	EUR	700,000	699,360	701,918	0.03
Amadeus Capital Markets SAU, 1.625%, 17/11/21	EUR	500,000	502,001	518,425	0.02
Amadeus IT Group SA, 0.875%, 18/09/23	EUR	500,000	499,570	515,410	0.02
Amadeus IT Group SA, 1.500%, 18/09/26	EUR	500,000	498,922	536,235	0.02
Banco Bilbao Vizcaya Argentaria SA, 1.000%, 20/01/21	EUR	1,000,000	999,796	1,018,390	0.04
Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	EUR	1,200,000	1,196,961	1,223,040	0.05
Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	EUR	1,900,000	1,892,575	1,933,801	0.07
Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	EUR	1,100,000	1,105,885	1,131,735	0.04
Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	EUR	1,500,000	1,496,354	1,566,210	0.06
Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	EUR	700,000	698,173	712,061	0.03
Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	EUR	1,100,000	1,130,671	1,264,307	0.05
Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	EUR	1,000,000	1,028,674	1,048,920	0.04
Banco de Sabadell SA, 0.875%, 05/03/23	EUR	1,200,000	1,197,067	1,211,292	0.05
Banco de Sabadell SA, 1.625%, 07/03/24	EUR	1,000,000	1,018,101	1,035,000	0.04
Banco de Sabadell SA, 1.750%, 10/05/24	EUR	1,000,000	995,636	1,017,050	0.04
Banco Santander SA, 1.375%, 03/03/21	EUR	800,000	797,479	821,096	0.03
Banco Santander SA, 1.375%, 09/02/22	EUR	2,100,000	2,108,470	2,172,240	0.08
Banco Santander SA, 0.250%, 19/06/24	EUR	500,000	497,641	500,820	0.02
Banco Santander SA, 1.125%, 17/01/25	EUR	1,500,000	1,494,347	1,551,420	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Spain (continued)					
Banco Santander SA, 2.500%, 18/03/25	EUR	1,700,000	1,681,497	1,838,686	0.07
Banco Santander SA, 3.250%, 04/04/26	EUR	1,900,000	1,899,757	2,144,910	0.08
Banco Santander SA, 3.125%, 19/01/27	EUR	1,100,000	1,089,581	1,240,965	0.05
Banco Santander SA, 2.125%, 08/02/28	EUR	1,500,000	1,481,592	1,569,090	0.06
Bankia SA, 0.875%, 25/03/24	EUR	700,000	699,411	713,251	0.03
Bankia SA, 1.000%, 25/06/24	EUR	500,000	499,781	502,995	0.02
Bankinter SA, 0.875%, 05/03/24	EUR	500,000	508,068	513,420	0.02
CaixaBank SA, 1.125%, 12/01/23	EUR	1,500,000	1,494,073	1,530,930	0.06
CaixaBank SA, 0.750%, 18/04/23	EUR	1,500,000	1,499,749	1,528,950	0.06
CaixaBank SA, 1.750%, 24/10/23	EUR	1,000,000	986,477	1,044,360	0.04
CaixaBank SA, 2.375%, 01/02/24	EUR	1,000,000	1,009,207	1,070,210	0.04
CaixaBank SA, 1.125%, 17/05/24	EUR	1,200,000	1,201,151	1,241,088	0.05
CaixaBank SA, 1.125%, 27/03/26	EUR	1,500,000	1,497,877	1,538,790	0.06
CaixaBank SA, 3.500%, 15/02/27	EUR	1,200,000	1,279,178	1,275,576	0.05
CaixaBank SA, 2.750%, 14/07/28	EUR	1,400,000	1,454,293	1,467,648	0.06
CaixaBank SA, 2.250%, 17/04/30	EUR	1,400,000	1,388,138	1,410,136	0.05
Canal de Isabel II Gestion SA, 1.680%, 26/02/25	EUR	500,000	499,844	521,010	0.02
Criteria Caixa SAU, 1.625%, 21/04/22	EUR	900,000	884,040	935,838	0.04
Criteria Caixa SAU, 1.500%, 10/05/23	EUR	1,000,000	996,465	1,034,510	0.04
Criteria Caixa SAU, 1.375%, 10/04/24	EUR	1,200,000	1,204,633	1,230,120	0.05
Enagas Financiaciones SAU, 2.500%, 11/04/22	EUR	700,000	700,851	752,094	0.03
Enagas Financiaciones SAU, 1.000%, 25/03/23	EUR	500,000	484,260	518,810	0.02
Enagas Financiaciones SAU, 1.250%, 06/02/25	EUR	900,000	893,252	955,593	0.04
Enagas Financiaciones SAU, 0.750%, 27/10/26	EUR	500,000	497,792	515,335	0.02
Enagas Financiaciones SAU, 1.375%, 05/05/28	EUR	700,000	712,574	747,481	0.03
FCC Aqualia SA, 1.413%, 08/06/22	EUR	800,000	801,356	822,880	0.03
FCC Aqualia SA, 2.629%, 08/06/27	EUR	1,000,000	1,012,017	1,072,840	0.04
Ferrovial Emisiones SA, 3.375%, 07/06/21	EUR	700,000	719,001	747,124	0.03
Ferrovial Emisiones SA, 0.375%, 14/09/22	EUR	500,000	499,160	506,470	0.02
Ferrovial Emisiones SA, 2.500%, 15/07/24	EUR	400,000	398,909	443,296	0.02
Ferrovial Emisiones SA, 1.375%, 31/03/25	EUR	700,000	703,835	734,671	0.03
Gas Natural Capital Markets SA, 5.125%, 02/11/21	EUR	500,000	503,115	561,145	0.02
Gas Natural Capital Markets SA, 1.125%, 11/04/24	EUR	1,200,000	1,204,981	1,256,964	0.05
Iberdrola Finanzas SA, 1.000%, 07/03/24	EUR	700,000	697,926	731,584	0.03
Iberdrola Finanzas SA, 1.000%, 07/03/25	EUR	1,400,000	1,394,716	1,468,670	0.06
Iberdrola Finanzas SA, 1.250%, 28/10/26	EUR	700,000	694,185	745,773	0.03
Iberdrola Finanzas SA, 1.250%, 13/09/27	EUR	1,000,000	992,223	1,064,640	0.04
Iberdrola Finanzas SA, 1.621%, 29/11/29	EUR	1,100,000	1,106,762	1,203,466	0.05
IE2 Holdco SAU, 2.375%, 27/11/23	EUR	500,000	497,181	540,425	0.02
IE2 Holdco SAU, 2.875%, 01/06/26	EUR	500,000	499,260	559,345	0.02
Inmobiliaria Colonial Socimi SA, 2.728%, 05/06/23	EUR	500,000	489,586	550,075	0.02
Inmobiliaria Colonial Socimi SA, 1.450%, 28/10/24	EUR	600,000	597,299	626,052	0.02
Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	EUR	1,100,000	1,096,285	1,153,240	0.04
Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	EUR	500,000	497,796	534,885	0.02
Inmobiliaria Colonial Socimi SA, 2.500%, 28/11/29	EUR	500,000	500,296	544,835	0.02
Mapfre SA, 1.625%, 19/05/26	EUR	1,100,000	1,100,872	1,165,637	0.04
Mapfre SA, 4.375%, 31/03/47	EUR	1,000,000	1,031,255	1,124,500	0.04
Mapfre SA, 4.125%, 07/09/48	EUR	500,000	524,244	550,790	0.02
Merlin Properties Socimi SA, 2.375%, 23/05/22	EUR	700,000	697,699	741,251	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Spain (continued)					
Merlin Properties Socimi SA, 2.225%, 25/04/23	EUR	1,000,000	1,008,843	1,065,580	0.04
Merlin Properties Socimi SA, 1.750%, 26/05/25	EUR	1,000,000	999,970	1,046,750	0.04
Merlin Properties Socimi SA, 1.875%, 02/11/26	EUR	900,000	886,727	946,116	0.04
Merlin Properties Socimi SA, 2.375%, 18/09/29	EUR	500,000	499,383	534,500	0.02
NorteGas Energia Distribucion SAU, 0.918%, 28/09/22	EUR	500,000	501,876	511,095	0.02
NorteGas Energia Distribucion SAU, 2.065%, 28/09/27	EUR	1,000,000	1,008,883	1,061,870	0.04
Prosegur Cash SA, 1.375%, 04/02/26	EUR	1,000,000	988,960	1,011,520	0.04
Prosegur Cia de Seguridad SA, 1.000%, 08/02/23	EUR	900,000	903,855	915,093	0.03
Red Electrica Financiaciones SAU, 3.875%, 25/01/22	EUR	600,000	640,112	662,850	0.02
Red Electrica Financiaciones SAU, 2.125%, 01/07/23	EUR	300,000	304,805	326,364	0.01
Red Electrica Financiaciones SAU, 1.125%, 24/04/25	EUR	500,000	498,607	529,620	0.02
Red Electrica Financiaciones SAU, 1.000%, 21/04/26	EUR	600,000	608,709	627,774	0.02
Red Electrica Financiaciones SAU, 1.250%, 13/03/27	EUR	1,100,000	1,094,758	1,165,813	0.04
Santander Consumer Finance SA, 1.500%, 12/11/20	EUR	900,000	900,761	920,493	0.03
Santander Consumer Finance SA, 1.000%, 26/05/21	EUR	1,000,000	1,001,239	1,021,060	0.04
Santander Consumer Finance SA, 0.500%, 04/10/21	EUR	1,100,000	1,102,630	1,114,971	0.04
Santander Consumer Finance SA, 0.875%, 24/01/22	EUR	1,900,000	1,899,340	1,943,263	0.07
Santander Consumer Finance SA, 0.875%, 30/05/23	EUR	1,000,000	998,059	1,024,350	0.04
Santander Consumer Finance SA, 1.125%, 09/10/23	EUR	1,600,000	1,618,680	1,657,200	0.06
Santander Consumer Finance SA, 0.375%, 27/06/24	EUR	600,000	597,521	599,502	0.02
Santander International Debt SA, 1.375%, 14/12/22	EUR	1,700,000	1,710,487	1,779,900	0.07
Telefonica Emisiones SA, 1.495%, 11/09/25	EUR	800,000	800,000	851,744	0.03
Telefonica Emisiones SA, 1.788%, 12/03/29	EUR	1,400,000	1,417,080	1,511,790	0.06
Telefonica Emisiones SA, 1.957%, 01/07/39	EUR	750,000	750,000	755,220	0.03
Telefonica Emisiones SAU, 0.318%, 17/10/20	EUR	1,800,000	1,800,197	1,811,700	0.07
Telefonica Emisiones SAU, 3.961%, 26/03/21	EUR	1,000,000	1,019,088	1,071,810	0.04
Telefonica Emisiones SAU, 1.477%, 14/09/21	EUR	1,000,000	999,793	1,036,250	0.04
Telefonica Emisiones SAU, 0.750%, 13/04/22	EUR	1,800,000	1,801,841	1,842,948	0.07
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	1,200,000	1,212,394	1,281,864	0.05
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	1,600,000	1,625,612	1,826,960	0.07
Telefonica Emisiones SAU, 1.069%, 05/02/24	EUR	1,400,000	1,407,874	1,456,812	0.06
Telefonica Emisiones SAU, 1.528%, 17/01/25	EUR	1,900,000	1,902,618	2,033,038	0.08
Telefonica Emisiones SAU, 1.460%, 13/04/26	EUR	1,900,000	1,915,951	2,022,892	0.08
Telefonica Emisiones SAU, 1.447%, 22/01/27	EUR	1,000,000	996,154	1,061,220	0.04
Telefonica Emisiones SAU, 1.715%, 12/01/28	EUR	1,400,000	1,395,944	1,513,610	0.06
Telefonica Emisiones SAU, 2.318%, 17/10/28	EUR	1,000,000	996,877	1,134,940	0.04
Telefonica Emisiones SAU, 2.932%, 17/10/29	EUR	800,000	840,490	953,272	0.04
Telefonica Emisiones SAU, 1.930%, 17/10/31	EUR	1,100,000	1,097,806	1,201,134	0.05
Total Spain			114,422,874	120,103,326	4.61
Sweden					
Akelius Residential Property AB, 3.375%, 23/09/20	EUR	500,000	512,887	520,890	0.02
Akelius Residential Property AB, 1.500%, 23/01/22	EUR	500,000	502,994	516,985	0.02
Akelius Residential Property AB, 1.125%, 14/03/24	EUR	800,000	798,460	812,592	0.03
Akelius Residential Property AB, 1.750%, 07/02/25	EUR	800,000	799,672	835,312	0.03
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	1,300,000	1,342,569	1,408,862	0.05
Alfa Laval Treasury International AB, 1.375%, 12/09/22	EUR	500,000	502,724	520,260	0.02
Atlas Copco AB, 2.500%, 28/02/23	EUR	300,000	301,794	329,493	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Sweden (continued)					
Atlas Copco AB, 0.625%, 30/08/26	EUR	700,000	691,722	717,087	0.03
Castellum AB, 2.125%, 20/11/23	EUR	500,000	501,968	529,075	0.02
Essity AB, 0.500%, 26/05/21	EUR	600,000	600,252	606,870	0.02
Essity AB, 0.625%, 28/03/22	EUR	1,000,000	999,387	1,015,840	0.04
Essity AB, 2.500%, 09/06/23	EUR	300,000	303,876	328,641	0.01
Essity AB, 1.125%, 27/03/24	EUR	1,000,000	1,003,808	1,037,240	0.04
Essity AB, 1.125%, 05/03/25	EUR	300,000	299,600	311,451	0.01
Essity AB, 1.625%, 30/03/27	EUR	500,000	498,088	535,615	0.02
Fastighets AB Balder, 1.125%, 14/03/22	EUR	800,000	799,319	816,352	0.03
Fastighets AB Balder, 1.875%, 14/03/25	EUR	600,000	605,603	620,688	0.02
Fastighets AB Balder, 1.875%, 23/01/26	EUR	500,000	497,645	513,260	0.02
Heimstaden Bostad AB, 1.750%, 07/12/21	EUR	1,000,000	1,022,770	1,030,570	0.04
Heimstaden Bostad AB, 2.125%, 05/09/23	EUR	1,000,000	996,352	1,042,140	0.04
Hemso Fastighets AB, 1.000%, 09/09/26	EUR	500,000	504,673	506,320	0.02
Hemso Fastighets AB, 1.750%, 19/06/29	EUR	500,000	496,979	525,040	0.02
Investor AB, 4.500%, 12/05/23	EUR	900,000	952,169	1,054,845	0.04
Investor AB, 1.500%, 12/09/30	EUR	1,200,000	1,197,558	1,293,504	0.05
Investor AB, 1.500%, 20/06/39	EUR	705,000	704,036	728,625	0.03
Lansforsakringar Bank AB, 0.500%, 19/09/22	EUR	1,000,000	999,148	1,015,060	0.04
Lansforsakringar Bank AB, 0.875%, 25/09/23	EUR	400,000	399,736	411,936	0.02
Molnlycke Holding AB, 1.500%, 28/02/22	EUR	500,000	505,346	518,630	0.02
Molnlycke Holding AB, 1.750%, 28/02/24	EUR	300,000	303,126	315,993	0.01
Molnlycke Holding AB, 1.875%, 28/02/25	EUR	1,200,000	1,221,392	1,266,732	0.05
Nordea Bank AB, 2.000%, 17/02/21	EUR	1,400,000	1,408,759	1,451,506	0.06
Nordea Bank AB, 4.000%, 29/03/21	EUR	750,000	757,030	800,160	0.03
Nordea Bank AB, 0.300%, 30/06/22	EUR	1,225,000	1,225,802	1,241,366	0.05
Nordea Bank AB, 3.250%, 05/07/22	EUR	950,000	964,263	1,045,617	0.04
Nordea Bank AB, 0.875%, 26/06/23	EUR	1,040,000	1,038,459	1,065,927	0.04
Nordea Bank AB, 1.125%, 12/02/25	EUR	1,400,000	1,407,359	1,481,396	0.06
Nordea Bank AB, 1.875%, 10/11/25	EUR	900,000	911,535	919,638	0.03
Nordea Bank AB, 1.000%, 07/09/26	EUR	1,200,000	1,197,677	1,211,904	0.05
ORLEN Capital AB, 2.500%, 30/06/21	EUR	500,000	498,479	524,480	0.02
ORLEN Capital AB, 2.500%, 07/06/23	EUR	1,000,000	1,018,671	1,072,640	0.04
Rikshem AB, 1.250%, 28/06/24	EUR	500,000	497,427	519,645	0.02
Sagax AB, 2.250%, 13/03/25	EUR	500,000	506,761	520,470	0.02
Sandvik AB, 3.000%, 18/06/26	EUR	300,000	301,898	348,168	0.01
Securitas AB, 2.625%, 22/02/21	EUR	300,000	298,633	313,518	0.01
Securitas AB, 1.250%, 15/03/22	EUR	500,000	500,359	516,595	0.02
Securitas AB, 1.125%, 20/02/24	EUR	400,000	399,901	410,872	0.02
Securitas AB, 1.250%, 06/03/25	EUR	400,000	399,433	408,656	0.02
Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	EUR	900,000	899,649	933,030	0.04
Skandinaviska Enskilda Banken AB, 0.750%, 24/08/21	EUR	1,100,000	1,105,295	1,121,813	0.04
Skandinaviska Enskilda Banken AB, 0.300%, 17/02/22	EUR	800,000	800,926	809,240	0.03
Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23	EUR	1,510,000	1,507,418	1,540,185	0.06
Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	EUR	1,000,000	997,860	999,870	0.04
Skandinaviska Enskilda Banken AB, 2.500%, 28/05/26	EUR	1,000,000	1,002,856	1,037,410	0.04
Skandinaviska Enskilda Banken AB, 1.375%, 31/10/28	EUR	1,000,000	987,317	1,020,430	0.04
SKF AB, 1.625%, 02/12/22	EUR	500,000	498,944	526,305	0.02
SKF AB, 1.250%, 17/09/25	EUR	500,000	497,408	518,840	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Sweden (continued)					
Svenska Handelsbanken AB, 2.250%, 27/08/20	EUR	1,200,000	1,201,432	1,235,064	0.05
Svenska Handelsbanken AB, 4.375%, 20/10/21	EUR	1,500,000	1,564,857	1,658,820	0.06
Svenska Handelsbanken AB, 0.250%, 28/02/22	EUR	1,400,000	1,398,440	1,415,834	0.05
Svenska Handelsbanken AB, 2.625%, 23/08/22	EUR	1,000,000	1,008,449	1,086,080	0.04
Svenska Handelsbanken AB, 1.125%, 14/12/22	EUR	1,400,000	1,412,819	1,459,178	0.06
Svenska Handelsbanken AB, 0.500%, 21/03/23	EUR	1,000,000	996,119	1,021,510	0.04
Svenska Handelsbanken AB, 0.375%, 03/07/23	EUR	425,000	423,086	432,773	0.02
Svenska Handelsbanken AB, 0.125%, 18/06/24	EUR	1,000,000	998,570	1,003,770	0.04
Svenska Handelsbanken AB, 1.250%, 02/03/28	EUR	1,100,000	1,100,633	1,119,723	0.04
Svenska Handelsbanken AB, 1.625%, 05/03/29	EUR	1,000,000	1,007,052	1,033,070	0.04
Swedbank AB, 0.625%, 04/01/21	EUR	200,000	199,102	202,392	0.01
Swedbank AB, 1.000%, 01/06/22	EUR	790,000	784,538	812,483	0.03
Swedbank AB, 0.300%, 06/09/22	EUR	1,000,000	997,350	1,006,030	0.04
Swedbank AB, 0.250%, 07/11/22	EUR	900,000	894,827	904,779	0.03
Swedbank AB, 0.400%, 29/08/23	EUR	405,000	404,400	408,507	0.02
Swedbank AB, 1.000%, 22/11/27	EUR	1,210,000	1,204,821	1,203,914	0.05
Swedbank AB, 1.500%, 18/09/28	EUR	690,000	686,966	696,031	0.03
Swedish Match AB, 0.875%, 23/09/24	EUR	300,000	301,655	303,555	0.01
Tele2 AB, 1.125%, 15/05/24	EUR	500,000	497,407	516,275	0.02
Tele2 AB, 2.125%, 15/05/28	EUR	600,000	595,185	645,474	0.02
Telia Co AB, 4.750%, 16/11/21	EUR	1,000,000	1,047,158	1,115,320	0.04
Telia Co AB, 4.000%, 22/03/22	EUR	900,000	950,788	997,641	0.04
Telia Co AB, 3.625%, 14/02/24	EUR	700,000	714,824	811,384	0.03
Telia Co AB, 3.875%, 01/10/25	EUR	600,000	633,224	720,126	0.03
Telia Co AB, 3.000%, 07/09/27	EUR	550,000	557,187	639,188	0.02
Telia Co AB, 3.500%, 05/09/33	EUR	400,000	456,189	503,804	0.02
Telia Co AB, 1.625%, 23/02/35	EUR	300,000	297,838	302,475	0.01
Telia Co AB, 3.000%, 04/04/78	EUR	1,500,000	1,523,310	1,570,095	0.06
Vattenfall AB, 0.500%, 24/06/26	EUR	400,000	398,552	405,040	0.02
Volvo Treasury AB, 0.100%, 24/05/22	EUR	400,000	399,942	401,332	0.02
Volvo Treasury AB, 4.200%, 10/06/75	EUR	1,000,000	1,078,318	1,035,460	0.04
Volvo Treasury AB, 4.850%, 10/03/78	EUR	1,000,000	1,127,843	1,119,900	0.04
Total Sweden			69,358,653	71,832,616	2.76
Switzerland					
Credit Suisse AG, 1.125%, 15/09/20	EUR	1,900,000	1,903,456	1,931,008	0.07
Credit Suisse AG, 1.375%, 31/01/22	EUR	2,000,000	2,014,153	2,076,000	0.08
Credit Suisse AG, 1.000%, 07/06/23	EUR	1,300,000	1,308,983	1,349,881	0.05
Credit Suisse AG, 1.500%, 10/04/26	EUR	2,000,000	2,019,725	2,157,100	0.08
Credit Suisse Group AG, 1.250%, 17/07/25	EUR	1,900,000	1,891,810	1,970,547	0.08
Credit Suisse Group AG, 1.000%, 24/06/27	EUR	600,000	597,869	608,856	0.02
UBS AG, 1.250%, 03/09/21	EUR	1,300,000	1,303,835	1,339,546	0.05
UBS AG, 0.125%, 05/11/21	EUR	1,500,000	1,496,465	1,508,880	0.06
UBS AG, 0.250%, 10/01/22	EUR	1,300,000	1,297,861	1,312,402	0.05
UBS AG, 0.625%, 23/01/23	EUR	1,500,000	1,497,157	1,535,190	0.06
UBS Group Funding Switzerland AG, 1.750%, 16/11/22	EUR	1,800,000	1,828,799	1,903,392	0.07
UBS Group Funding Switzerland AG, 2.125%, 04/03/24	EUR	900,000	903,199	976,743	0.04
UBS Group Funding Switzerland AG, 1.500%, 30/11/24	EUR	1,500,000	1,499,367	1,575,750	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
Switzerland (continued)					
UBS Group Funding Switzerland AG, 1.250%, 17/04/25	EUR	2,000,000	1,998,174	2,077,620	0.08
UBS Group Funding Switzerland AG, 1.250%, 01/09/26	EUR	1,400,000	1,398,669	1,474,158	0.06
Total Switzerland			22,959,522	23,797,073	0.91
United Kingdom					
Anglo American Capital PLC, 2.500%, 29/04/21	EUR	700,000	722,403	732,529	0.03
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	1,100,000	1,182,505	1,211,947	0.05
Anglo American Capital PLC, 1.625%, 18/09/25	EUR	915,000	913,115	950,063	0.04
Anglo American Capital PLC, 1.625%, 11/03/26	EUR	900,000	898,775	926,694	0.04
Annington Funding PLC, 1.650%, 12/07/24	EUR	1,000,000	1,005,719	1,024,430	0.04
Aon PLC, 2.875%, 14/05/26	EUR	600,000	618,720	670,704	0.03
AstraZeneca PLC, 0.250%, 12/05/21	EUR	500,000	499,161	502,905	0.02
AstraZeneca PLC, 0.875%, 24/11/21	EUR	1,100,000	1,108,687	1,124,431	0.04
AstraZeneca PLC, 0.750%, 12/05/24	EUR	1,000,000	997,182	1,026,140	0.04
AstraZeneca PLC, 1.250%, 12/05/28	EUR	1,100,000	1,091,475	1,154,164	0.04
Aviva PLC, 0.625%, 27/10/23	EUR	500,000	497,465	509,400	0.02
Aviva PLC, 1.875%, 13/11/27	EUR	900,000	898,350	961,209	0.04
Aviva PLC, 6.125%, 05/07/43	EUR	700,000	735,943	821,604	0.03
Aviva PLC, 3.875%, 03/07/44	EUR	700,000	693,386	762,797	0.03
Aviva PLC, 3.375%, 04/12/45	EUR	1,091,000	1,045,686	1,165,406	0.04
Babcock International Group PLC, 1.750%, 06/10/22	EUR	500,000	501,999	516,605	0.02
Barclays Bank PLC, 6.000%, 14/01/21	EUR	1,950,000	1,998,251	2,105,961	0.08
Barclays Bank PLC, 2.125%, 24/02/21	EUR	700,000	725,602	725,067	0.03
Barclays Bank PLC, 6.625%, 30/03/22	EUR	1,000,000	1,049,981	1,152,860	0.04
Barclays Bank PLC, 2.250%, 10/06/24	EUR	800,000	835,889	877,592	0.03
Barclays PLC, 1.875%, 23/03/21	EUR	1,500,000	1,504,341	1,545,525	0.06
Barclays PLC, 1.500%, 01/04/22	EUR	1,000,000	998,624	1,030,210	0.04
Barclays PLC, 1.500%, 03/09/23	EUR	1,000,000	996,651	1,024,550	0.04
Barclays PLC, 0.625%, 14/11/23	EUR	1,100,000	1,094,876	1,091,211	0.04
Barclays PLC, 1.875%, 08/12/23	EUR	1,200,000	1,199,800	1,249,200	0.05
Barclays PLC, 1.375%, 24/01/26	EUR	1,200,000	1,190,194	1,199,772	0.05
BAT International Finance PLC, 4.000%, 07/07/20	EUR	600,000	608,634	624,684	0.02
BAT International Finance PLC, 4.875%, 24/02/21	EUR	1,002,000	1,049,230	1,082,370	0.04
BAT International Finance PLC, 3.625%, 09/11/21	EUR	900,000	934,021	974,736	0.04
BAT International Finance PLC, 1.000%, 23/05/22	EUR	500,000	504,188	511,095	0.02
BAT International Finance PLC, 2.375%, 19/01/23	EUR	900,000	920,780	963,999	0.04
BAT International Finance PLC, 0.875%, 13/10/23	EUR	1,100,000	1,097,563	1,113,805	0.04
BAT International Finance PLC, 2.750%, 25/03/25	EUR	550,000	572,573	602,250	0.02
BAT International Finance PLC, 1.250%, 13/03/27	EUR	800,000	797,593	791,792	0.03
BAT International Finance PLC, 3.125%, 06/03/29	EUR	900,000	951,649	1,003,986	0.04
BAT International Finance PLC, 2.250%, 16/01/30	EUR	1,600,000	1,618,295	1,626,496	0.06
BAT International Finance PLC, 2.000%, 13/03/45	EUR	600,000	584,449	528,654	0.02
BG Energy Capital PLC, 1.250%, 21/11/22	EUR	1,000,000	1,002,182	1,045,230	0.04
BG Energy Capital PLC, 2.250%, 21/11/29	EUR	700,000	699,510	812,224	0.03
BP Capital Markets PLC, 2.517%, 17/02/21	EUR	700,000	701,653	732,046	0.03
BP Capital Markets PLC, 2.177%, 28/09/21	EUR	900,000	901,068	948,060	0.04
BP Capital Markets PLC, 1.373%, 03/03/22	EUR	1,400,000	1,422,417	1,458,058	0.06
BP Capital Markets PLC, 1.526%, 26/09/22	EUR	1,000,000	1,000,736	1,053,410	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United Kingdom (continued)					
BP Capital Markets PLC, 1.109%, 16/02/23	EUR	1,400,000	1,392,295	1,459,318	0.06
BP Capital Markets PLC, 1.117%, 25/01/24	EUR	1,400,000	1,408,572	1,463,560	0.06
BP Capital Markets PLC, 0.900%, 03/07/24	EUR	1,000,000	1,000,000	1,038,790	0.04
BP Capital Markets PLC, 0.830%, 19/09/24	EUR	1,100,000	1,101,962	1,137,796	0.04
BP Capital Markets PLC, 1.953%, 03/03/25	EUR	1,000,000	1,032,066	1,098,720	0.04
BP Capital Markets PLC, 1.077%, 26/06/25	EUR	1,200,000	1,201,019	1,257,756	0.05
BP Capital Markets PLC, 2.972%, 27/02/26	EUR	1,000,000	1,040,264	1,174,320	0.05
BP Capital Markets PLC, 2.213%, 25/09/26	EUR	900,000	919,680	1,017,747	0.04
BP Capital Markets PLC, 1.573%, 16/02/27	EUR	1,500,000	1,486,746	1,621,230	0.06
BP Capital Markets PLC, 0.831%, 08/11/27	EUR	1,000,000	1,000,000	1,023,910	0.04
BP Capital Markets PLC, 1.594%, 03/07/28	EUR	1,500,000	1,564,041	1,631,625	0.06
BP Capital Markets PLC, 1.637%, 26/06/29	EUR	1,000,000	1,000,000	1,092,730	0.04
BP Capital Markets PLC, 1.231%, 08/05/31	EUR	1,000,000	1,000,000	1,035,870	0.04
Brambles Finance PLC, 1.500%, 04/10/27	EUR	600,000	607,850	634,224	0.02
British Telecommunications PLC, 0.625%, 10/03/21	EUR	2,000,000	2,001,033	2,024,340	0.08
British Telecommunications PLC, 0.500%, 23/06/22	EUR	700,000	699,117	708,813	0.03
British Telecommunications PLC, 1.125%, 10/03/23	EUR	1,400,000	1,406,278	1,451,240	0.06
British Telecommunications PLC, 0.875%, 26/09/23	EUR	575,000	572,065	589,818	0.02
British Telecommunications PLC, 1.000%, 23/06/24	EUR	900,000	898,218	928,053	0.04
British Telecommunications PLC, 1.000%, 21/11/24	EUR	1,290,000	1,285,386	1,330,209	0.05
British Telecommunications PLC, 1.750%, 10/03/26	EUR	1,000,000	1,019,417	1,067,290	0.04
British Telecommunications PLC, 1.500%, 23/06/27	EUR	1,500,000	1,487,515	1,557,615	0.06
British Telecommunications PLC, 2.125%, 26/09/28	EUR	335,000	333,954	361,649	0.01
Cadent Finance PLC, 0.625%, 22/09/24	EUR	800,000	798,900	809,352	0.03
Coca-Cola European Partners PLC, 0.750%, 24/02/22	EUR	1,000,000	999,819	1,020,860	0.04
Coca-Cola European Partners PLC, 1.125%, 26/05/24	EUR	600,000	604,618	629,520	0.02
Coca-Cola European Partners PLC, 1.500%, 08/11/27	EUR	600,000	596,613	639,444	0.02
Coca-Cola European Partners PLC, 1.750%, 26/05/28	EUR	500,000	495,177	544,920	0.02
Coca-Cola European Partners PLC, 1.125%, 12/04/29	EUR	500,000	495,149	514,660	0.02
Compass Group PLC, 1.875%, 27/01/23	EUR	500,000	497,926	535,420	0.02
Coventry Building Society, 2.500%, 18/11/20	EUR	800,000	808,738	827,592	0.03
Diageo Finance PLC, zero coupon, 17/11/20	EUR	1,310,000	1,309,864	1,312,751	0.05
Diageo Finance PLC, 0.125%, 12/10/23	EUR	1,000,000	997,970	1,007,280	0.04
Diageo Finance PLC, 0.500%, 19/06/24	EUR	850,000	844,496	870,672	0.03
Diageo Finance PLC, 1.750%, 23/09/24	EUR	1,000,000	1,020,625	1,085,000	0.04
Diageo Finance PLC, 1.000%, 22/04/25	EUR	500,000	496,581	522,070	0.02
Diageo Finance PLC, 2.375%, 20/05/26	EUR	900,000	918,402	1,023,291	0.04
Diageo Finance PLC, 1.500%, 22/10/27	EUR	500,000	498,998	539,510	0.02
DS Smith PLC, 2.250%, 16/09/22	EUR	500,000	497,493	527,570	0.02
DS Smith PLC, 1.375%, 26/07/24	EUR	1,000,000	998,559	1,022,150	0.04
easyJet PLC, 1.125%, 18/10/23	EUR	1,100,000	1,090,070	1,127,181	0.04
easyJet PLC, 0.875%, 11/06/25	EUR	1,000,000	984,631	1,000,350	0.04
Experian Finance PLC, 1.375%, 25/06/26	EUR	900,000	903,906	941,400	0.04
FCE Bank PLC, 1.528%, 09/11/20	EUR	700,000	700,631	713,776	0.03
FCE Bank PLC, 1.660%, 11/02/21	EUR	1,000,000	1,007,120	1,020,090	0.04
FCE Bank PLC, 1.875%, 24/06/21	EUR	600,000	600,420	613,440	0.02
FCE Bank PLC, 0.869%, 13/09/21	EUR	1,100,000	1,100,463	1,102,816	0.04
FCE Bank PLC, 1.134%, 10/02/22	EUR	900,000	891,648	903,762	0.03
FCE Bank PLC, 1.615%, 11/05/23	EUR	700,000	701,022	707,637	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United Kingdom (continued)					
G4S International Finance PLC, 1.500%, 09/01/23	EUR	500,000	500,264	509,185	0.02
G4S International Finance PLC, 1.500%, 02/06/24	EUR	500,000	499,307	508,340	0.02
G4S International Finance PLC, 1.875%, 24/05/25	EUR	1,000,000	996,395	1,022,710	0.04
GlaxoSmithKline Capital PLC, zero coupon, 12/09/20	EUR	1,050,000	1,050,044	1,051,680	0.04
GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	EUR	1,050,000	1,057,341	1,124,760	0.04
GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	EUR	1,009,000	1,111,173	1,237,528	0.05
GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	EUR	1,000,000	997,856	1,064,490	0.04
GlaxoSmithKline Capital PLC, 1.000%, 12/09/26	EUR	800,000	799,398	838,248	0.03
GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	EUR	800,000	796,423	860,304	0.03
GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	EUR	1,000,000	998,639	1,102,990	0.04
Hammerson PLC, 2.000%, 01/07/22	EUR	500,000	498,563	517,965	0.02
Hammerson PLC, 1.750%, 15/03/23	EUR	600,000	600,736	617,844	0.02
HBOS PLC, 4.500%, 18/03/30	EUR	600,000	598,999	682,062	0.03
HSBC Bank PLC, 4.000%, 15/01/21	EUR	1,450,000	1,477,847	1,542,988	0.06
HSBC Holdings PLC, 1.500%, 15/03/22	EUR	2,400,000	2,418,077	2,497,680	0.10
HSBC Holdings PLC, 0.875%, 06/09/24	EUR	2,400,000	2,374,445	2,463,600	0.09
HSBC Holdings PLC, 1.500%, 04/12/24	EUR	1,400,000	1,395,555	1,471,750	0.06
HSBC Holdings PLC, 3.000%, 30/06/25	EUR	1,500,000	1,506,273	1,689,810	0.07
HSBC Holdings PLC, 2.500%, 15/03/27	EUR	1,500,000	1,552,379	1,716,450	0.07
HSBC Holdings PLC, 3.125%, 07/06/28	EUR	1,100,000	1,128,752	1,282,347	0.05
Imperial Brands Finance PLC, 2.250%, 26/02/21	EUR	900,000	907,693	928,890	0.04
Imperial Brands Finance PLC, 0.500%, 27/07/21	EUR	600,000	598,989	604,794	0.02
Imperial Brands Finance PLC, 1.125%, 14/08/23	EUR	1,000,000	998,337	1,020,150	0.04
Imperial Brands Finance PLC, 1.375%, 27/01/25	EUR	700,000	702,752	715,596	0.03
Imperial Brands Finance PLC, 3.375%, 26/02/26	EUR	1,000,000	1,040,263	1,130,740	0.04
Imperial Brands Finance PLC, 2.125%, 12/02/27	EUR	1,000,000	991,554	1,044,600	0.04
Informa PLC, 1.500%, 05/07/23	EUR	1,000,000	1,007,789	1,038,190	0.04
InterContinental Hotels Group PLC, 2.125%, 15/05/27	EUR	700,000	696,952	743,204	0.03
ITV PLC, 2.125%, 21/09/22	EUR	500,000	495,252	520,870	0.02
ITV PLC, 2.000%, 01/12/23	EUR	1,100,000	1,104,259	1,149,148	0.04
Leeds Building Society, 2.625%, 01/04/21	EUR	500,000	499,297	521,925	0.02
Leeds Building Society, 1.375%, 05/05/22	EUR	700,000	687,326	718,410	0.03
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	800,000	805,246	820,208	0.03
Lloyds Bank PLC, 1.375%, 08/09/22	EUR	1,000,000	1,008,886	1,041,930	0.04
Lloyds Bank PLC, 1.250%, 13/01/25	EUR	1,100,000	1,110,828	1,158,311	0.04
Lloyds Banking Group PLC, 0.750%, 09/11/21	EUR	637,000	628,275	646,389	0.03
Lloyds Banking Group PLC, 1.000%, 09/11/23	EUR	1,226,000	1,257,748	1,242,012	0.05
Lloyds Banking Group PLC, 0.625%, 15/01/24	EUR	1,600,000	1,586,431	1,592,880	0.06
Lloyds Banking Group PLC, 1.500%, 12/09/27	EUR	1,200,000	1,199,020	1,234,104	0.05
Lloyds Banking Group PLC, 1.750%, 07/09/28	EUR	1,000,000	996,222	1,000,850	0.04
London Stock Exchange Group PLC, 0.875%, 19/09/24	EUR	500,000	499,140	516,145	0.02
London Stock Exchange Group PLC, 1.750%, 06/12/27	EUR	600,000	597,453	639,798	0.02
London Stock Exchange Group PLC, 1.750%, 19/09/29	EUR	600,000	597,481	637,836	0.02
Mondi Finance PLC, 3.375%, 28/09/20	EUR	550,000	549,624	573,023	0.02
Mondi Finance PLC, 1.500%, 15/04/24	EUR	500,000	503,397	525,960	0.02
Mondi Finance PLC, 1.625%, 27/04/26	EUR	1,000,000	997,339	1,052,260	0.04
Motability Operations Group PLC, 1.625%, 09/06/23	EUR	500,000	508,996	533,680	0.02
Motability Operations Group PLC, 0.875%, 14/03/25	EUR	1,000,000	996,281	1,036,000	0.04
Motability Operations Group PLC, 0.375%, 03/01/26	EUR	1,000,000	999,100	1,003,860	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United Kingdom (continued)					
Nationwide Building Society, 6.750%, 22/07/20	EUR	1,050,000	1,086,659	1,123,868	0.05
Nationwide Building Society, 1.125%, 03/06/22	EUR	800,000	803,201	825,800	0.03
Nationwide Building Society, 0.625%, 19/04/23	EUR	600,000	597,672	612,876	0.02
Nationwide Building Society, 1.250%, 03/03/25	EUR	1,100,000	1,082,077	1,156,232	0.04
Nationwide Building Society, 1.500%, 08/03/26	EUR	1,000,000	997,319	1,021,570	0.04
Nationwide Building Society, 2.000%, 25/07/29	EUR	1,200,000	1,204,756	1,202,544	0.05
Natwest Markets PLC, 0.625%, 02/03/22	EUR	1,900,000	1,896,779	1,909,063	0.07
Natwest Markets PLC, 1.125%, 14/06/23	EUR	500,000	497,639	508,085	0.02
NatWest Markets PLC, 1.000%, 28/05/24	EUR	335,000	333,932	335,245	0.01
NGG Finance PLC, 4.250%, 18/06/76	EUR	1,000,000	1,003,497	1,035,010	0.04
Omnicom Finance Holdings PLC, 0.800%, 08/07/27	EUR	1,000,000	998,380	997,050	0.04
Omnicom Finance Holdings PLC, 1.400%, 08/07/31	EUR	1,000,000	996,710	998,530	0.04
Pearson Funding Five PLC, 1.375%, 06/05/25	EUR	500,000	499,784	519,555	0.02
Phoenix Grp Hld Plc, 4.375%, 24/01/29	EUR	700,000	693,454	711,599	0.03
Rentokil Initial PLC, 3.250%, 07/10/21	EUR	300,000	302,376	319,620	0.01
Rentokil Initial PLC, 0.950%, 22/11/24	EUR	500,000	497,096	511,795	0.02
Rentokil Initial PLC, 0.875%, 30/05/26	EUR	535,000	533,537	540,088	0.02
Rio Tinto Finance PLC, 2.875%, 11/12/24	EUR	711,000	729,180	814,408	0.03
Rolls-Royce PLC, 2.125%, 18/06/21	EUR	900,000	907,751	938,556	0.04
Rolls-Royce PLC, 0.875%, 09/05/24	EUR	700,000	695,995	719,278	0.03
Rolls-Royce PLC, 1.625%, 09/05/28	EUR	700,000	695,419	742,196	0.03
Royal Bank of Scotland Group PLC, 2.000%, 08/03/23	EUR	1,900,000	1,918,799	1,961,940	0.08
Royal Bank of Scotland Group PLC, 2.500%, 22/03/23	EUR	1,900,000	1,895,251	2,017,971	0.08
Royal Bank of Scotland Group PLC, 2.000%, 04/03/25	EUR	1,000,000	998,428	1,038,390	0.04
Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	EUR	1,300,000	1,302,609	1,331,837	0.05
Royal Mail PLC, 2.375%, 29/07/24	EUR	500,000	505,564	526,695	0.02
Santander UK Group Holdings PLC, 1.125%, 08/09/23	EUR	1,600,000	1,598,155	1,628,592	0.06
Santander UK PLC, 2.625%, 16/07/20	EUR	1,000,000	1,010,136	1,028,740	0.04
Santander UK PLC, 0.875%, 25/11/20	EUR	1,000,000	999,238	1,012,930	0.04
Santander UK PLC, 1.125%, 14/01/22	EUR	800,000	809,516	823,248	0.03
Santander UK PLC, 1.125%, 10/03/25	EUR	700,000	700,525	728,546	0.03
Sky PLC, 1.500%, 15/09/21	EUR	1,515,000	1,521,628	1,568,798	0.06
Sky PLC, 1.875%, 24/11/23	EUR	1,100,000	1,112,500	1,188,847	0.05
Sky PLC, 2.250%, 17/11/25	EUR	800,000	809,672	897,032	0.03
Sky PLC, 2.500%, 15/09/26	EUR	1,000,000	1,020,936	1,135,550	0.04
Smiths Group PLC, 1.250%, 28/04/23	EUR	500,000	498,253	516,905	0.02
Smiths Group PLC, 2.000%, 23/02/27	EUR	900,000	904,230	951,786	0.04
SSE PLC, 2.375%, 10/02/22	EUR	700,000	716,168	745,248	0.03
SSE PLC, 1.750%, 08/09/23	EUR	1,000,000	1,003,726	1,065,800	0.04
SSE PLC, 0.875%, 06/09/25	EUR	800,000	796,772	816,472	0.03
SSE PLC, 1.375%, 04/09/27	EUR	800,000	795,609	833,120	0.03
SSE PLC, 2.375%, perpetual	EUR	700,000	690,710	711,802	0.03
Standard Chartered PLC, 1.625%, 13/06/21	EUR	1,100,000	1,096,035	1,135,024	0.04
Standard Chartered PLC, 3.625%, 23/11/22	EUR	1,000,000	1,007,583	1,105,830	0.04
Standard Chartered PLC, 0.750%, 03/10/23	EUR	1,200,000	1,200,512	1,208,472	0.05
Standard Chartered PLC, 3.125%, 19/11/24	EUR	600,000	596,376	664,710	0.03
Standard Chartered PLC, 4.000%, 21/10/25	EUR	1,200,000	1,207,465	1,252,992	0.05
Standard Chartered PLC, 1.625%, 03/10/27	EUR	635,000	638,809	667,696	0.03
Trinity Acquisition PLC, 2.125%, 26/05/22	EUR	500,000	509,508	522,355	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United Kingdom (continued)					
Unilever PLC, 1.500%, 11/06/39	EUR	1,000,000	997,098	1,050,920	0.04
Vodafone Group PLC, 0.875%, 17/11/20	EUR	700,000	700,341	710,220	0.03
Vodafone Group PLC, 1.250%, 25/08/21	EUR	1,300,000	1,303,744	1,338,285	0.05
Vodafone Group PLC, 0.375%, 22/11/21	EUR	1,300,000	1,299,122	1,314,716	0.05
Vodafone Group PLC, 4.650%, 20/01/22	EUR	1,250,000	1,322,527	1,400,925	0.05
Vodafone Group PLC, 5.375%, 06/06/22	EUR	350,000	374,052	405,069	0.02
Vodafone Group PLC, 1.750%, 25/08/23	EUR	1,400,000	1,414,692	1,496,376	0.06
Vodafone Group PLC, 0.500%, 30/01/24	EUR	1,100,000	1,091,870	1,117,864	0.04
Vodafone Group PLC, 1.875%, 11/09/25	EUR	1,000,000	1,000,446	1,087,700	0.04
Vodafone Group PLC, 1.125%, 20/11/25	EUR	1,400,000	1,390,685	1,459,542	0.06
Vodafone Group PLC, 2.200%, 25/08/26	EUR	2,400,000	2,437,259	2,679,768	0.10
Vodafone Group PLC, 0.900%, 24/11/26	EUR	1,500,000	1,492,989	1,535,370	0.06
Vodafone Group PLC, 1.500%, 24/07/27	EUR	600,000	598,708	637,596	0.02
Vodafone Group PLC, 1.875%, 20/11/29	EUR	500,000	494,688	537,170	0.02
Vodafone Group PLC, 1.625%, 24/11/30	EUR	1,500,000	1,489,565	1,556,970	0.06
Vodafone Group PLC, 1.600%, 29/07/31	EUR	1,500,000	1,481,815	1,551,600	0.06
Vodafone Group PLC, 2.875%, 20/11/37	EUR	1,000,000	983,715	1,152,940	0.04
Vodafone Group PLC, 2.500%, 24/05/39	EUR	1,500,000	1,484,750	1,589,835	0.06
Wellcome Trust Ltd, 1.125%, 21/01/27	EUR	450,000	456,089	479,205	0.02
WPP Finance 2013, 3.000%, 20/11/23	EUR	700,000	714,858	784,889	0.03
WPP Finance 2016, 1.375%, 20/03/25	EUR	500,000	498,431	518,610	0.02
Yorkshire Building Society, 1.250%, 17/03/22	EUR	1,000,000	1,000,331	1,025,880	0.04
Yorkshire Building Society, 0.875%, 20/03/23	EUR	600,000	599,380	606,798	0.02
Total United Kingdom			203,164,115	212,068,046	8.15
United States					
3M Co, 1.875%, 15/11/21	EUR	800,000	810,981	839,760	0.03
3M Co, 0.375%, 15/02/22	EUR	700,000	700,663	709,597	0.03
3M Co, 0.950%, 15/05/23	EUR	600,000	601,768	625,308	0.02
3M Co, 1.500%, 09/11/26	EUR	700,000	702,563	762,048	0.03
3M Co, 1.750%, 15/05/30	EUR	500,000	493,101	559,710	0.02
3M Co, 1.500%, 02/06/31	EUR	1,000,000	1,021,120	1,100,090	0.04
AbbVie Inc, 1.375%, 17/05/24	EUR	1,900,000	1,909,203	1,986,279	0.08
AbbVie Inc, 2.125%, 17/11/28	EUR	1,000,000	1,009,729	1,098,160	0.04
Air Products & Chemicals Inc, 2.000%, 07/08/20	EUR	400,000	409,463	409,672	0.02
Air Products & Chemicals Inc, 0.375%, 01/06/21	EUR	500,000	499,654	505,220	0.02
Air Products & Chemicals Inc, 1.000%, 12/02/25	EUR	318,000	305,544	333,363	0.01
Albemarle Corp, 1.875%, 08/12/21	EUR	600,000	601,990	627,222	0.02
Altria Group Inc, 1.000%, 15/02/23	EUR	1,400,000	1,397,295	1,431,556	0.06
Altria Group Inc, 1.700%, 15/06/25	EUR	1,000,000	999,322	1,039,340	0.04
Altria Group Inc, 2.200%, 15/06/27	EUR	1,000,000	997,602	1,054,140	0.04
Altria Group Inc, 3.125%, 15/06/31	EUR	1,400,000	1,401,957	1,520,064	0.06
American Express Credit Corp, 0.625%, 22/11/21	EUR	1,100,000	1,102,733	1,119,030	0.04
American Honda Finance Corp, 0.350%, 26/08/22	EUR	500,000	499,752	505,760	0.02
American Honda Finance Corp, 1.375%, 10/11/22	EUR	800,000	803,274	837,128	0.03
American Honda Finance Corp, 0.550%, 17/03/23	EUR	700,000	698,976	712,852	0.02
American Honda Finance Corp, 0.750%, 17/01/24	EUR	800,000	799,610	819,608	0.03
American International Group Inc, 1.500%, 08/06/23	EUR	800,000	799,190	834,400	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
American International Group Inc, 1.875%, 21/06/27	EUR	1,150,000	1,155,107	1,211,973	0.05
American Tower Corp, 1.375%, 04/04/25	EUR	600,000	598,968	622,878	0.02
American Tower Corp, 1.950%, 22/05/26	EUR	800,000	803,526	853,712	0.03
Amgen Inc, 1.250%, 25/02/22	EUR	1,500,000	1,507,567	1,546,875	0.06
Amgen Inc, 2.000%, 25/02/26	EUR	1,000,000	1,020,036	1,110,990	0.04
Apple Inc, 1.000%, 10/11/22	EUR	1,635,000	1,642,630	1,702,656	0.07
Apple Inc, 1.375%, 17/01/24	EUR	1,000,000	997,839	1,067,140	0.04
Apple Inc, 0.875%, 24/05/25	EUR	1,900,000	1,899,921	1,994,848	0.08
Apple Inc, 1.625%, 10/11/26	EUR	1,700,000	1,739,580	1,879,146	0.07
Apple Inc, 2.000%, 17/09/27	EUR	921,000	957,711	1,050,078	0.04
Apple Inc, 1.375%, 24/05/29	EUR	1,700,000	1,718,446	1,851,793	0.07
Archer-Daniels-Midland Co, 1.750%, 23/06/23	EUR	500,000	502,255	537,490	0.02
Archer-Daniels-Midland Co, 1.000%, 12/09/25	EUR	1,000,000	995,784	1,042,390	0.04
AT&T Inc, 1.875%, 04/12/20	EUR	1,400,000	1,415,194	1,434,692	0.06
AT&T Inc, 2.650%, 17/12/21	EUR	935,000	937,319	990,988	0.04
AT&T Inc, 1.450%, 01/06/22	EUR	2,000,000	2,019,011	2,081,560	0.08
AT&T Inc, 2.500%, 15/03/23	EUR	1,500,000	1,521,280	1,626,765	0.06
AT&T Inc, 2.750%, 19/05/23	EUR	1,000,000	1,069,039	1,103,070	0.04
AT&T Inc, 1.300%, 05/09/23	EUR	1,200,000	1,199,939	1,254,408	0.05
AT&T Inc, 2.400%, 15/03/24	EUR	1,800,000	1,848,027	1,977,030	0.08
AT&T Inc, 3.500%, 17/12/25	EUR	850,000	854,463	1,009,953	0.04
AT&T Inc, 2.600%, 17/12/29	EUR	700,000	728,043	791,952	0.03
AT&T Inc, 3.550%, 17/12/32	EUR	1,200,000	1,216,480	1,454,052	0.06
AT&T Inc, 3.375%, 15/03/34	EUR	700,000	770,445	827,596	0.03
AT&T Inc, 2.450%, 15/03/35	EUR	1,872,000	1,861,759	1,973,200	0.07
AT&T Inc, 3.150%, 04/09/36	EUR	2,500,000	2,515,663	2,829,650	0.11
Autoliv Inc, 0.750%, 26/06/23	EUR	650,000	648,658	660,764	0.03
Avery Dennison Corp, 1.250%, 03/03/25	EUR	700,000	695,030	726,656	0.03
Bank of America Corp, 2.500%, 27/07/20	EUR	1,600,000	1,601,450	1,645,568	0.06
Bank of America Corp, 1.375%, 10/09/21	EUR	1,300,000	1,300,375	1,342,250	0.05
Bank of America Corp, 0.736%, 07/02/22	EUR	1,900,000	1,906,396	1,922,306	0.07
Bank of America Corp, 1.625%, 14/09/22	EUR	1,900,000	1,908,388	1,996,045	0.08
Bank of America Corp, 0.750%, 26/07/23	EUR	1,700,000	1,697,118	1,740,698	0.07
Bank of America Corp, 2.375%, 19/06/24	EUR	1,500,000	1,530,293	1,656,585	0.06
Bank of America Corp, 1.379%, 07/02/25	EUR	1,400,000	1,407,729	1,462,636	0.06
Bank of America Corp, 1.375%, 26/03/25	EUR	800,000	785,179	849,560	0.03
Bank of America Corp, 0.808%, 09/05/26	EUR	1,500,000	1,498,184	1,520,355	0.06
Bank of America Corp, 1.776%, 04/05/27	EUR	1,900,000	1,900,298	2,041,721	0.08
Bank of America Corp, 1.662%, 25/04/28	EUR	1,600,000	1,601,980	1,706,272	0.07
Bank of America Corp, 1.381%, 09/05/30	EUR	1,500,000	1,507,425	1,559,760	0.06
BAT Capital Corp, 1.125%, 16/11/23	EUR	1,000,000	1,001,766	1,022,500	0.04
Baxter International Inc, 0.400%, 15/05/24	EUR	500,000	497,482	505,030	0.02
Baxter International Inc, 1.300%, 30/05/25	EUR	1,000,000	1,001,610	1,057,540	0.04
Baxter International Inc, 1.300%, 15/05/29	EUR	1,100,000	1,104,276	1,146,640	0.04
Becton Dickinson and Co, 1.000%, 15/12/22	EUR	500,000	500,855	511,545	0.02
Becton Dickinson and Co, 1.401%, 24/05/23	EUR	500,000	500,000	518,790	0.02
Becton Dickinson and Co, 1.900%, 15/12/26	EUR	700,000	710,585	745,472	0.03
Berkshire Hathaway Inc, 0.250%, 17/01/21	EUR	500,000	500,562	503,055	0.02
Berkshire Hathaway Inc, 0.625%, 17/01/23	EUR	700,000	700,060	717,325	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
Berkshire Hathaway Inc, 0.750%, 16/03/23	EUR	800,000	799,372	821,352	0.03
Berkshire Hathaway Inc, 1.300%, 15/03/24	EUR	1,100,000	1,104,962	1,160,335	0.05
Berkshire Hathaway Inc, 1.125%, 16/03/27	EUR	1,800,000	1,801,383	1,888,362	0.08
Berkshire Hathaway Inc, 2.150%, 15/03/28	EUR	850,000	854,761	965,770	0.04
Berkshire Hathaway Inc, 1.625%, 16/03/35	EUR	950,000	960,614	1,040,155	0.04
BlackRock Inc, 1.250%, 06/05/25	EUR	800,000	798,428	852,416	0.03
Blackstone Holdings Finance Co LLC, 2.000%, 19/05/25	EUR	500,000	517,373	537,235	0.02
Blackstone Holdings Finance Co LLC, 1.000%, 05/10/26	EUR	700,000	685,365	709,037	0.03
Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	EUR	1,000,000	997,028	1,035,330	0.04
BMW US Capital LLC, 1.125%, 18/09/21	EUR	1,000,000	996,725	1,027,190	0.04
BMW US Capital LLC, 0.625%, 20/04/22	EUR	900,000	899,206	916,785	0.04
BMW US Capital LLC, 1.000%, 20/04/27	EUR	500,000	495,643	517,100	0.02
Booking Holdings Inc, 0.800%, 10/03/22	EUR	1,600,000	1,598,060	1,634,992	0.06
Booking Holdings Inc, 2.150%, 25/11/22	EUR	1,000,000	1,014,802	1,067,200	0.04
Booking Holdings Inc, 2.375%, 23/09/24	EUR	1,000,000	1,005,775	1,106,570	0.04
Booking Holdings Inc, 1.800%, 03/03/27	EUR	1,000,000	969,753	1,082,270	0.04
BorgWarner Inc, 1.800%, 07/11/22	EUR	500,000	503,877	528,320	0.02
Bristol-Myers Squibb Co, 1.000%, 15/05/25	EUR	900,000	900,521	944,577	0.04
Bristol-Myers Squibb Co, 1.750%, 15/05/35	EUR	600,000	598,910	674,130	0.03
Brown-Forman Corp, 1.200%, 07/07/26	EUR	400,000	414,520	420,780	0.02
Capital One Financial Corp, 0.800%, 12/06/24	EUR	1,000,000	999,416	1,007,420	0.04
Capital One Financial Corp, 1.650%, 12/06/29	EUR	1,000,000	996,548	1,009,810	0.04
Cargill Inc, 2.500%, 15/02/23	EUR	500,000	499,840	545,895	0.02
Celanese US Holdings LLC, 1.125%, 26/09/23	EUR	1,100,000	1,103,645	1,133,825	0.04
Celanese US Holdings LLC, 1.250%, 11/02/25	EUR	1,000,000	993,911	1,023,620	0.04
Chubb INA Holdings Inc, 0.875%, 15/06/27	EUR	1,000,000	998,696	1,014,410	0.04
Chubb INA Holdings Inc, 1.550%, 15/03/28	EUR	1,000,000	1,001,979	1,063,800	0.04
Chubb INA Holdings Inc, 1.400%, 15/06/31	EUR	1,000,000	995,095	1,023,550	0.04
Chubb INA Holdings Inc, 2.500%, 15/03/38	EUR	1,000,000	1,020,756	1,143,280	0.04
Citigroup Inc, 1.375%, 27/10/21	EUR	1,900,000	1,908,937	1,966,804	0.08
Citigroup Inc, 0.500%, 29/01/22	EUR	470,000	469,640	477,027	0.02
Citigroup Inc, 0.500%, 29/01/22	EUR	900,000	902,180	913,455	0.04
Citigroup Inc, 0.750%, 26/10/23	EUR	2,400,000	2,387,348	2,455,680	0.09
Citigroup Inc, 2.375%, 22/05/24	EUR	1,000,000	998,340	1,102,290	0.04
Citigroup Inc, 1.750%, 28/01/25	EUR	2,300,000	2,351,436	2,474,386	0.10
Citigroup Inc, 1.500%, 24/07/26	EUR	2,000,000	1,996,698	2,103,120	0.08
Citigroup Inc, 2.125%, 10/09/26	EUR	900,000	906,504	994,095	0.04
Citigroup Inc, 1.625%, 21/03/28	EUR	500,000	495,905	535,555	0.02
Citigroup Inc, 1.500%, 26/10/28	EUR	1,000,000	998,811	1,061,630	0.04
Citigroup Inc, 1.250%, 10/04/29	EUR	1,935,000	1,921,516	1,997,307	0.08
Coca-Cola Co, zero coupon, 09/03/21	EUR	1,300,000	1,298,710	1,304,316	0.05
Coca-Cola Co, 0.125%, 22/09/22	EUR	1,200,000	1,201,584	1,210,092	0.05
Coca-Cola Co, 1.125%, 22/09/22	EUR	1,100,000	1,110,545	1,146,398	0.04
Coca-Cola Co, 0.750%, 09/03/23	EUR	1,500,000	1,498,511	1,545,255	0.06
Coca-Cola Co, 0.500%, 08/03/24	EUR	1,000,000	996,354	1,024,220	0.04
Coca-Cola Co, 0.750%, 22/09/26	EUR	1,000,000	996,934	1,037,120	0.04
Coca-Cola Co, 1.875%, 22/09/26	EUR	1,000,000	1,003,310	1,118,240	0.04
Coca-Cola Co, 1.125%, 09/03/27	EUR	1,500,000	1,486,849	1,592,370	0.06
Coca-Cola Co, 1.250%, 08/03/31	EUR	1,700,000	1,702,532	1,813,730	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
Coca-Cola Co, 1.625%, 09/03/35	EUR	1,100,000	1,080,354	1,221,121	0.05
Coca-Cola Co, 1.100%, 02/09/36	EUR	700,000	677,608	729,694	0.03
Coca-Cola European Partners PLC, 2.625%, 06/11/23	EUR	400,000	399,620	441,564	0.02
Coca-Cola European Partners PLC, 2.375%, 07/05/25	EUR	300,000	298,200	333,276	0.01
Coca-Cola European Partners PLC, 1.875%, 18/03/30	EUR	500,000	498,707	547,320	0.02
Colgate Palmolive Co, 0.500%, 06/03/26	EUR	700,000	696,119	717,325	0.03
Colgate-Palmolive Co, 1.375%, 06/03/34	EUR	600,000	596,530	637,230	0.02
Digital Euro Finco LLC, 2.625%, 15/04/24	EUR	700,000	704,073	768,180	0.03
Digital Euro Finco LLC, 2.500%, 16/01/26	EUR	1,000,000	1,008,815	1,090,640	0.04
Discovery Communications LLC, 2.375%, 07/03/22	EUR	500,000	514,442	527,850	0.02
Discovery Communications LLC, 1.900%, 19/03/27	EUR	300,000	299,589	316,248	0.01
Dover Corp, 2.125%, 01/12/20	EUR	300,000	303,946	309,282	0.01
Dover Corp, 1.250%, 09/11/26	EUR	700,000	694,064	725,928	0.02
DXC Technology Co, 1.750%, 15/01/26	EUR	1,000,000	998,388	1,015,030	0.04
Eastman Chemical Co, 1.500%, 26/05/23	EUR	1,000,000	1,017,074	1,055,890	0.04
Eastman Chemical Co, 1.875%, 23/11/26	EUR	600,000	606,194	647,706	0.02
Ecolab Inc, 1.000%, 15/01/24	EUR	1,000,000	994,826	1,038,820	0.04
Ecolab Inc, 2.625%, 08/07/25	EUR	500,000	519,696	567,140	0.02
Eli Lilly & Co, 1.000%, 02/06/22	EUR	800,000	803,305	826,528	0.03
Eli Lilly & Co, 1.625%, 02/06/26	EUR	700,000	697,978	765,821	0.03
Eli Lilly & Co, 2.125%, 03/06/30	EUR	900,000	904,515	1,046,979	0.04
Emerson Electric Co, 0.375%, 22/05/24	EUR	1,000,000	999,325	1,009,820	0.04
Emerson Electric Co, 1.250%, 15/10/25	EUR	700,000	695,869	736,267	0.03
Emerson Electric Co, 2.000%, 15/10/29	EUR	700,000	694,209	774,704	0.03
Expedia Group Inc, 2.500%, 03/06/22	EUR	1,000,000	1,011,025	1,055,000	0.04
FedEx Corp, 0.700%, 13/05/22	EUR	1,045,000	1,045,562	1,062,514	0.04
FedEx Corp, 1.000%, 11/01/23	EUR	500,000	500,096	512,025	0.02
FedEx Corp, 1.625%, 11/01/27	EUR	1,400,000	1,415,120	1,482,544	0.06
Fidelity National Information Services Inc, 0.400%, 15/01/21	EUR	600,000	600,262	604,596	0.02
Fidelity National Information Services Inc, 0.125%, 21/05/21	EUR	430,000	429,578	431,733	0.02
Fidelity National Information Services Inc, 0.750%, 21/05/23	EUR	1,470,000	1,479,550	1,499,459	0.06
Fidelity National Information Services Inc, 1.100%, 15/07/24	EUR	500,000	500,862	519,380	0.02
Fidelity National Information Services Inc, 1.500%, 21/05/27	EUR	1,500,000	1,506,998	1,565,775	0.06
Fidelity National Information Services Inc, 2.000%, 21/05/30	EUR	1,000,000	998,060	1,066,600	0.04
Fidelity National Information Services Inc, 2.950%, 21/05/39	EUR	335,000	332,818	371,227	0.01
Fiserv Inc, 0.375%, 01/07/23	EUR	1,000,000	996,440	1,007,050	0.04
Fiserv Inc, 1.125%, 01/07/27	EUR	700,000	694,064	710,500	0.03
Fiserv Inc, 1.625%, 01/07/30	EUR	1,000,000	994,120	1,025,880	0.04
Flowserve Corp, 1.250%, 17/03/22	EUR	500,000	500,839	504,625	0.02
Fluor Corp, 1.750%, 21/03/23	EUR	500,000	508,054	524,805	0.02
Ford Motor Credit Co LLC, 1.514%, 17/02/23	EUR	535,000	535,000	538,943	0.02
Ford Motor Credit Co LLC, 3.021%, 06/03/24	EUR	1,500,000	1,501,667	1,589,385	0.06
Ford Motor Credit Co LLC, 2.386%, 17/02/26	EUR	1,000,000	1,000,000	1,005,180	0.04
General Electric Co, 0.375%, 17/05/22	EUR	2,000,000	2,000,811	2,010,140	0.08
General Electric Co, 1.250%, 26/05/23	EUR	1,600,000	1,626,809	1,650,192	0.06
General Electric Co, 0.875%, 17/05/25	EUR	2,600,000	2,593,941	2,590,042	0.10
General Electric Co, 1.875%, 28/05/27	EUR	1,500,000	1,523,997	1,551,765	0.06
General Electric Co, 1.500%, 17/05/29	EUR	3,000,000	2,996,301	2,959,080	0.11
General Electric Co, 4.125%, 19/09/35	EUR	600,000	567,599	734,898	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
General Electric Co, 2.125%, 17/05/37	EUR	2,400,000	2,372,135	2,262,624	0.08
General Mills Inc, 2.100%, 16/11/20	EUR	400,000	400,332	410,060	0.02
General Mills Inc, 1.000%, 27/04/23	EUR	600,000	606,232	622,026	0.02
General Mills Inc, 1.500%, 27/04/27	EUR	600,000	599,703	625,962	0.02
General Motors Financial Co Inc, 0.955%, 07/09/23	EUR	1,000,000	994,493	1,007,760	0.04
General Motors Financial Co Inc, 2.200%, 01/04/24	EUR	1,235,000	1,236,342	1,300,455	0.05
General Motors Financial Co Inc, 1.694%, 26/03/25	EUR	500,000	500,000	515,490	0.02
Goldman Sachs Group Inc, 2.625%, 19/08/20	EUR	1,300,000	1,303,589	1,340,560	0.05
Goldman Sachs Group Inc, 4.750%, 12/10/21	EUR	987,000	1,009,586	1,089,283	0.04
Goldman Sachs Group Inc, 2.500%, 18/10/21	EUR	1,150,000	1,166,482	1,217,769	0.05
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	1,100,000	1,110,552	1,146,629	0.04
Goldman Sachs Group Inc, 3.250%, 01/02/23	EUR	990,000	989,771	1,096,920	0.04
Goldman Sachs Group Inc, 2.000%, 27/07/23	EUR	1,700,000	1,727,319	1,815,124	0.07
Goldman Sachs Group Inc, 1.375%, 15/05/24	EUR	2,900,000	2,913,449	3,005,357	0.12
Goldman Sachs Group Inc, 2.125%, 30/09/24	EUR	1,000,000	1,004,978	1,086,250	0.04
Goldman Sachs Group Inc, 1.250%, 01/05/25	EUR	1,200,000	1,194,632	1,239,204	0.05
Goldman Sachs Group Inc, 2.875%, 03/06/26	EUR	1,000,000	1,027,819	1,142,400	0.04
Goldman Sachs Group Inc, 1.625%, 27/07/26	EUR	2,555,000	2,565,842	2,708,811	0.10
Goldman Sachs Group Inc, 2.000%, 22/03/28	EUR	1,635,000	1,678,183	1,769,822	0.07
Goldman Sachs Group Inc, 2.000%, 01/11/28	EUR	1,800,000	1,790,725	1,951,470	0.07
Goldman Sachs Group Inc, 3.000%, 12/02/31	EUR	1,100,000	1,160,444	1,315,149	0.05
Honeywell International Inc, 1.300%, 22/02/23	EUR	1,400,000	1,413,568	1,473,416	0.06
Honeywell International Inc, 2.250%, 22/02/28	EUR	700,000	701,386	812,609	0.03
Illinois Tool Works Inc, 1.750%, 20/05/22	EUR	500,000	498,485	524,505	0.02
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	500,000	498,150	523,475	0.02
Illinois Tool Works Inc, 0.625%, 05/12/27	EUR	700,000	695,440	705,670	0.03
Illinois Tool Works Inc, 2.125%, 22/05/30	EUR	750,000	776,528	862,132	0.03
Illinois Tool Works Inc, 1.000%, 05/06/31	EUR	700,000	692,916	709,828	0.03
Illinois Tool Works Inc, 3.000%, 19/05/34	EUR	500,000	492,889	637,385	0.02
International Business Machines Corp, 1.875%, 06/11/20	EUR	1,900,000	1,923,633	1,953,827	0.08
International Business Machines Corp, 0.500%, 07/09/21	EUR	1,600,000	1,601,627	1,622,848	0.07
International Business Machines Corp, 0.375%, 31/01/23	EUR	2,345,000	2,338,206	2,375,016	0.09
International Business Machines Corp, 1.250%, 26/05/23	EUR	1,000,000	998,981	1,047,380	0.04
International Business Machines Corp, 1.125%, 06/09/24	EUR	1,000,000	996,334	1,050,240	0.04
International Business Machines Corp, 0.875%, 31/01/25	EUR	1,400,000	1,395,318	1,445,542	0.06
International Business Machines Corp, 0.950%, 23/05/25	EUR	900,000	901,002	935,640	0.04
International Business Machines Corp, 2.875%, 07/11/25	EUR	950,000	954,326	1,105,097	0.04
International Business Machines Corp, 1.250%, 29/01/27	EUR	1,100,000	1,098,464	1,162,458	0.04
International Business Machines Corp, 1.750%, 07/03/28	EUR	500,000	495,868	553,460	0.02
International Business Machines Corp, 1.500%, 23/05/29	EUR	1,200,000	1,209,932	1,298,580	0.05
International Business Machines Corp, 1.750%, 31/01/31	EUR	1,400,000	1,392,401	1,520,330	0.06
International Flavors & Fragrances Inc, 0.500%, 25/09/21	EUR	500,000	499,612	505,900	0.02
International Flavors & Fragrances Inc, 1.750%, 14/03/24	EUR	500,000	517,775	533,655	0.02
International Flavors & Fragrances Inc, 1.800%, 25/09/26	EUR	300,000	299,758	319,611	0.01
Johnson & Johnson, 0.250%, 20/01/22	EUR	1,300,000	1,303,295	1,317,589	0.05
Johnson & Johnson, 0.650%, 20/05/24	EUR	800,000	803,954	830,416	0.03
Johnson & Johnson, 1.150%, 20/11/28	EUR	800,000	799,389	866,000	0.03
Johnson & Johnson, 1.650%, 20/05/35	EUR	2,100,000	2,168,350	2,368,590	0.09
JPMorgan Chase & Co, 3.875%, 23/09/20	EUR	1,700,000	1,722,215	1,785,510	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
JPMorgan Chase & Co, 2.625%, 23/04/21	EUR	2,000,000	2,031,106	2,101,000	0.08
JPMorgan Chase & Co, 1.375%, 16/09/21	EUR	1,600,000	1,608,698	1,652,944	0.06
JPMorgan Chase & Co, 2.750%, 24/08/22	EUR	1,944,000	1,983,741	2,112,137	0.08
JPMorgan Chase & Co, 1.500%, 26/10/22	EUR	1,900,000	1,913,193	1,994,525	0.08
JPMorgan Chase & Co, 2.750%, 01/02/23	EUR	1,100,000	1,121,366	1,208,757	0.05
JPMorgan Chase & Co, 0.625%, 25/01/24	EUR	2,200,000	2,189,649	2,243,516	0.09
JPMorgan Chase & Co, 1.500%, 27/01/25	EUR	1,600,000	1,597,108	1,709,968	0.07
JPMorgan Chase & Co, 3.000%, 19/02/26	EUR	1,100,000	1,146,950	1,291,554	0.05
JPMorgan Chase & Co, 1.500%, 29/10/26	EUR	2,100,000	2,125,094	2,261,889	0.09
JPMorgan Chase & Co, 1.090%, 11/03/27	EUR	3,500,000	3,518,181	3,617,145	0.14
JPMorgan Chase & Co, 1.638%, 18/05/28	EUR	2,700,000	2,716,196	2,892,699	0.11
JPMorgan Chase & Co, 2.875%, 24/05/28	EUR	1,100,000	1,146,803	1,325,610	0.05
JPMorgan Chase & Co, 1.812%, 12/06/29	EUR	1,200,000	1,200,000	1,309,440	0.05
Kellogg Co, 1.750%, 24/05/21	EUR	500,000	501,825	517,430	0.02
Kellogg Co, 0.800%, 17/11/22	EUR	1,000,000	999,674	1,026,820	0.04
Kellogg Co, 1.000%, 17/05/24	EUR	900,000	904,725	933,525	0.04
Kellogg Co, 1.250%, 10/03/25	EUR	500,000	492,046	522,235	0.02
Kimberly-Clark Corp, 0.625%, 07/09/24	EUR	600,000	599,213	613,554	0.02
Kinder Morgan Inc, 1.500%, 16/03/22	EUR	1,000,000	1,000,946	1,041,020	0.04
Kinder Morgan Inc, 2.250%, 16/03/27	EUR	500,000	504,134	554,170	0.02
Kraft Heinz Foods Co, 2.000%, 30/06/23	EUR	800,000	801,785	846,128	0.03
Kraft Heinz Foods Co, 1.500%, 24/05/24	EUR	1,000,000	1,001,761	1,035,740	0.04
Kraft Heinz Foods Co, 2.250%, 25/05/28	EUR	1,400,000	1,409,888	1,497,916	0.06
Liberty Mutual Group Inc, 2.750%, 04/05/26	EUR	900,000	917,221	995,625	0.04
ManpowerGroup Inc, 1.875%, 11/09/22	EUR	500,000	500,984	523,530	0.02
ManpowerGroup Inc, 1.750%, 22/06/26	EUR	400,000	398,479	426,524	0.02
Marsh & McLennan Cos Inc, 1.349%, 21/09/26	EUR	1,000,000	1,003,275	1,041,150	0.04
Marsh & McLennan Cos Inc, 1.979%, 21/03/30	EUR	1,000,000	1,007,770	1,075,990	0.04
Mastercard Inc, 1.100%, 01/12/22	EUR	1,000,000	1,011,897	1,038,070	0.04
Mastercard Inc, 2.100%, 01/12/27	EUR	1,000,000	1,025,644	1,147,990	0.04
McDonald's Corp, 0.500%, 15/01/21	EUR	1,000,000	1,000,801	1,009,830	0.04
McDonald's Corp, 4.000%, 17/02/21	EUR	400,000	409,504	426,624	0.02
McDonald's Corp, 1.125%, 26/05/22	EUR	1,000,000	995,687	1,036,670	0.04
McDonald's Corp, 2.000%, 01/06/23	EUR	400,000	404,972	431,672	0.02
McDonald's Corp, 1.000%, 15/11/23	EUR	1,400,000	1,398,307	1,461,810	0.06
McDonald's Corp, 0.625%, 29/01/24	EUR	1,100,000	1,097,968	1,127,203	0.04
McDonald's Corp, 2.375%, 27/11/24	EUR	400,000	398,646	445,804	0.02
McDonald's Corp, 2.875%, 17/12/25	EUR	300,000	298,790	348,051	0.01
McDonald's Corp, 0.900%, 15/06/26	EUR	600,000	598,037	618,492	0.02
McDonald's Corp, 1.875%, 26/05/27	EUR	500,000	499,753	556,340	0.02
McDonald's Corp, 1.750%, 03/05/28	EUR	800,000	809,461	880,880	0.03
McDonald's Corp, 2.625%, 11/06/29	EUR	300,000	298,156	350,112	0.01
McDonald's Corp, 1.500%, 28/11/29	EUR	1,000,000	992,746	1,073,340	0.04
McDonald's Corp, 1.600%, 15/03/31	EUR	1,000,000	997,152	1,067,730	0.04
McKesson Corp, 0.625%, 17/08/21	EUR	600,000	601,264	607,878	0.02
McKesson Corp, 1.500%, 17/11/25	EUR	800,000	799,382	837,240	0.03
McKesson Corp, 1.625%, 30/10/26	EUR	700,000	704,217	740,516	0.03
Merck & Co Inc, 1.125%, 15/10/21	EUR	1,400,000	1,413,088	1,439,900	0.06
Merck & Co Inc, 0.500%, 02/11/24	EUR	600,000	598,810	617,370	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
Merck & Co Inc, 1.875%, 15/10/26	EUR	1,000,000	1,032,622	1,122,510	0.04
Merck & Co Inc, 2.500%, 15/10/34	EUR	500,000	495,562	619,505	0.02
Merck & Co Inc, 1.375%, 02/11/36	EUR	600,000	590,178	643,038	0.02
Metropolitan Life Global Funding I, 1.250%, 17/09/21	EUR	800,000	802,448	825,328	0.03
Metropolitan Life Global Funding I, 0.875%, 20/01/22	EUR	1,200,000	1,198,932	1,230,792	0.05
Metropolitan Life Global Funding I, 2.375%, 11/01/23	EUR	700,000	695,756	758,100	0.03
Metropolitan Life Global Funding I, 0.375%, 09/04/24	EUR	1,700,000	1,700,170	1,721,488	0.07
Microsoft Corp, 2.125%, 06/12/21	EUR	2,100,000	2,132,963	2,212,560	0.08
Microsoft Corp, 3.125%, 06/12/28	EUR	2,600,000	2,835,929	3,269,058	0.13
Microsoft Corp, 2.625%, 02/05/33	EUR	400,000	396,591	510,832	0.02
MMS USA Financing Inc, 0.625%, 13/06/25	EUR	500,000	496,925	497,680	0.02
MMS USA Financing Inc, 1.250%, 13/06/28	EUR	1,000,000	996,141	1,004,000	0.04
MMS USA Financing Inc, 1.750%, 13/06/31	EUR	600,000	594,891	609,150	0.02
Mohawk Industries Inc, 2.000%, 14/01/22	EUR	500,000	500,798	522,985	0.02
Molson Coors Brewing Co, 1.250%, 15/07/24	EUR	1,000,000	1,009,312	1,027,950	0.04
Mondelez International Inc, 2.375%, 26/01/21	EUR	800,000	795,900	831,576	0.03
Mondelez International Inc, 1.000%, 07/03/22	EUR	600,000	594,854	616,278	0.02
Mondelez International Inc, 1.625%, 20/01/23	EUR	1,000,000	1,000,803	1,054,940	0.04
Mondelez International Inc, 1.625%, 08/03/27	EUR	774,000	769,137	823,544	0.03
Mondelez International Inc, 2.375%, 06/03/35	EUR	474,000	474,924	538,791	0.02
Moody's Corp, 1.750%, 09/03/27	EUR	500,000	506,258	540,095	0.02
Morgan Stanley, 5.375%, 10/08/20	EUR	1,700,000	1,705,081	1,803,734	0.07
Morgan Stanley, 2.375%, 31/03/21	EUR	1,300,000	1,299,832	1,355,991	0.05
Morgan Stanley, 1.000%, 02/12/22	EUR	1,400,000	1,405,373	1,442,798	0.06
Morgan Stanley, 1.875%, 30/03/23	EUR	1,600,000	1,615,729	1,701,152	0.07
Morgan Stanley, 1.750%, 11/03/24	EUR	1,900,000	1,904,625	2,023,424	0.08
Morgan Stanley, 0.637%, 26/07/24	EUR	2,000,000	2,003,881	2,021,080	0.08
Morgan Stanley, 1.750%, 30/01/25	EUR	1,600,000	1,607,328	1,711,792	0.07
Morgan Stanley, 1.342%, 23/10/26	EUR	1,400,000	1,392,596	1,459,738	0.06
Morgan Stanley, 1.375%, 27/10/26	EUR	1,400,000	1,385,732	1,466,962	0.06
Morgan Stanley, 1.875%, 27/04/27	EUR	2,625,000	2,628,261	2,852,692	0.11
Mylan Inc, 2.125%, 23/05/25	EUR	500,000	498,998	499,095	0.02
Nasdaq Inc, 3.875%, 07/06/21	EUR	550,000	554,177	591,036	0.02
Nasdaq Inc, 1.750%, 19/05/23	EUR	700,000	701,705	741,167	0.03
Nasdaq Inc, 1.750%, 28/03/29	EUR	1,000,000	996,197	1,062,850	0.04
National Grid North America Inc, 0.750%, 11/02/22	EUR	1,300,000	1,301,384	1,329,042	0.05
National Grid North America Inc, 0.750%, 08/08/23	EUR	700,000	699,046	716,786	0.03
National Grid North America Inc, 1.000%, 12/07/24	EUR	600,000	599,886	620,136	0.02
Nestle Holdings Inc, 0.875%, 18/07/25	EUR	1,000,000	1,003,934	1,052,260	0.04
Oracle Corp, 2.250%, 10/01/21	EUR	1,400,000	1,416,742	1,453,550	0.06
Oracle Corp, 3.125%, 10/07/25	EUR	900,000	987,351	1,062,837	0.04
Parker-Hannifin Corp, 1.125%, 01/03/25	EUR	900,000	907,519	924,831	0.04
Pepsico Inc, 0.750%, 18/03/27	EUR	1,000,000	998,216	1,034,100	0.04
PepsiCo Inc, 1.750%, 28/04/21	EUR	600,000	605,894	618,468	0.02
PepsiCo Inc, 2.625%, 28/04/26	EUR	500,000	504,618	583,620	0.02
PepsiCo Inc, 0.875%, 18/07/28	EUR	900,000	904,679	937,494	0.04
PepsiCo Inc, 1.125%, 18/03/31	EUR	500,000	494,422	528,905	0.02
PerkinElmer Inc, 0.600%, 09/04/21	EUR	500,000	501,709	504,085	0.02
PerkinElmer Inc, 1.875%, 19/07/26	EUR	600,000	619,316	620,538	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
Pfizer Inc, 0.250%, 06/03/22	EUR	1,100,000	1,099,648	1,112,518	0.04
Pfizer Inc, 1.000%, 06/03/27	EUR	975,000	966,621	1,025,242	0.04
Philip Morris International Inc, 1.875%, 03/03/21	EUR	1,200,000	1,218,086	1,240,500	0.05
Philip Morris International Inc, 2.875%, 30/05/24	EUR	700,000	724,567	792,638	0.03
Philip Morris International Inc, 0.625%, 08/11/24	EUR	1,100,000	1,088,124	1,123,672	0.04
Philip Morris International Inc, 2.750%, 19/03/25	EUR	500,000	529,965	568,260	0.02
Philip Morris International Inc, 2.875%, 03/03/26	EUR	1,100,000	1,183,470	1,269,719	0.05
Philip Morris International Inc, 2.875%, 14/05/29	EUR	500,000	497,750	592,495	0.02
Philip Morris International Inc, 3.125%, 03/06/33	EUR	450,000	491,176	550,535	0.02
Philip Morris International Inc, 2.000%, 09/05/36	EUR	500,000	508,581	532,275	0.02
PHILIP MORRIS International INC, 2.750%, 19/03/25	EUR	500,000	499,037	568,260	0.02
PHILIP MORRIS International INC, 1.875%, 06/11/37	EUR	600,000	582,524	623,814	0.02
PPG Industries Inc, 0.875%, 13/03/22	EUR	600,000	603,562	615,192	0.02
PPG Industries Inc, 0.875%, 03/11/25	EUR	800,000	788,125	820,768	0.03
PPG Industries Inc, 1.400%, 13/03/27	EUR	800,000	802,924	837,520	0.03
Praxair Inc, 1.200%, 12/02/24	EUR	800,000	818,186	846,560	0.03
Praxair Inc, 1.625%, 01/12/25	EUR	600,000	596,968	658,230	0.03
Procter & Gamble Co, 4.125%, 07/12/20	EUR	850,000	886,947	902,955	0.03
Procter & Gamble Co, 2.000%, 05/11/21	EUR	1,000,000	1,013,012	1,051,640	0.04
Procter & Gamble Co, 2.000%, 16/08/22	EUR	900,000	899,502	960,714	0.04
Procter & Gamble Co, 1.125%, 02/11/23	EUR	1,300,000	1,306,332	1,367,210	0.05
Procter & Gamble Co, 0.500%, 25/10/24	EUR	900,000	895,746	922,959	0.04
Procter & Gamble Co, 0.625%, 30/10/24	EUR	1,000,000	997,601	1,030,450	0.04
Procter & Gamble Co, 4.875%, 11/05/27	EUR	1,050,000	1,201,820	1,431,108	0.05
Procter & Gamble Co, 1.200%, 30/10/28	EUR	1,000,000	996,771	1,078,040	0.04
Procter & Gamble Co, 1.250%, 25/10/29	EUR	300,000	299,229	322,704	0.01
Procter & Gamble Co, 1.875%, 30/10/38	EUR	1,000,000	993,147	1,167,160	0.04
Prologis Euro Finance LLC, 1.875%, 05/01/29	EUR	800,000	796,000	876,968	0.03
Prologis LP, 1.375%, 07/10/20	EUR	500,000	499,824	507,595	0.02
Prologis LP, 1.375%, 13/05/21	EUR	1,100,000	1,107,270	1,126,796	0.04
Prologis LP, 3.000%, 18/01/22	EUR	600,000	600,285	642,858	0.02
Prologis LP, 3.375%, 20/02/24	EUR	900,000	939,446	1,032,579	0.04
Prologis LP, 3.000%, 02/06/26	EUR	800,000	807,328	940,544	0.04
RELX Capital Inc, 1.300%, 12/05/25	EUR	500,000	495,934	526,550	0.02
Roche Holdings Inc, 6.500%, 04/03/21	EUR	1,500,000	1,592,342	1,672,665	0.06
Simon Property Group LP, 2.375%, 02/10/20	EUR	700,000	701,030	717,647	0.03
Southern Power Co, 1.000%, 20/06/22	EUR	500,000	503,135	514,280	0.02
Southern Power Co, 1.850%, 20/06/26	EUR	500,000	507,875	542,380	0.02
Stryker Corp, 1.125%, 30/11/23	EUR	500,000	499,488	522,885	0.02
Stryker Corp, 2.125%, 30/11/27	EUR	600,000	601,969	674,016	0.03
Stryker Corp, 2.625%, 30/11/30	EUR	1,200,000	1,203,149	1,398,936	0.05
Sysco Corp, 1.250%, 23/06/23	EUR	400,000	404,262	414,568	0.02
Thermo Fisher Scientific Inc, 1.500%, 01/12/20	EUR	478,000	478,748	486,986	0.02
Thermo Fisher Scientific Inc, 2.150%, 21/07/22	EUR	600,000	608,369	637,320	0.02
Thermo Fisher Scientific Inc, 0.750%, 12/09/24	EUR	1,100,000	1,099,662	1,124,079	0.04
Thermo Fisher Scientific Inc, 2.000%, 15/04/25	EUR	600,000	598,930	653,688	0.03
Thermo Fisher Scientific Inc, 1.400%, 23/01/26	EUR	900,000	898,555	951,219	0.04
Thermo Fisher Scientific Inc, 1.450%, 16/03/27	EUR	500,000	497,679	532,545	0.02
Thermo Fisher Scientific Inc, 1.375%, 12/09/28	EUR	900,000	892,108	941,391	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
Thermo Fisher Scientific Inc, 1.950%, 24/07/29	EUR	900,000	895,106	989,811	0.04
Thermo Fisher Scientific Inc, 2.875%, 24/07/37	EUR	900,000	899,893	1,072,485	0.04
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	1,100,000	1,104,147	1,123,243	0.04
Toyota Motor Credit Corp, 1.000%, 09/03/21	EUR	700,000	700,277	714,000	0.03
Toyota Motor Credit Corp, zero coupon, 21/07/21	EUR	1,100,000	1,098,827	1,103,597	0.04
Toyota Motor Credit Corp, 1.000%, 10/09/21	EUR	1,200,000	1,201,759	1,229,976	0.05
Toyota Motor Credit Corp, 0.750%, 21/07/22	EUR	1,250,000	1,253,254	1,281,900	0.05
Toyota Motor Credit Corp, 2.375%, 01/02/23	EUR	600,000	600,222	652,452	0.03
Toyota Motor Credit Corp, 0.625%, 21/11/24	EUR	1,100,000	1,097,686	1,126,719	0.04
United Parcel Service Inc, 0.375%, 15/11/23	EUR	1,000,000	997,799	1,014,110	0.04
United Parcel Service Inc, 1.625%, 15/11/25	EUR	791,000	795,510	856,764	0.03
United Parcel Service Inc, 1.000%, 15/11/28	EUR	600,000	603,703	622,290	0.02
United Parcel Service Inc, 1.500%, 15/11/32	EUR	500,000	499,465	541,160	0.02
United Technologies Corp, 1.125%, 15/12/21	EUR	1,100,000	1,101,707	1,129,744	0.05
United Technologies Corp, 1.250%, 22/05/23	EUR	850,000	855,449	886,006	0.03
United Technologies Corp, 1.150%, 18/05/24	EUR	1,000,000	997,519	1,042,180	0.04
United Technologies Corp, 1.875%, 22/02/26	EUR	500,000	500,100	551,495	0.02
United Technologies Corp, 2.150%, 18/05/30	EUR	700,000	696,617	800,373	0.03
US Bancorp, 0.850%, 07/06/24	EUR	1,100,000	1,101,621	1,137,389	0.04
Verizon Communications Inc, 2.375%, 17/02/22	EUR	1,200,000	1,208,266	1,281,816	0.05
Verizon Communications Inc, 1.625%, 01/03/24	EUR	1,100,000	1,105,654	1,183,138	0.05
Verizon Communications Inc, 0.875%, 02/04/25	EUR	1,400,000	1,394,243	1,448,202	0.06
Verizon Communications Inc, 3.250%, 17/02/26	EUR	1,200,000	1,238,416	1,423,056	0.06
Verizon Communications Inc, 1.375%, 27/10/26	EUR	700,000	702,301	745,276	0.03
Verizon Communications Inc, 0.875%, 08/04/27	EUR	2,000,000	1,992,638	2,049,220	0.08
Verizon Communications Inc, 1.375%, 02/11/28	EUR	1,400,000	1,389,165	1,476,790	0.05
Verizon Communications Inc, 1.875%, 26/10/29	EUR	1,100,000	1,097,333	1,213,520	0.05
Verizon Communications Inc, 1.250%, 08/04/30	EUR	2,000,000	1,986,104	2,077,060	0.08
Verizon Communications Inc, 2.625%, 01/12/31	EUR	1,100,000	1,138,111	1,307,361	0.05
Verizon Communications Inc, 2.875%, 15/01/38	EUR	1,900,000	1,930,803	2,262,539	0.09
VF Corp, 0.625%, 20/09/23	EUR	1,000,000	1,007,622	1,025,860	0.04
Walgreens Boots Alliance Inc, 2.125%, 20/11/26	EUR	700,000	699,004	746,207	0.03
Walmart Inc, 1.900%, 08/04/22	EUR	1,100,000	1,119,169	1,157,717	0.04
Walmart Inc, 2.550%, 08/04/26	EUR	1,000,000	1,054,941	1,157,040	0.04
Walmart Inc, 4.875%, 21/09/29	EUR	780,000	872,651	1,120,150	0.04
Wells Fargo & Co, 2.250%, 03/09/20	EUR	1,100,000	1,104,174	1,131,097	0.04
Wells Fargo & Co, 1.125%, 29/10/21	EUR	1,400,000	1,407,120	1,439,830	0.06
Wells Fargo & Co, 2.625%, 16/08/22	EUR	1,650,000	1,698,995	1,783,419	0.07
Wells Fargo & Co, 1.500%, 12/09/22	EUR	1,700,000	1,718,235	1,779,118	0.07
Wells Fargo & Co, 2.250%, 02/05/23	EUR	1,100,000	1,094,436	1,190,233	0.05
Wells Fargo & Co, 0.500%, 26/04/24	EUR	2,225,000	2,220,555	2,245,959	0.09
Wells Fargo & Co, 2.125%, 04/06/24	EUR	1,100,000	1,112,365	1,199,341	0.05
Wells Fargo & Co, 1.625%, 02/06/25	EUR	1,400,000	1,409,016	1,504,272	0.06
Wells Fargo & Co, 2.000%, 27/04/26	EUR	1,380,000	1,397,538	1,517,434	0.06
Wells Fargo & Co, 1.375%, 26/10/26	EUR	2,600,000	2,606,282	2,755,090	0.11
Wells Fargo & Co, 1.000%, 02/02/27	EUR	3,100,000	3,053,266	3,188,040	0.12
Wells Fargo & Co, 1.500%, 24/05/27	EUR	1,955,000	1,947,729	2,081,606	0.08
WP Carey Inc, 2.000%, 20/01/23	EUR	500,000	503,997	524,775	0.02
Xylem Inc, 2.250%, 11/03/23	EUR	500,000	513,325	534,790	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.75% (continued)					
United States (continued)					
ZF North America Capital Inc, 2.750%, 27/04/23	EUR	1,400,000	1,484,046	1,476,636	0.06
Zimmer Biomet Holdings Inc, 1.414%, 13/12/22	EUR	1,000,000	1,008,680	1,036,400	0.04
Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	EUR	200,000	206,936	217,960	0.01
Total United States			<u>436,640,262</u>	<u>460,469,111</u>	<u>17.69</u>
Total Corporate Bonds			<u>2,448,500,313</u>	<u>2,570,826,715</u>	<u>98.75</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>2,448,500,313</u>	<u>2,570,826,715</u>	<u>98.75</u>
Other transferable securities					
Corporate Bonds - 0.37%					
United Kingdom					
Vodafone Group PLC, 4.200%, 03/10/78	EUR	700,000	698,064	740,684	0.03
Vodafone Group PLC, 3.100%, 03/01/79	EUR	2,500,000	2,483,086	2,571,550	0.10
Total United Kingdom			<u>3,181,150</u>	<u>3,312,234</u>	<u>0.13</u>
United States					
AT&T Inc, 1.050%, 05/09/23	EUR	800,000	807,822	829,056	0.03
AT&T Inc, 1.950%, 15/09/23	EUR	800,000	822,243	856,072	0.03
AT&T Inc, 1.800%, 05/09/26	EUR	1,400,000	1,418,325	1,512,952	0.06
AT&T Inc, 2.350%, 05/09/29	EUR	1,600,000	1,626,616	1,778,608	0.07
Ford Motor Credit Co LLC, 1.355%, 07/02/25	EUR	700,000	700,000	687,106	0.02
Illinois Tool Works Inc, 0.250%, 05/12/24	EUR	700,000	697,664	702,380	0.03
Total United States			<u>6,072,670</u>	<u>6,366,174</u>	<u>0.24</u>
Total Corporate Bonds			<u>9,253,820</u>	<u>9,678,408</u>	<u>0.37</u>
Total Other transferable securities			<u>9,253,820</u>	<u>9,678,408</u>	<u>0.37</u>
TOTAL INVESTMENTS			<u>2,457,754,133</u>	<u>2,580,505,123</u>	<u>99.12</u>
Other Net Assets/(Liabilities)				<u>22,988,822</u>	<u>0.88</u>
TOTAL NET ASSETS				<u>2,603,493,945</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.72%					
Australia					
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	100,000	100,893	107,002	0.10
Aurizon Network Pty Ltd, 2.000%, 18/09/24	EUR	100,000	99,580	107,496	0.10
AusNet Services Holdings Pty Ltd, 3.000%, 13/02/24	EUR	150,000	151,823	169,652	0.16
Australia Pacific Airports Melbourne Pty Ltd, 3.125%, 26/09/23	EUR	100,000	102,093	112,591	0.10
BHP Billiton Finance Ltd, 2.250%, 25/09/20	EUR	100,000	100,536	102,995	0.09
BHP Billiton Finance Ltd, 3.250%, 24/09/27	EUR	131,000	135,024	159,737	0.15
BHP Billiton Finance Ltd, 3.125%, 29/04/33	EUR	100,000	116,887	126,498	0.12
BHP Billiton Finance Ltd, 4.750%, 22/04/76	EUR	100,000	103,565	107,939	0.10
BHP Billiton Finance Ltd, 5.625%, 22/10/79	EUR	100,000	100,000	120,605	0.11
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	100,000	99,463	110,479	0.10
Origin Energy Finance Ltd, 3.500%, 04/10/21	EUR	200,000	202,629	215,138	0.20
Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	EUR	100,000	100,192	107,525	0.10
Telstra Corp Ltd, 3.625%, 15/03/21	EUR	50,000	51,315	53,211	0.05
Telstra Corp Ltd, 3.750%, 16/05/22	EUR	100,000	103,995	111,055	0.10
Telstra Corp Ltd, 3.500%, 21/09/22	EUR	100,000	103,558	111,616	0.10
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	50,000	50,133	55,348	0.05
Telstra Corp Ltd, 1.375%, 26/03/29	EUR	100,000	99,937	106,155	0.10
Toyota Finance Australia Ltd, 0.250%, 09/04/24	EUR	100,000	99,957	100,594	0.09
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	100,000	101,510	107,583	0.10
Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	EUR	100,000	100,471	107,062	0.10
Wesfarmers Ltd, 1.250%, 07/10/21	EUR	100,000	100,268	103,030	0.09
Total Australia			2,223,829	2,403,311	2.21
Austria					
Novomatic AG, 1.625%, 20/09/23	EUR	50,000	50,926	49,119	0.04
OMV AG, 4.250%, 12/10/21	EUR	50,000	52,334	55,204	0.05
OMV AG, zero coupon, 03/07/25	EUR	100,000	99,152	99,504	0.09
OMV AG, 1.000%, 14/12/26	EUR	100,000	99,070	105,883	0.10
OMV AG, 3.500%, 27/09/27	EUR	100,000	105,339	125,363	0.12
OMV AG, 5.250%, perpetual	EUR	100,000	97,612	110,917	0.10
OMV AG, 6.250%, perpetual	EUR	100,000	97,972	125,806	0.12
Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	EUR	100,000	101,150	107,753	0.10
Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	EUR	141,000	147,754	157,276	0.14
Total Austria			851,309	936,825	0.86
Belgium					
Anheuser Busch InBev SA, 1.125%, 01/07/27	EUR	100,000	99,842	103,181	0.09
Anheuser-Busch InBev SA/NV, 4.000%, 02/06/21	EUR	50,000	51,818	54,012	0.05
Anheuser-Busch InBev SA/NV, 0.875%, 17/03/22	EUR	125,000	125,335	128,313	0.12
Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	EUR	100,000	99,762	103,127	0.09
Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24	EUR	89,000	90,397	101,408	0.09
Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	EUR	300,000	308,994	321,684	0.30
Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	EUR	100,000	112,404	114,936	0.11
Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	EUR	200,000	198,273	208,364	0.19
Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	EUR	300,000	310,282	329,397	0.30
Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	EUR	100,000	99,209	104,494	0.10
Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35	EUR	100,000	98,385	107,525	0.10
Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	EUR	200,000	215,680	231,938	0.21

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Belgium (continued)					
bpost SA, 1.250%, 11/07/26	EUR	100,000	99,200	104,554	0.10
Elia System Operator SA/NV, 3.250%, 04/04/28	EUR	100,000	102,453	121,592	0.11
Elia System Operator SA/NV, 1.500%, 05/09/28	EUR	100,000	99,426	106,388	0.10
Solvay SA, 2.750%, 02/12/27	EUR	100,000	102,320	116,402	0.11
Total Belgium			<u>2,213,780</u>	<u>2,357,315</u>	<u>2.17</u>
Bermuda					
Bacardi Ltd, 2.750%, 03/07/23	EUR	100,000	100,416	106,820	0.10
Total Bermuda			<u>100,416</u>	<u>106,820</u>	<u>0.10</u>
Brazil					
Vale SA, 3.750%, 10/01/23	EUR	100,000	101,147	108,051	0.10
Total Brazil			<u>101,147</u>	<u>108,051</u>	<u>0.10</u>
British Virgin Islands					
Cheung Kong Infrastructure Finance BVI Ltd, 1.000%, 12/12/24	EUR	100,000	99,490	101,376	0.09
Global Switch Holdings Ltd, 1.500%, 31/01/24	EUR	100,000	99,829	103,056	0.10
Talent Yield European Ltd, 1.300%, 21/04/22	EUR	100,000	100,113	101,851	0.09
Total British Virgin Islands			<u>299,432</u>	<u>306,283</u>	<u>0.28</u>
Canada					
Alimentation Couche-Tard Inc, 1.875%, 06/05/26	EUR	100,000	103,431	105,001	0.10
Magna International Inc, 1.900%, 24/11/23	EUR	100,000	99,886	107,567	0.10
Total Capital Canada Ltd, 1.125%, 18/03/22	EUR	100,000	99,926	103,594	0.10
Total Capital Canada Ltd, 2.125%, 18/09/29	EUR	200,000	199,163	233,382	0.21
Total Canada			<u>502,406</u>	<u>549,544</u>	<u>0.51</u>
Cayman Islands					
CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	EUR	100,000	99,132	103,998	0.10
CK Hutchison Finance 16 II Ltd, 0.875%, 03/10/24	EUR	50,000	49,812	51,112	0.05
CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23	EUR	150,000	149,207	155,785	0.14
CK Hutchison Finance 16 Ltd, 2.000%, 06/04/28	EUR	100,000	98,187	108,720	0.10
Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	EUR	100,000	108,675	110,516	0.10
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	100,000	99,908	103,138	0.09
Total Cayman Islands			<u>604,921</u>	<u>633,269</u>	<u>0.58</u>
Czech Republic					
EP Infrastructure AS, 1.659%, 26/04/24	EUR	100,000	99,670	99,549	0.09
Total Czech Republic			<u>99,670</u>	<u>99,549</u>	<u>0.09</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Denmark					
AP Moller - Maersk A/S, 1.750%, 18/03/21	EUR	100,000	100,787	103,102	0.09
Carlsberg Breweries A/S, 2.625%, 15/11/22	EUR	50,000	50,118	54,666	0.05
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	100,000	99,505	110,739	0.10
Carlsberg Breweries A/S, 0.875%, 01/07/29	EUR	100,000	98,910	99,784	0.09
Danfoss A/S, 1.375%, 23/02/22	EUR	100,000	100,514	103,176	0.10
ISS Global A/S, 1.500%, 31/08/27	EUR	100,000	99,641	104,162	0.10
Total Denmark			549,475	575,629	0.53
Finland					
CRH Finland Services OYJ, 2.750%, 15/10/20	EUR	100,000	100,632	102,992	0.10
Total Finland			100,632	102,992	0.10
France					
Accor SA, 2.625%, 05/02/21	EUR	100,000	103,141	104,309	0.10
Accor SA, 1.250%, 25/01/24	EUR	100,000	99,303	102,829	0.09
Air Liquide Finance SA, 2.125%, 15/10/21	EUR	100,000	100,365	105,366	0.10
Air Liquide Finance SA, 0.500%, 13/06/22	EUR	100,000	100,595	101,872	0.09
Air Liquide Finance SA, 1.875%, 05/06/24	EUR	100,000	99,222	109,534	0.10
Air Liquide Finance SA, 0.750%, 13/06/24	EUR	100,000	101,410	104,180	0.10
Air Liquide Finance SA, 1.250%, 13/06/28	EUR	100,000	102,180	108,700	0.10
Aprr SA, 1.500%, 25/01/30	EUR	100,000	99,625	108,390	0.10
APRR SA, 1.875%, 15/01/25	EUR	100,000	100,543	109,458	0.10
APRR SA, 1.125%, 09/01/26	EUR	100,000	99,456	105,908	0.10
APRR SA, 1.250%, 06/01/27	EUR	100,000	100,018	107,244	0.10
APRR SA, 1.875%, 06/01/31	EUR	100,000	102,846	112,803	0.10
Arkema SA, 1.500%, 20/04/27	EUR	100,000	98,900	107,550	0.10
Atos SE, 2.500%, 07/11/28	EUR	100,000	100,821	111,973	0.10
Auchan Holding SADIR, 0.625%, 07/02/22	EUR	100,000	100,284	99,510	0.09
Auchan Holding SADIR, 2.375%, 12/12/22	EUR	100,000	100,399	104,434	0.10
Auchan Holding SADIR, 2.250%, 06/04/23	EUR	100,000	99,771	103,855	0.10
Auchan Holding SADIR, 2.375%, 25/04/25	EUR	100,000	99,796	99,276	0.09
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	150,000	166,898	176,533	0.16
Autoroutes du Sud de la France SA, 2.875%, 18/01/23	EUR	100,000	101,225	110,883	0.10
Autoroutes du Sud de la France SA, 2.950%, 17/01/24	EUR	100,000	100,991	113,314	0.10
Autoroutes du Sud de la France SA, 1.125%, 20/04/26	EUR	100,000	101,462	106,488	0.10
Autoroutes du Sud de la France SA, 1.250%, 18/01/27	EUR	100,000	99,424	107,829	0.10
Autoroutes du Sud de la France SA, 1.375%, 22/01/30	EUR	100,000	99,264	107,499	0.10
Bouygues SA, 4.250%, 22/07/20	EUR	100,000	100,631	104,686	0.10
Bouygues SA, 4.500%, 09/02/22	EUR	100,000	106,562	112,501	0.10
Bouygues SA, 3.625%, 16/01/23	EUR	100,000	110,509	113,590	0.10
Capgemini SE, 0.500%, 09/11/21	EUR	100,000	99,976	100,970	0.09
Capgemini SE, 2.500%, 01/07/23	EUR	100,000	100,207	108,832	0.10
Carmila SA, 2.375%, 16/09/24	EUR	100,000	103,368	107,886	0.10
Carrefour SA, 3.875%, 25/04/21	EUR	50,000	51,424	53,533	0.05
Carrefour SA, 1.750%, 15/07/22	EUR	100,000	99,628	104,958	0.10
Carrefour SA, 0.750%, 26/04/24	EUR	100,000	99,526	102,021	0.09
Carrefour SA, 1.250%, 03/06/25	EUR	100,000	99,695	103,836	0.10
Carrefour SA, 1.000%, 17/05/27	EUR	100,000	99,541	101,276	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
France (continued)					
Cie De Saint Gobain, 0.625%, 15/03/24	EUR	100,000	100,803	101,859	0.09
Cie de Saint-Gobain, 3.625%, 15/06/21	EUR	100,000	102,338	107,442	0.10
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	100,000	109,050	110,336	0.10
Cie de Saint-Gobain, 1.000%, 17/03/25	EUR	100,000	99,180	104,002	0.10
Cie de Saint-Gobain, 1.125%, 23/03/26	EUR	100,000	99,662	104,337	0.10
Cie de Saint-Gobain, 1.875%, 15/03/31	EUR	100,000	99,296	107,734	0.10
Cie Financiere et Industrielle des Autoroutes SA, 5.000%, 24/05/21	EUR	100,000	104,779	109,919	0.10
Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	EUR	100,000	100,000	101,970	0.09
Cie Financiere et Industrielle des Autoroutes SA, 0.750%, 09/09/28	EUR	100,000	100,240	102,784	0.09
Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	EUR	100,000	99,205	103,883	0.10
Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	EUR	100,000	101,995	119,859	0.11
Danone SA, 0.167%, 03/11/20	EUR	100,000	99,983	100,519	0.09
Danone SA, 3.600%, 23/11/20	EUR	50,000	51,169	52,689	0.05
Danone SA, 2.250%, 15/11/21	EUR	100,000	100,645	105,348	0.10
Danone SA, 0.424%, 03/11/22	EUR	100,000	99,953	101,647	0.09
Danone SA, 1.250%, 30/05/24	EUR	100,000	102,920	106,283	0.10
Danone SA, 0.709%, 03/11/24	EUR	100,000	100,210	103,397	0.10
Danone SA, 1.125%, 14/01/25	EUR	100,000	99,409	105,594	0.10
Danone SA, 1.208%, 03/11/28	EUR	100,000	99,750	107,167	0.10
Danone SA, 1.750%, perpetual	EUR	100,000	100,535	101,875	0.09
Edenred, 1.875%, 30/03/27	EUR	100,000	99,130	107,305	0.10
Engie Alliance GIE, 5.750%, 24/06/23	EUR	100,000	113,650	123,546	0.11
Engie SA, 6.375%, 18/01/21	EUR	200,000	213,062	220,626	0.20
Engie SA, 3.500%, 18/10/22	EUR	100,000	103,837	112,062	0.10
Engie SA, 3.000%, 01/02/23	EUR	50,000	51,225	55,701	0.05
Engie SA, 0.375%, 28/02/23	EUR	100,000	99,697	101,834	0.09
Engie SA, 2.375%, 19/05/26	EUR	100,000	99,136	115,486	0.11
Engie SA, 0.375%, 21/06/27	EUR	100,000	99,422	100,968	0.09
Engie SA, 1.500%, 27/03/28	EUR	200,000	202,063	220,632	0.20
Engie SA, 1.375%, 22/06/28	EUR	100,000	99,618	109,036	0.10
Engie SA, 2.000%, 28/09/37	EUR	100,000	102,309	114,614	0.11
Engie SA, 5.950%, 16/03/11	EUR	20,000	28,435	37,348	0.03
Engie SA, 3.875%, perpetual	EUR	100,000	99,133	111,870	0.10
Engie SA, 4.750%, perpetual	EUR	100,000	106,044	109,248	0.10
Engie SA, 1.375%, perpetual	EUR	100,000	99,387	100,098	0.09
Essilor International Cie Generale d'Optique SA, 2.375%, 09/04/24	EUR	100,000	101,829	110,230	0.10
Eutelsat SA, 3.125%, 10/10/22	EUR	100,000	100,798	109,869	0.10
Eutelsat SA, 2.250%, 13/07/27	EUR	100,000	99,823	102,255	0.09
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	50,000	52,470	55,571	0.05
Holding d'Infrastructures de Transport SAS, 2.250%, 24/03/25	EUR	100,000	103,817	107,415	0.10
Holding d'Infrastructures de Transport SAS, 1.625%, 27/11/27	EUR	100,000	100,466	103,475	0.10
Imerys SA, 2.000%, 10/12/24	EUR	100,000	105,740	107,474	0.10
Imerys SA, 1.500%, 15/01/27	EUR	100,000	99,122	103,976	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
France (continued)					
Infra Park SAS, 1.625%, 19/04/28	EUR	100,000	98,720	105,361	0.10
JCDecaux SA, 1.000%, 01/06/23	EUR	100,000	99,925	103,815	0.10
Kering SA, 1.375%, 01/10/21	EUR	100,000	99,898	103,722	0.10
Legrand SA, 0.750%, 06/07/24	EUR	100,000	99,708	103,508	0.10
Legrand SA, 1.000%, 06/03/26	EUR	100,000	99,478	104,317	0.10
Legrand SA, 0.625%, 24/06/28	EUR	100,000	98,953	100,283	0.09
LVMH Moet Hennessy Louis Vuitton SE, 1.750%, 13/11/20	EUR	100,000	100,053	102,659	0.09
LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	EUR	75,000	76,611	76,877	0.07
LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 26/05/22	EUR	50,000	50,050	50,720	0.05
LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	EUR	135,000	135,217	140,320	0.13
Orange SA, 3.875%, 14/01/21	EUR	150,000	157,023	159,400	0.15
Orange SA, 3.000%, 15/06/22	EUR	100,000	101,502	109,287	0.10
Orange SA, 3.375%, 16/09/22	EUR	100,000	102,622	111,123	0.10
Orange SA, 1.000%, 12/05/25	EUR	100,000	99,318	104,647	0.10
Orange SA, 1.000%, 12/09/25	EUR	100,000	99,424	104,566	0.10
Orange SA, 0.875%, 03/02/27	EUR	100,000	98,932	103,768	0.10
Orange SA, 1.500%, 09/09/27	EUR	100,000	101,253	108,318	0.10
Orange SA, 1.375%, 20/03/28	EUR	100,000	99,693	106,704	0.10
Orange SA, 1.875%, 12/09/30	EUR	200,000	199,585	220,934	0.20
Orange SA, 8.125%, 28/01/33	EUR	125,000	173,026	233,906	0.22
Orange SA, 4.000%, perpetual	EUR	100,000	99,393	107,969	0.10
Orange SA, 5.000%, perpetual	EUR	200,000	211,395	236,966	0.22
Orange SA, 5.250%, perpetual	EUR	100,000	103,082	116,913	0.11
Pernod Ricard SA, 2.125%, 27/09/24	EUR	100,000	101,549	110,378	0.10
Peugeot SA, 2.000%, 20/03/25	EUR	100,000	104,193	105,483	0.10
PSA Tresorerie GIE, 6.000%, 19/09/33	EUR	100,000	125,149	135,352	0.12
Publicis Groupe SA, 1.625%, 16/12/24	EUR	100,000	99,622	105,770	0.10
RCI Banque SA, 1.375%, 17/11/20	EUR	50,000	50,685	50,967	0.05
RCI Banque SA, 0.250%, 12/07/21	EUR	100,000	99,822	100,275	0.09
RCI Banque SA, 0.625%, 10/11/21	EUR	100,000	99,772	101,054	0.09
RCI Banque SA, 1.250%, 08/06/22	EUR	100,000	99,220	102,541	0.09
RCI Banque SA, 0.750%, 26/09/22	EUR	100,000	100,101	101,014	0.09
RCI Banque SA, 0.750%, 10/04/23	EUR	30,000	29,937	30,253	0.03
RCI Banque SA, 1.000%, 17/05/23	EUR	50,000	50,204	50,846	0.05
RCI Banque SA, 0.500%, 15/09/23	EUR	100,000	99,811	99,799	0.09
RCI Banque SA, 1.375%, 08/03/24	EUR	100,000	100,146	102,634	0.09
RCI Banque SA, 2.000%, 11/07/24	EUR	100,000	101,217	105,718	0.10
RCI Banque SA, 1.750%, 10/04/26	EUR	50,000	49,959	51,565	0.05
RCI Banque SA, 1.625%, 26/05/26	EUR	100,000	99,878	102,407	0.09
Renault SA, 1.000%, 08/03/23	EUR	50,000	50,592	51,040	0.05
Renault SA, 1.000%, 18/04/24	EUR	100,000	99,524	100,967	0.09
Renault SA, 1.250%, 24/06/25	EUR	100,000	99,321	100,488	0.09
SANEF SA, 0.950%, 19/10/28	EUR	100,000	98,282	99,752	0.09
Sanofi, 1.125%, 10/03/22	EUR	100,000	100,083	103,371	0.10
Sanofi, zero coupon, 21/03/22	EUR	100,000	100,133	100,536	0.09
Sanofi, zero coupon, 13/09/22	EUR	100,000	99,799	100,467	0.09
Sanofi, 0.500%, 21/03/23	EUR	200,000	200,420	204,330	0.19
Sanofi, 2.500%, 14/11/23	EUR	100,000	100,701	110,830	0.10
Sanofi, 0.625%, 05/04/24	EUR	100,000	100,054	103,131	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
France (continued)					
Sanofi, 1.500%, 22/09/25	EUR	100,000	99,400	108,685	0.10
Sanofi, 1.000%, 21/03/26	EUR	100,000	99,982	105,475	0.10
Sanofi, 0.500%, 13/01/27	EUR	100,000	99,315	101,893	0.09
Sanofi, 1.125%, 05/04/28	EUR	100,000	99,947	106,477	0.10
Sanofi, 0.875%, 21/03/29	EUR	100,000	99,972	103,992	0.10
Sanofi, 1.375%, 21/03/30	EUR	200,000	198,593	217,374	0.20
Sanofi, 1.875%, 21/03/38	EUR	100,000	100,453	115,135	0.11
Schneider Electric SE, 3.625%, 20/07/20	EUR	50,000	50,897	52,019	0.05
Schneider Electric SE, 2.500%, 06/09/21	EUR	100,000	100,812	105,993	0.10
Schneider Electric SE, 1.500%, 08/09/23	EUR	100,000	101,162	106,813	0.10
Schneider Electric SE, 0.250%, 09/09/24	EUR	100,000	99,346	101,236	0.09
Schneider Electric SE, 0.875%, 11/03/25	EUR	100,000	99,331	104,218	0.10
Sodexo SA, 1.750%, 24/01/22	EUR	100,000	103,895	104,403	0.10
Sodexo SA, 2.500%, 24/06/26	EUR	100,000	99,928	113,958	0.10
Suez, 4.078%, 17/05/21	EUR	100,000	108,114	108,107	0.10
Suez, 4.125%, 24/06/22	EUR	100,000	104,938	112,783	0.10
Suez, 1.000%, 03/04/25	EUR	100,000	99,780	105,415	0.10
Suez, 1.500%, 03/04/29	EUR	100,000	101,837	108,956	0.10
Suez, 1.625%, 21/09/32	EUR	100,000	102,495	111,018	0.10
Suez, 2.875%, perpetual	EUR	100,000	101,198	104,765	0.10
TDF Infrastructure SAS, 2.500%, 07/04/26	EUR	100,000	100,248	105,755	0.10
Teleperformance, 1.500%, 03/04/24	EUR	100,000	100,844	103,451	0.10
Thales SA, 0.750%, 07/06/23	EUR	100,000	101,218	103,232	0.10
Thales SA, 0.750%, 23/01/25	EUR	100,000	99,296	102,663	0.09
Total Capital International SA, 2.125%, 19/11/21	EUR	100,000	100,223	105,746	0.10
Total Capital International SA, 2.125%, 15/03/23	EUR	100,000	99,854	108,399	0.10
Total Capital International SA, 0.250%, 12/07/23	EUR	100,000	100,181	101,523	0.09
Total Capital International SA, 1.375%, 19/03/25	EUR	100,000	99,428	107,649	0.10
Total Capital International SA, 2.875%, 19/11/25	EUR	100,000	101,669	117,782	0.11
Total Capital International SA, 2.500%, 25/03/26	EUR	100,000	100,843	116,193	0.11
Total Capital International SA, 0.750%, 12/07/28	EUR	100,000	100,980	103,715	0.10
Total Capital International SA, 1.375%, 04/10/29	EUR	100,000	101,903	109,286	0.10
Total Capital SA, 3.125%, 16/09/22	EUR	50,000	51,569	55,259	0.05
Total Capital SA, 5.125%, 26/03/24	EUR	100,000	116,768	124,961	0.12
TOTAL SA, 2.625%, 29/12/49	EUR	200,000	203,223	213,644	0.20
TOTAL SA, 2.708%, perpetual	EUR	100,000	100,046	106,961	0.10
TOTAL SA, 3.369%, perpetual	EUR	150,000	150,337	167,550	0.15
TOTAL SA, 3.875%, perpetual	EUR	150,000	155,188	164,199	0.15
TOTAL SA, 2.250%, perpetual	EUR	200,000	202,442	206,010	0.19
Transport et Infrastructures Gaz France SA, 4.339%, 07/07/21	EUR	100,000	103,246	108,673	0.10
Valeo SA, 0.375%, 12/09/22	EUR	100,000	99,962	100,705	0.09
Valeo SA, 3.250%, 22/01/24	EUR	100,000	101,777	112,460	0.10
Valeo SA, 1.625%, 18/03/26	EUR	100,000	105,527	103,098	0.09
Veolia Environnement SA, 4.247%, 06/01/21	EUR	50,000	51,468	53,331	0.05
Veolia Environnement SA, 5.125%, 24/05/22	EUR	100,000	114,158	115,469	0.11
Veolia Environnement SA, 4.625%, 30/03/27	EUR	100,000	107,466	132,106	0.12
Veolia Environnement SA, 1.590%, 10/01/28	EUR	100,000	100,046	109,333	0.10
Veolia Environnement SA, 0.927%, 04/01/29	EUR	100,000	100,000	102,565	0.09
Veolia Environnement SA, 1.940%, 07/01/30	EUR	100,000	107,677	111,322	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
France (continued)					
Veolia Environnement SA, 6.125%, 25/11/33	EUR	100,000	120,564	166,280	0.15
Vinci SA, 1.625%, 18/01/29	EUR	100,000	101,351	109,694	0.10
Vivendi SA, 0.750%, 26/05/21	EUR	100,000	99,770	101,566	0.09
Vivendi SA, zero coupon, 13/06/22	EUR	100,000	99,676	100,126	0.09
Vivendi SA, 0.875%, 18/09/24	EUR	100,000	99,528	103,163	0.09
Vivendi SA, 0.625%, 11/06/25	EUR	100,000	99,913	100,855	0.09
Wendel SA, 1.000%, 20/04/23	EUR	100,000	99,829	102,393	0.09
Total France			18,934,989	20,045,992	18.45
Germany					
BASF SE, 1.875%, 04/02/21	EUR	50,000	50,980	51,732	0.05
BASF SE, 2.000%, 05/12/22	EUR	100,000	101,731	107,383	0.10
BASF SE, 0.875%, 22/05/25	EUR	75,000	75,181	78,730	0.07
BASF SE, 1.500%, 22/05/30	EUR	50,000	50,112	55,018	0.05
BASF SE, 0.875%, 06/10/31	EUR	100,000	95,172	101,997	0.09
BASF SE, 1.625%, 15/11/37	EUR	50,000	49,497	55,350	0.05
Bayer AG, 1.875%, 25/01/21	EUR	100,000	100,193	102,462	0.09
Bayer AG, 3.750%, 01/07/74	EUR	145,000	145,584	149,850	0.14
Bayer AG, 2.375%, 02/04/75	EUR	150,000	147,159	149,853	0.14
Bayer AG, 3.000%, 01/07/75	EUR	180,000	180,669	183,040	0.17
Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	EUR	100,000	100,932	108,427	0.10
Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	EUR	100,000	101,842	108,357	0.10
Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	EUR	100,000	99,755	104,873	0.10
Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	EUR	100,000	100,000	105,336	0.10
Continental AG, 3.125%, 09/09/20	EUR	100,000	101,109	103,956	0.10
Covestro AG, 1.000%, 07/10/21	EUR	30,000	30,543	30,694	0.03
Covestro AG, 1.750%, 25/09/24	EUR	100,000	101,993	108,085	0.10
CRH Finance Germany GmbH, 1.750%, 16/07/21	EUR	100,000	99,949	103,309	0.09
Daimler AG, 0.875%, 12/01/21	EUR	100,000	100,260	101,478	0.09
Daimler AG, 2.000%, 25/06/21	EUR	50,000	50,045	52,055	0.05
Daimler AG, 2.250%, 24/01/22	EUR	100,000	103,498	105,841	0.10
Daimler AG, 2.375%, 12/09/22	EUR	100,000	100,711	107,503	0.10
Daimler AG, 2.375%, 08/03/23	EUR	50,000	50,310	54,260	0.05
Daimler AG, 0.750%, 11/05/23	EUR	100,000	99,880	102,984	0.09
Daimler AG, 1.400%, 12/01/24	EUR	110,000	110,505	116,205	0.11
Daimler AG, 0.850%, 28/02/25	EUR	125,000	125,217	128,925	0.12
Daimler AG, 1.500%, 09/03/26	EUR	100,000	102,643	106,859	0.10
Daimler AG, 1.000%, 15/11/27	EUR	100,000	99,455	102,798	0.09
Daimler AG, 1.375%, 11/05/28	EUR	150,000	150,745	158,758	0.15
Daimler AG, 1.500%, 03/07/29	EUR	200,000	198,542	210,588	0.19
Daimler AG, 2.125%, 03/07/37	EUR	150,000	145,838	168,138	0.15
Deutsche Post AG, 0.375%, 01/04/21	EUR	50,000	50,298	50,448	0.05
Deutsche Post AG, 2.750%, 09/10/23	EUR	100,000	101,553	112,272	0.10
Deutsche Post AG, 2.875%, 11/12/24	EUR	50,000	54,269	57,753	0.05
Deutsche Post AG, 1.625%, 05/12/28	EUR	100,000	101,016	109,499	0.10
Deutsche Telekom AG, 0.875%, 25/03/26	EUR	55,000	54,853	56,622	0.05
E.ON SE, 1.625%, 22/05/29	EUR	100,000	99,296	107,844	0.10
Eurogrid GmbH, 3.875%, 22/10/20	EUR	50,000	51,153	52,675	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Germany (continued)					
Eurogrid GmbH, 1.625%, 03/11/23	EUR	100,000	99,984	106,488	0.10
Eurogrid GmbH, 1.500%, 18/04/28	EUR	100,000	99,840	106,508	0.10
Evonik Industries AG, 2.125%, 07/07/77	EUR	100,000	102,380	102,906	0.09
Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	EUR	100,000	99,745	105,930	0.10
Fresenius SE & Co KGaA, 2.875%, 15/07/20	EUR	100,000	102,839	102,933	0.09
Fresenius SE & Co KGaA, 4.000%, 01/02/24	EUR	50,000	57,642	58,383	0.05
Fresenius SE & Co KGaA, 2.875%, 15/02/29	EUR	100,000	103,094	113,998	0.10
HeidelbergCement AG, 1.500%, 07/02/25	EUR	115,000	114,098	121,097	0.11
Henkel AG & Co KGaA, zero coupon, 13/09/21	EUR	50,000	49,951	50,276	0.05
Hochtief AG, 1.750%, 03/07/25	EUR	100,000	101,873	106,372	0.10
Knorr-Bremse AG, 0.500%, 08/12/21	EUR	50,000	50,242	50,638	0.05
Knorr-Bremse AG, 1.125%, 13/06/25	EUR	80,000	80,817	83,955	0.08
LANXESS AG, 2.625%, 21/11/22	EUR	100,000	100,297	108,892	0.10
LANXESS AG, 1.000%, 07/10/26	EUR	65,000	64,267	67,000	0.06
Linde AG, 1.750%, 17/09/20	EUR	100,000	100,093	102,434	0.09
Merck Financial Services GmbH, 1.375%, 01/09/22	EUR	100,000	99,841	104,636	0.10
Merck KGaA, 2.625%, 12/12/74	EUR	50,000	49,664	51,877	0.05
Merck KGaA, 3.375%, 12/12/74	EUR	50,000	50,000	55,048	0.05
O2 Telefonica Deutschland Finanzierungs GmbH, 2.375%, 10/02/21	EUR	100,000	103,566	103,901	0.10
Robert Bosch GmbH, 1.750%, 08/07/24	EUR	100,000	99,559	108,962	0.10
SAP SE, 0.250%, 10/03/22	EUR	100,000	100,343	101,135	0.09
SAP SE, 1.125%, 20/02/23	EUR	100,000	100,362	104,498	0.10
SAP SE, 1.000%, 01/04/25	EUR	100,000	99,577	105,960	0.10
SAP SE, 1.000%, 13/03/26	EUR	100,000	99,833	105,821	0.10
SAP SE, 1.750%, 22/02/27	EUR	100,000	100,385	112,104	0.10
SAP SE, 1.250%, 10/03/28	EUR	100,000	99,174	107,301	0.10
SAP SE, 1.625%, 10/03/31	EUR	100,000	100,617	109,924	0.10
Schaeffler AG, 1.125%, 26/03/22	EUR	30,000	29,933	30,709	0.03
Schaeffler AG, 1.875%, 26/03/24	EUR	45,000	44,751	46,986	0.04
Schaeffler AG, 2.875%, 26/03/27	EUR	100,000	102,800	108,827	0.10
Vier Gas Transport GmbH, 2.875%, 12/06/25	EUR	100,000	100,847	115,864	0.11
Vier Gas Transport GmbH, 1.500%, 25/09/28	EUR	100,000	99,822	108,694	0.10
Volkswagen Bank GmbH, 1.250%, 01/08/22	EUR	100,000	99,688	102,520	0.09
Volkswagen Bank GmbH, 0.750%, 15/06/23	EUR	100,000	99,758	100,924	0.09
Volkswagen Bank GmbH, 1.875%, 31/01/24	EUR	100,000	99,983	104,841	0.10
Volkswagen Financial Services AG, 0.250%, 16/10/20	EUR	100,000	99,923	100,321	0.09
Volkswagen Financial Services AG, 0.750%, 14/10/21	EUR	125,000	124,973	126,867	0.12
Volkswagen Financial Services AG, 0.875%, 12/04/23	EUR	100,000	99,626	101,226	0.09
Volkswagen Financial Services AG, 1.375%, 16/10/23	EUR	100,000	99,926	102,959	0.09
Volkswagen Financial Services AG, 1.500%, 01/10/24	EUR	100,000	99,559	102,977	0.09
Volkswagen Financial Services AG, 2.250%, 01/10/27	EUR	100,000	100,600	106,040	0.10
Volkswagen Leasing GmbH, 0.750%, 11/08/20	EUR	50,000	49,185	50,417	0.05
Volkswagen Leasing GmbH, 0.250%, 05/10/20	EUR	100,000	99,989	100,336	0.09
Volkswagen Leasing GmbH, 0.250%, 16/02/21	EUR	60,000	59,890	60,182	0.06
Volkswagen Leasing GmbH, 2.125%, 04/04/22	EUR	100,000	99,414	105,017	0.10
Volkswagen Leasing GmbH, 0.500%, 20/06/22	EUR	100,000	100,480	100,506	0.09
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	100,000	100,906	106,204	0.10
Volkswagen Leasing GmbH, 1.000%, 16/02/23	EUR	95,000	94,867	96,609	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Germany (continued)					
Volkswagen Leasing GmbH, 2.625%, 15/01/24	EUR	100,000	100,542	108,390	0.10
Volkswagen Leasing GmbH, 1.125%, 04/04/24	EUR	150,000	149,305	152,161	0.14
Volkswagen Leasing GmbH, 1.375%, 20/01/25	EUR	125,000	125,812	128,230	0.12
Volkswagen Leasing GmbH, 1.625%, 15/08/25	EUR	100,000	99,659	103,151	0.09
Volkswagen Leasing GmbH, 1.500%, 19/06/26	EUR	50,000	50,922	50,866	0.05
WPP Finance Deutschland GmbH, 1.625%, 23/03/30	EUR	100,000	99,062	102,226	0.09
Total Germany			<u>8,644,793</u>	<u>9,054,984</u>	<u>8.33</u>
Guernsey					
Globalworth Real Estate Investments Ltd, 3.000%, 29/03/25	EUR	100,000	104,726	106,192	0.10
Total Guernsey			<u>104,726</u>	<u>106,192</u>	<u>0.10</u>
Hungary					
MOL Hungarian Oil & Gas PLC, 2.625%, 28/04/23	EUR	100,000	103,101	108,219	0.10
Total Hungary			<u>103,101</u>	<u>108,219</u>	<u>0.10</u>
Ireland					
Abbott Ireland Financing DAC, 0.875%, 27/09/23	EUR	150,000	154,229	155,193	0.14
Abbott Ireland Financing DAC, 1.500%, 27/09/26	EUR	200,000	200,294	214,870	0.20
CRH Finance DAC, 3.125%, 03/04/23	EUR	125,000	126,672	140,022	0.13
Eaton Capital Unlimited Co, 0.750%, 20/09/24	EUR	100,000	98,817	102,400	0.09
Fresenius Finance Ireland PLC, 0.875%, 31/01/22	EUR	50,000	50,359	51,001	0.05
Fresenius Finance Ireland PLC, 1.500%, 30/01/24	EUR	75,000	76,009	78,694	0.07
Fresenius Finance Ireland PLC, 2.125%, 01/02/27	EUR	50,000	49,801	54,551	0.05
Johnson Controls International plc, 1.000%, 15/09/23	EUR	100,000	99,921	103,222	0.09
Johnson Controls International plc, 1.375%, 25/02/25	EUR	100,000	100,037	104,950	0.10
Kerry Group Financial Services, 2.375%, 10/09/25	EUR	100,000	100,942	111,597	0.10
Ryanair DAC, 1.875%, 17/06/21	EUR	100,000	99,731	103,599	0.10
Ryanair DAC, 1.125%, 15/08/23	EUR	100,000	100,729	103,009	0.09
Transmission Finance DAC, 1.500%, 24/05/23	EUR	100,000	102,436	104,987	0.10
Total Ireland			<u>1,359,977</u>	<u>1,428,095</u>	<u>1.31</u>
Italy					
2i Rete Gas SpA, 3.000%, 16/07/24	EUR	100,000	99,858	111,047	0.10
2i Rete Gas SpA, 1.608%, 31/10/27	EUR	100,000	100,000	102,420	0.09
Aeroporti di Roma SpA, 3.250%, 20/02/21	EUR	100,000	100,908	104,994	0.10
Atlantia SpA, 1.875%, 13/07/27	EUR	100,000	99,169	98,030	0.09
Autostrade per l'Italia SpA, 2.875%, 26/02/21	EUR	100,000	104,073	104,297	0.10
Autostrade per l'Italia SpA, 5.875%, 09/06/24	EUR	100,000	112,469	121,087	0.11
Autostrade per l'Italia SpA, 4.375%, 16/09/25	EUR	50,000	60,517	57,488	0.05
Autostrade per l'Italia SpA, 1.750%, 26/06/26	EUR	100,000	100,048	98,092	0.09
Autostrade per l'Italia SpA, 1.875%, 26/09/29	EUR	100,000	99,782	94,792	0.09
Enel SpA, 5.250%, 20/05/24	EUR	100,000	108,641	124,923	0.12
Enel SpA, 5.625%, 21/06/27	EUR	150,000	168,710	207,717	0.19
Enel SpA, 2.500%, 24/11/78	EUR	100,000	99,386	100,854	0.09
Eni SpA, 2.625%, 22/11/21	EUR	100,000	103,675	106,822	0.10
Eni SpA, 3.250%, 10/07/23	EUR	100,000	102,656	113,596	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Italy (continued)					
Eni SpA, 1.750%, 18/01/24	EUR	100,000	99,962	108,131	0.10
Eni SpA, 3.750%, 12/09/25	EUR	100,000	109,286	120,880	0.11
Eni SpA, 1.500%, 02/02/26	EUR	100,000	100,242	107,184	0.10
Eni SpA, 1.500%, 17/01/27	EUR	100,000	99,418	107,655	0.10
Eni SpA, 1.625%, 17/05/28	EUR	100,000	100,031	108,378	0.10
Eni SpA, 3.625%, 29/01/29	EUR	100,000	103,174	125,404	0.12
Esselunga SpA, 1.875%, 25/10/27	EUR	100,000	101,375	100,860	0.09
FCA Bank SpA, 0.250%, 12/10/20	EUR	100,000	100,144	100,294	0.09
FCA Bank SpA, 1.000%, 15/11/21	EUR	100,000	99,775	101,969	0.09
FCA Bank SpA, 1.250%, 21/06/22	EUR	150,000	153,772	153,678	0.14
Iren SpA, 2.750%, 02/11/22	EUR	100,000	100,421	107,987	0.10
Iren SpA, 1.950%, 19/09/25	EUR	100,000	99,226	105,043	0.10
Italgas SpA, 0.500%, 19/01/22	EUR	100,000	99,552	101,481	0.09
Italgas SpA, 1.625%, 19/01/27	EUR	100,000	100,249	106,147	0.10
Italgas SpA, 1.625%, 18/01/29	EUR	100,000	99,786	105,674	0.10
Snam SpA, 1.000%, 18/09/23	EUR	100,000	101,908	103,279	0.10
Snam SpA, 1.250%, 25/01/25	EUR	100,000	99,643	105,019	0.10
Snam SpA, 0.875%, 25/10/26	EUR	100,000	97,111	102,329	0.09
Snam SpA, 1.375%, 25/10/27	EUR	200,000	191,085	209,534	0.19
Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	EUR	100,000	100,689	110,765	0.10
Terna Rete Elettrica Nazionale SpA, 4.750%, 15/03/21	EUR	100,000	103,985	108,401	0.10
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	150,000	149,727	153,712	0.14
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	50,000	54,871	62,530	0.06
Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	EUR	100,000	99,890	102,989	0.09
Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	EUR	100,000	99,679	105,681	0.10
Total Italy			<u>4,124,893</u>	<u>4,371,163</u>	<u>4.02</u>
Japan					
Asahi Group Holdings Ltd, 1.151%, 19/09/25	EUR	100,000	100,204	104,035	0.10
Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22	EUR	100,000	99,671	103,431	0.10
Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	EUR	200,000	203,150	221,514	0.20
Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	EUR	200,000	211,745	231,448	0.21
Total Japan			<u>614,770</u>	<u>660,428</u>	<u>0.61</u>
Jersey					
Aptiv PLC, 1.500%, 10/03/25	EUR	100,000	97,948	104,093	0.10
Glencore Finance Europe Ltd, 3.375%, 30/09/20	EUR	100,000	100,986	104,282	0.10
Glencore Finance Europe Ltd, 2.750%, 01/04/21	EUR	100,000	99,862	103,892	0.09
Glencore Finance Europe Ltd, 1.625%, 18/01/22	EUR	100,000	99,735	103,302	0.09
Glencore Finance Europe Ltd, 1.875%, 13/09/23	EUR	100,000	99,667	105,042	0.10
Glencore Finance Europe Ltd, 3.750%, 01/04/26	EUR	100,000	99,680	116,244	0.11
Heathrow Funding Ltd, 1.500%, 11/02/30	EUR	200,000	198,612	209,300	0.19
Kennedy Wilson Europe Real Estate Ltd, 3.250%, 12/11/25	EUR	100,000	104,052	103,541	0.09
Total Jersey			<u>900,542</u>	<u>949,696</u>	<u>0.87</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Luxembourg					
Allergan Funding SCS, 0.500%, 01/06/21	EUR	100,000	100,025	100,795	0.09
Allergan Funding SCS, 1.500%, 15/11/23	EUR	100,000	100,368	104,255	0.10
Allergan Funding SCS, 1.250%, 01/06/24	EUR	100,000	99,548	102,664	0.09
ArcelorMittal, 3.125%, 14/01/22	EUR	100,000	105,302	107,243	0.10
ArcelorMittal, 2.250%, 17/01/24	EUR	100,000	99,745	105,318	0.10
Aroundtown SA, 1.875%, 19/01/26	EUR	100,000	101,787	105,019	0.10
Aroundtown SA, 1.625%, 31/01/28	EUR	100,000	97,524	100,735	0.09
CNH Industrial Finance Europe SA, 2.875%, 17/05/23	EUR	150,000	161,864	163,530	0.15
CNH Industrial Finance Europe SA, 1.750%, 12/09/25	EUR	100,000	102,646	104,679	0.10
CPI Property Group SA, 2.125%, 04/10/24	EUR	100,000	100,529	102,325	0.09
DH Europe Finance SA, 1.700%, 04/01/22	EUR	100,000	100,916	104,455	0.10
DH Europe Finance SA, 1.200%, 30/06/27	EUR	100,000	99,746	103,126	0.10
HeidelbergCement Finance Luxembourg SA, 0.500%, 18/01/21	EUR	100,000	100,000	100,811	0.09
HeidelbergCement Finance Luxembourg SA, 3.250%, 21/10/21	EUR	150,000	158,328	161,247	0.15
HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	EUR	150,000	151,712	158,629	0.15
HeidelbergCement Finance Luxembourg SA, 1.125%, 01/12/27	EUR	45,000	44,607	45,383	0.04
HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	EUR	100,000	99,004	105,306	0.10
Holcim Finance Luxembourg SA, 3.000%, 22/01/24	EUR	100,000	107,309	112,667	0.10
Holcim Finance Luxembourg SA, 2.250%, 26/05/28	EUR	100,000	103,974	110,249	0.10
Holcim Finance Luxembourg SA, 1.750%, 29/08/29	EUR	100,000	98,962	103,554	0.10
John Deere Cash Management SA, 0.500%, 15/09/23	EUR	100,000	99,461	102,445	0.09
Medtronic Global Holdings SCA, zero coupon, 02/12/22	EUR	100,000	100,072	100,195	0.09
Medtronic Global Holdings SCA, 0.375%, 07/03/23	EUR	100,000	99,709	101,161	0.09
Medtronic Global Holdings SCA, 0.250%, 02/07/25	EUR	100,000	99,372	99,739	0.09
Medtronic Global Holdings SCA, 1.125%, 07/03/27	EUR	175,000	180,012	182,444	0.17
Medtronic Global Holdings SCA, 1.000%, 02/07/31	EUR	100,000	99,932	100,278	0.09
Medtronic Global Holdings SCA, 2.250%, 07/03/39	EUR	200,000	207,873	226,570	0.21
Nestle Finance International Ltd, 2.125%, 10/09/21	EUR	50,000	50,420	52,625	0.05
Nestle Finance International Ltd, 1.750%, 12/09/22	EUR	100,000	99,622	106,452	0.10
Nestle Finance International Ltd, 0.750%, 16/05/23	EUR	50,000	51,282	51,902	0.05
Nestle Finance International Ltd, 0.375%, 18/01/24	EUR	100,000	99,455	102,408	0.09
Nestle Finance International Ltd, 1.750%, 02/11/37	EUR	100,000	99,144	115,142	0.11
Novartis Finance SA, zero coupon, 31/03/21	EUR	150,000	149,782	150,836	0.14
Novartis Finance SA, 0.500%, 14/08/23	EUR	100,000	99,855	102,616	0.09
Novartis Finance SA, 0.125%, 20/09/23	EUR	100,000	99,473	101,290	0.09
Novartis Finance SA, 1.625%, 09/11/26	EUR	100,000	99,814	110,619	0.10
Novartis Finance SA, 1.125%, 30/09/27	EUR	100,000	99,901	107,542	0.10
Novartis Finance SA, 1.700%, 14/08/38	EUR	100,000	98,851	111,940	0.10
Richemont International Holding SA, 1.000%, 26/03/26	EUR	100,000	98,976	104,888	0.10
Richemont International Holding SA, 1.500%, 26/03/30	EUR	200,000	198,633	218,246	0.20
SES SA, 4.750%, 11/03/21	EUR	100,000	103,926	108,009	0.10
Whirlpool Finance Luxembourg Sarl, 1.100%, 09/11/27	EUR	100,000	97,227	100,131	0.09
Total Luxembourg			4,566,688	4,759,468	4.38
Mexico					
America Movil SAB de CV, 3.259%, 22/07/23	EUR	100,000	101,815	112,614	0.10
America Movil SAB de CV, 1.500%, 10/03/24	EUR	100,000	99,850	105,409	0.10
America Movil SAB de CV, 0.750%, 26/06/27	EUR	100,000	99,745	100,649	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Mexico (continued)					
America Movil SAB de CV, 2.125%, 10/03/28	EUR	100,000	98,885	110,657	0.10
America Movil SAB de CV, 6.375%, 06/09/73	EUR	100,000	107,102	120,580	0.11
Fomento Economico Mexicano SAB de CV, 1.750%, 20/03/23	EUR	100,000	99,918	105,369	0.10
Sigma Alimentos SA de CV, 2.625%, 07/02/24	EUR	100,000	101,744	105,777	0.10
Total Mexico			709,059	761,055	0.70
Netherlands					
ABB Finance BV, 0.750%, 16/05/24	EUR	100,000	100,014	103,566	0.10
Adecco International Financial Services BV, 1.500%, 22/11/22	EUR	100,000	99,972	105,072	0.10
Airbus Finance BV, 2.375%, 02/04/24	EUR	100,000	99,979	110,890	0.10
Airbus Finance BV, 2.125%, 29/10/29	EUR	100,000	99,398	115,179	0.11
Airbus Finance BV, 1.375%, 13/05/31	EUR	100,000	98,372	105,591	0.10
Argentum Netherlands BV for Givaudan SA, 2.000%, 17/09/30	EUR	100,000	100,900	111,458	0.10
Aroundtown SA, 2.125%, 13/03/23	EUR	100,000	104,115	106,445	0.10
ASML Holding NV, 3.375%, 19/09/23	EUR	100,000	101,758	114,351	0.10
ASML Holding NV, 1.375%, 07/07/26	EUR	50,000	51,863	53,642	0.05
ASML Holding NV, 1.625%, 28/05/27	EUR	100,000	100,114	109,260	0.10
BASF Finance Europe NV, zero coupon, 10/11/20	EUR	150,000	149,921	150,513	0.14
BASF Finance Europe NV, 0.750%, 10/11/26	EUR	100,000	99,262	105,735	0.10
Bayer Capital Corp BV, 1.250%, 13/11/23	EUR	50,000	51,081	51,879	0.05
Bayer Capital Corp BV, 1.500%, 26/06/26	EUR	100,000	99,993	103,709	0.10
Bayer Capital Corp BV, 2.125%, 15/12/29	EUR	100,000	101,246	105,678	0.10
Bharti Airtel International Netherlands BV, 3.375%, 20/05/21	EUR	100,000	100,636	104,876	0.10
Bmw Finance NV, 1.000%, 29/08/25	EUR	100,000	99,876	103,644	0.10
BMW Finance NV, 2.000%, 04/09/20	EUR	100,000	100,289	102,638	0.09
BMW Finance NV, 0.875%, 17/11/20	EUR	80,000	80,931	81,126	0.07
BMW Finance NV, 0.125%, 12/01/21	EUR	100,000	99,901	100,420	0.09
BMW Finance NV, 1.000%, 15/02/22	EUR	100,000	100,619	102,812	0.09
BMW Finance NV, 0.125%, 13/07/22	EUR	70,000	69,860	70,300	0.06
BMW Finance NV, 1.250%, 05/09/22	EUR	100,000	99,853	103,892	0.10
BMW Finance NV, 2.375%, 24/01/23	EUR	100,000	100,672	108,307	0.10
BMW Finance NV, 0.375%, 10/07/23	EUR	100,000	99,405	101,187	0.09
BMW Finance NV, 0.625%, 06/10/23	EUR	100,000	99,778	102,069	0.09
BMW Finance NV, 2.625%, 17/01/24	EUR	50,000	52,929	55,626	0.05
BMW Finance NV, 0.750%, 15/04/24	EUR	100,000	99,981	102,831	0.09
BMW Finance NV, 0.750%, 12/07/24	EUR	100,000	99,467	102,907	0.09
BMW Finance NV, 1.000%, 21/01/25	EUR	100,000	103,158	104,014	0.10
BMW Finance NV, 0.875%, 03/04/25	EUR	75,000	74,774	77,290	0.07
BMW Finance NV, 1.125%, 22/05/26	EUR	25,000	24,934	26,063	0.02
BMW Finance NV, 0.750%, 13/07/26	EUR	220,000	222,265	223,687	0.21
BMW Finance NV, 1.125%, 10/01/28	EUR	100,000	98,894	104,249	0.10
BMW Finance NV, 1.500%, 06/02/29	EUR	100,000	99,022	105,808	0.10
Brenntag Finance BV, 1.125%, 27/09/25	EUR	100,000	99,451	100,686	0.09
Bunge Finance Europe BV, 1.850%, 16/06/23	EUR	100,000	101,332	103,432	0.09
Cetin Finance BV, 1.423%, 06/12/21	EUR	100,000	101,646	102,940	0.09
Coca-Cola HBC Finance BV, 1.000%, 14/05/27	EUR	100,000	99,677	102,244	0.09
Compass Group International BV, 0.625%, 03/07/24	EUR	100,000	99,407	102,610	0.09
Daimler International Finance BV, 0.250%, 09/08/21	EUR	100,000	99,912	100,575	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Netherlands (continued)					
Daimler International Finance BV, 0.875%, 09/04/24	EUR	100,000	99,594	102,788	0.09
Daimler International Finance BV, 1.000%, 11/11/25	EUR	150,000	148,901	154,665	0.14
Daimler International Finance BV, 1.375%, 26/06/26	EUR	100,000	99,973	105,313	0.10
Deutsche Post Finance BV, 2.950%, 27/06/22	EUR	100,000	102,225	109,360	0.10
Deutsche Telekom International Finance BV, 2.125%, 18/01/21	EUR	200,000	206,431	207,180	0.19
Deutsche Telekom International Finance BV, 0.250%, 19/04/21	EUR	50,000	49,902	50,402	0.05
Deutsche Telekom International Finance BV, 0.375%, 30/10/21	EUR	100,000	100,619	101,166	0.09
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	100,000	105,184	113,079	0.10
Deutsche Telekom International Finance BV, 0.625%, 03/04/23	EUR	95,000	94,757	97,411	0.09
Deutsche Telekom International Finance BV, 0.875%, 30/01/24	EUR	100,000	99,894	103,611	0.10
Deutsche Telekom International Finance BV, 0.625%, 13/12/24	EUR	100,000	98,870	102,119	0.09
Deutsche Telekom International Finance BV, 1.375%, 01/12/25	EUR	100,000	99,850	106,366	0.10
Deutsche Telekom International Finance BV, 1.125%, 22/05/26	EUR	50,000	49,945	52,488	0.05
Deutsche Telekom International Finance BV, 1.375%, 30/01/27	EUR	150,000	149,102	159,243	0.15
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	100,000	115,088	120,672	0.11
Deutsche Telekom International Finance BV, 1.500%, 03/04/28	EUR	125,000	126,678	133,752	0.12
Deutsche Telekom International Finance BV, 2.000%, 01/12/29	EUR	100,000	101,469	111,082	0.10
Deutsche Telekom International Finance BV, 7.500%, 24/01/33	EUR	100,000	137,418	175,317	0.16
E.ON International Finance BV, 5.528%, 21/02/23	EUR	50,000	54,972	60,084	0.06
EDP Finance BV, 4.875%, 14/09/20	EUR	100,000	104,307	106,000	0.10
EDP Finance BV, 2.625%, 18/01/22	EUR	100,000	103,969	107,012	0.10
EDP Finance BV, 1.125%, 12/02/24	EUR	100,000	98,683	104,190	0.10
EDP Finance BV, 1.625%, 26/01/26	EUR	200,000	199,455	212,366	0.20
EDP Finance BV, 1.500%, 22/11/27	EUR	100,000	99,291	105,440	0.10
ELM BV for RELX Finance BV, 2.500%, 24/09/20	EUR	100,000	100,577	103,244	0.09
Enel Finance International NV, 5.000%, 14/09/22	EUR	200,000	212,095	232,436	0.21
Enel Finance International NV, 4.875%, 17/04/23	EUR	100,000	116,120	118,890	0.11
Enel Finance International NV, 5.250%, 29/09/23	EUR	50,000	60,103	60,869	0.06
Enel Finance International NV, 1.966%, 27/01/25	EUR	150,000	150,845	163,092	0.15
Enel Finance International NV, 1.375%, 01/06/26	EUR	100,000	98,216	106,212	0.10
Enel Finance International NV, 1.125%, 16/09/26	EUR	100,000	97,522	104,227	0.10
Evonik Finance BV, zero coupon, 08/03/21	EUR	65,000	64,922	65,138	0.06
Evonik Finance BV, 0.750%, 07/09/28	EUR	50,000	49,411	50,564	0.05
Gas Natural Fenosa Finance BV, 2.875%, 11/03/24	EUR	100,000	101,605	112,946	0.10
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	100,000	98,905	106,307	0.10
Gas Natural Fenosa Finance BV, 0.875%, 15/05/25	EUR	100,000	99,820	103,227	0.09
Gas Natural Fenosa Finance BV, 1.375%, 19/01/27	EUR	100,000	98,948	105,482	0.10
Geberit International BV, 0.688%, 30/03/21	EUR	100,000	101,347	101,181	0.09
Heineken NV, 2.125%, 04/08/20	EUR	100,000	100,131	102,528	0.09
Heineken NV, 2.000%, 06/04/21	EUR	100,000	99,742	103,919	0.10
Heineken NV, 3.500%, 19/03/24	EUR	50,000	51,714	58,246	0.05
Heineken NV, 2.875%, 04/08/25	EUR	100,000	113,307	116,036	0.11
Heineken NV, 1.000%, 04/05/26	EUR	100,000	99,401	104,487	0.10
Heineken NV, 1.500%, 03/10/29	EUR	100,000	99,428	107,225	0.10
Iberdrola International BV, 2.875%, 11/11/20	EUR	100,000	100,788	104,186	0.10
Iberdrola International BV, 3.500%, 01/02/21	EUR	200,000	203,396	211,854	0.19
Iberdrola International BV, 1.125%, 27/01/23	EUR	100,000	100,300	104,477	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Netherlands (continued)					
Iberdrola International BV, 1.750%, 17/09/23	EUR	100,000	104,594	107,732	0.10
Iberdrola International BV, 0.375%, 15/09/25	EUR	100,000	99,336	101,150	0.09
Iberdrola International BV, 1.125%, 21/04/26	EUR	100,000	99,547	105,919	0.10
Iberdrola International BV, 1.875%, perpetual	EUR	100,000	100,049	101,491	0.09
Iberdrola International BV, 2.625%, perpetual	EUR	100,000	100,295	104,875	0.10
innogy Finance BV, 6.500%, 10/08/21	EUR	80,000	86,603	91,220	0.08
innogy Finance BV, 3.000%, 17/01/24	EUR	100,000	101,661	113,620	0.10
innogy Finance BV, 1.625%, 30/05/26	EUR	100,000	101,801	108,119	0.10
innogy Finance BV, 1.250%, 19/10/27	EUR	100,000	100,798	105,278	0.10
innogy Finance BV, 1.500%, 31/07/29	EUR	100,000	98,934	105,894	0.10
innogy Finance BV, 5.750%, 14/02/33	EUR	50,000	61,628	78,126	0.07
JAB Holdings BV, 1.500%, 24/11/21	EUR	100,000	99,937	103,751	0.10
JAB Holdings BV, 1.750%, 25/05/23	EUR	100,000	100,704	105,853	0.10
JAB Holdings BV, 1.625%, 30/04/25	EUR	100,000	98,112	105,816	0.10
JAB Holdings BV, 2.000%, 18/05/28	EUR	100,000	100,016	105,954	0.10
JAB Holdings BV, 2.500%, 25/06/29	EUR	100,000	100,539	109,640	0.10
Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	EUR	100,000	99,608	103,452	0.09
Koninklijke DSM NV, 1.375%, 26/09/22	EUR	100,000	100,957	105,247	0.10
Koninklijke DSM NV, 1.000%, 09/04/25	EUR	100,000	98,869	105,560	0.10
Koninklijke KPN NV, 3.750%, 21/09/20	EUR	130,000	131,991	136,083	0.12
Koninklijke KPN NV, 4.250%, 01/03/22	EUR	100,000	109,833	110,672	0.10
Koninklijke KPN NV, 1.125%, 11/09/28	EUR	100,000	96,705	100,852	0.09
Koninklijke Philips NV, 0.500%, 06/09/23	EUR	100,000	99,627	101,983	0.09
Koninklijke Philips NV, 0.500%, 22/05/26	EUR	100,000	99,502	101,115	0.09
Linde Finance BV, 3.875%, 01/06/21	EUR	50,000	51,791	54,041	0.05
Linde Finance BV, 0.250%, 18/01/22	EUR	50,000	49,939	50,726	0.05
Linde Finance BV, 1.875%, 22/05/24	EUR	50,000	50,539	54,863	0.05
Linde Finance BV, 1.000%, 20/04/28	EUR	165,000	164,140	179,167	0.16
LYB International Finance II BV, 1.875%, 02/03/22	EUR	100,000	100,035	104,095	0.10
Madriena Red de Gas Finance BV, 1.375%, 11/04/25	EUR	100,000	99,767	104,038	0.10
Mylan NV, 1.250%, 23/11/20	EUR	100,000	100,430	101,101	0.09
Mylan NV, 2.250%, 22/11/24	EUR	100,000	100,794	101,833	0.09
Mylan NV, 3.125%, 22/11/28	EUR	100,000	100,653	103,391	0.09
Redexis Gas Finance BV, 2.750%, 08/04/21	EUR	100,000	100,464	103,783	0.10
RELX Finance BV, 1.500%, 13/05/27	EUR	100,000	99,729	106,532	0.10
Ren Finance BV, 1.750%, 01/06/23	EUR	100,000	99,741	106,524	0.10
Repsol International Finance BV, 3.625%, 07/10/21	EUR	100,000	102,139	108,585	0.10
Repsol International Finance BV, 2.250%, 10/12/26	EUR	100,000	101,997	113,884	0.10
Robert Bosch Investment Nederland BV, 2.625%, 24/05/28	EUR	100,000	99,902	117,852	0.11
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	130,000	130,617	136,825	0.13
Schaeffler Finance BV, 3.250%, 15/05/25	EUR	100,000	106,545	103,498	0.10
Shell International Finance BV, 1.250%, 15/03/22	EUR	100,000	99,993	104,176	0.10
Shell International Finance BV, 1.000%, 06/04/22	EUR	100,000	100,021	103,533	0.10
Shell International Finance BV, 0.750%, 12/05/24	EUR	110,000	109,932	114,910	0.11
Shell International Finance BV, 0.375%, 15/02/25	EUR	100,000	99,911	102,581	0.09
Shell International Finance BV, 1.875%, 15/09/25	EUR	100,000	100,026	111,988	0.10
Shell International Finance BV, 2.500%, 24/03/26	EUR	100,000	99,748	116,505	0.11
Shell International Finance BV, 1.625%, 20/01/27	EUR	50,000	49,785	55,441	0.05
Shell International Finance BV, 1.250%, 12/05/28	EUR	100,000	99,235	108,111	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Netherlands (continued)					
Shell International Finance BV, 0.750%, 15/08/28	EUR	100,000	99,713	103,529	0.10
Siemens Financieringsmaatschappij NV, 1.750%, 12/03/21	EUR	150,000	149,999	155,148	0.14
Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	EUR	100,000	99,650	105,917	0.10
Siemens Financieringsmaatschappij NV, 0.900%, 28/02/28	EUR	100,000	99,628	104,601	0.10
Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	EUR	100,000	101,558	121,633	0.11
Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	EUR	100,000	99,624	105,439	0.10
Siemens Financieringsmaatschappij NV, 1.750%, 28/02/39	EUR	100,000	99,164	109,903	0.10
Sika Capital BV, 1.500%, 29/04/31	EUR	100,000	102,625	106,575	0.10
Sudzucker International Finance BV, 1.000%, 28/11/25	EUR	100,000	99,435	98,666	0.09
Telefonica Europe BV, 5.875%, 14/02/33	EUR	50,000	58,152	76,359	0.07
Unilever NV, 1.750%, 05/08/20	EUR	100,000	101,436	102,146	0.09
Unilever NV, 0.500%, 03/02/22	EUR	100,000	99,613	101,757	0.09
Unilever NV, 0.375%, 14/02/23	EUR	100,000	99,943	101,790	0.09
Unilever NV, 0.500%, 29/04/24	EUR	100,000	99,046	102,611	0.09
Unilever NV, 0.500%, 06/01/25	EUR	100,000	99,149	102,649	0.09
Unilever NV, 1.125%, 12/02/27	EUR	100,000	100,137	106,833	0.10
Unilever NV, 1.125%, 29/04/28	EUR	100,000	103,691	107,130	0.10
Unilever NV, 1.375%, 31/07/29	EUR	100,000	99,367	108,824	0.10
Volkswagen International Finance NV, 2.000%, 26/03/21	EUR	100,000	101,497	103,491	0.09
Volkswagen International Finance NV, 0.500%, 30/03/21	EUR	100,000	100,018	100,693	0.09
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	100,000	100,594	102,227	0.09
Volkswagen International Finance NV, 1.875%, 30/03/27	EUR	200,000	200,881	207,452	0.19
Volkswagen International Finance NV, 2.625%, 16/11/27	EUR	100,000	99,419	108,922	0.10
Volkswagen International Finance NV, 1.625%, 16/01/30	EUR	50,000	46,870	49,584	0.05
Volkswagen International Finance NV, 3.250%, 18/11/30	EUR	100,000	100,431	113,462	0.10
Volkswagen International Finance NV, 3.300%, 22/03/33	EUR	100,000	108,109	112,726	0.10
Volkswagen International Finance NV, 4.125%, 16/11/38	EUR	100,000	102,214	121,637	0.11
Volkswagen International Finance NV, 3.750%, 29/03/49	EUR	50,000	49,679	52,050	0.05
Volkswagen International Finance NV, 4.625%, perpetual	EUR	150,000	155,358	164,500	0.15
Volkswagen International Finance NV, 5.125%, perpetual	EUR	125,000	134,511	139,944	0.13
Volkswagen International Finance NV, 2.500%, perpetual	EUR	100,000	99,307	101,503	0.09
Volkswagen International Finance NV, 3.500%, perpetual	EUR	150,000	145,531	147,066	0.14
Volkswagen International Finance NV, 3.375%, perpetual	EUR	100,000	98,439	103,012	0.09
Volkswagen International Finance NV, 3.875%, perpetual	EUR	200,000	198,927	203,510	0.19
Volkswagen International Finance NV, 4.625%, perpetual	EUR	100,000	99,348	106,751	0.10
Vonovia Finance BV, 3.625%, 08/10/21	EUR	150,000	161,175	162,747	0.15
Vonovia Finance BV, 2.125%, 09/07/22	EUR	100,000	104,731	106,314	0.10
Vonovia Finance BV, 1.250%, 06/12/24	EUR	100,000	100,744	104,835	0.10
Vonovia Finance BV, 1.125%, 08/09/25	EUR	100,000	99,322	103,593	0.10
Vonovia Finance BV, 1.500%, 22/03/26	EUR	100,000	99,318	105,421	0.10
Vonovia Finance BV, 1.750%, 25/01/27	EUR	200,000	204,433	214,636	0.20
Vonovia Finance BV, 2.125%, 22/03/30	EUR	100,000	99,077	111,144	0.10
Vonovia Finance BV, 4.000%, perpetual	EUR	100,000	109,326	106,946	0.10
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	50,000	50,421	55,404	0.05
Wolters Kluwer NV, 2.500%, 13/05/24	EUR	100,000	99,593	111,148	0.10
Total Netherlands			18,742,599	19,726,693	18.15

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Norway					
Norsk Hydro ASA, 2.000%, 11/04/29	EUR	100,000	100,558	103,819	0.10
Total Norway			100,558	103,819	0.10
Panama					
Carnival Corp, 1.625%, 22/02/21	EUR	100,000	99,934	102,679	0.09
Total Panama			99,934	102,679	0.09
Portugal					
Brisa Concessao Rodoviaria SA, 2.000%, 22/03/23	EUR	100,000	102,473	107,058	0.10
Total Portugal			102,473	107,058	0.10
Spain					
Abertis Infraestructuras SA, 3.750%, 20/06/23	EUR	100,000	106,764	113,831	0.10
Abertis Infraestructuras SA, 2.500%, 27/02/25	EUR	100,000	99,973	110,896	0.10
Abertis Infraestructuras SA, 1.375%, 20/05/26	EUR	100,000	99,478	102,946	0.09
Abertis Infraestructuras SA, 2.375%, 27/09/27	EUR	100,000	99,685	107,136	0.10
ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	EUR	100,000	99,520	102,334	0.09
Amadeus Capital Markets SAU, 0.125%, 06/10/20	EUR	100,000	100,000	100,274	0.09
Amadeus IT Group SA, 0.875%, 18/09/23	EUR	100,000	99,914	103,082	0.10
Canal de Isabel II Gestion SA, 1.680%, 26/02/25	EUR	100,000	102,584	104,202	0.10
Enagas Financiaciones SAU, 2.500%, 11/04/22	EUR	100,000	99,898	107,442	0.10
Enagas Financiaciones SAU, 1.250%, 06/02/25	EUR	100,000	99,484	106,177	0.10
Enagas Financiaciones SAU, 0.750%, 27/10/26	EUR	100,000	98,551	103,067	0.09
FCC Aqualia SA, 1.413%, 08/06/22	EUR	100,000	100,221	102,860	0.09
Ferrovial Emisiones SA, 3.375%, 07/06/21	EUR	100,000	100,884	106,732	0.10
Gas Natural Capital Markets SA, 5.125%, 02/11/21	EUR	50,000	55,692	56,114	0.05
Gas Natural Capital Markets SA, 1.125%, 11/04/24	EUR	100,000	99,949	104,747	0.10
Iberdrola Finanzas SA, 1.000%, 07/03/24	EUR	100,000	100,009	104,512	0.10
Iberdrola Finanzas SA, 1.250%, 13/09/27	EUR	100,000	99,222	106,464	0.10
IE2 Holdco SAU, 2.875%, 01/06/26	EUR	100,000	99,852	111,869	0.10
NorteGas Energia Distribucion SAU, 2.065%, 28/09/27	EUR	100,000	100,520	106,187	0.10
Prosegur Cash SA, 1.375%, 04/02/26	EUR	100,000	98,428	101,152	0.09
Prosegur Cia de Seguridad SA, 1.000%, 08/02/23	EUR	100,000	100,429	101,677	0.09
Red Electrica Financiaciones SAU, 1.125%, 24/04/25	EUR	100,000	99,721	105,924	0.10
Red Electrica Financiaciones SAU, 1.250%, 13/03/27	EUR	100,000	99,524	105,983	0.10
Telefonica Emisiones SA, 1.495%, 11/09/25	EUR	100,000	100,000	106,468	0.10
Telefonica Emisiones SA, 1.788%, 12/03/29	EUR	100,000	100,000	107,985	0.10
Telefonica Emisiones SAU, 0.318%, 17/10/20	EUR	100,000	100,000	100,650	0.09
Telefonica Emisiones SAU, 3.961%, 26/03/21	EUR	100,000	102,049	107,181	0.10
Telefonica Emisiones SAU, 1.477%, 14/09/21	EUR	100,000	99,494	103,625	0.10
Telefonica Emisiones SAU, 0.750%, 13/04/22	EUR	100,000	100,265	102,386	0.09
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	100,000	100,019	106,822	0.10
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	200,000	213,640	228,370	0.21
Telefonica Emisiones SAU, 1.528%, 17/01/25	EUR	100,000	100,000	107,002	0.10
Telefonica Emisiones SAU, 1.460%, 13/04/26	EUR	100,000	99,716	106,468	0.10
Telefonica Emisiones SAU, 1.715%, 12/01/28	EUR	100,000	100,002	108,115	0.10
Telefonica Emisiones SAU, 2.318%, 17/10/28	EUR	100,000	99,375	113,494	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
Spain (continued)					
Telefonica Emisiones SAU, 2.932%, 17/10/29	EUR	100,000	100,000	119,159	0.11
Telefonica Emisiones SAU, 1.930%, 17/10/31	EUR	100,000	100,000	109,194	0.10
Total Spain			<u>3,774,862</u>	<u>4,002,527</u>	<u>3.68</u>
Sweden					
Akelius Residential Property AB, 1.750%, 07/02/25	EUR	100,000	100,216	104,414	0.10
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	150,000	150,847	162,561	0.15
Alfa Laval Treasury International AB, 1.375%, 12/09/22	EUR	100,000	99,807	104,052	0.10
Atlas Copco AB, 0.625%, 30/08/26	EUR	100,000	100,235	102,441	0.09
Essity AB, 0.625%, 28/03/22	EUR	100,000	100,567	101,584	0.09
Essity AB, 1.125%, 27/03/24	EUR	100,000	99,855	103,724	0.10
Essity AB, 1.625%, 30/03/27	EUR	100,000	99,618	107,123	0.10
Heimstaden Bostad AB, 1.750%, 07/12/21	EUR	100,000	99,823	103,057	0.09
Investor AB, 4.500%, 12/05/23	EUR	100,000	107,401	117,205	0.11
Molnlycke Holding AB, 1.875%, 28/02/25	EUR	100,000	100,493	105,561	0.10
ORLEN Capital AB, 2.500%, 07/06/23	EUR	100,000	103,387	107,264	0.10
Securitas AB, 1.125%, 20/02/24	EUR	100,000	99,836	102,718	0.09
Telia Co AB, 4.750%, 16/11/21	EUR	100,000	110,502	111,532	0.10
Telia Co AB, 4.000%, 22/03/22	EUR	50,000	52,301	55,425	0.05
Telia Co AB, 3.625%, 14/02/24	EUR	150,000	156,810	173,868	0.16
Telia Co AB, 3.875%, 01/10/25	EUR	50,000	53,007	60,010	0.06
Telia Co AB, 1.625%, 23/02/35	EUR	100,000	101,970	100,825	0.09
Volvo Treasury AB, 4.200%, 10/06/75	EUR	100,000	107,654	103,546	0.10
Volvo Treasury AB, 4.850%, 10/03/78	EUR	100,000	112,784	111,990	0.10
Total Sweden			<u>1,957,113</u>	<u>2,038,900</u>	<u>1.88</u>
United Kingdom					
Anglo American Capital PLC, 3.500%, 28/03/22	EUR	100,000	107,018	109,245	0.10
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	100,000	107,495	110,177	0.10
Anglo American Capital PLC, 1.625%, 18/09/25	EUR	15,000	14,940	15,575	0.01
Annington Funding PLC, 1.650%, 12/07/24	EUR	100,000	100,761	102,443	0.09
AstraZeneca PLC, 0.875%, 24/11/21	EUR	100,000	99,923	102,221	0.09
AstraZeneca PLC, 0.750%, 12/05/24	EUR	100,000	100,576	102,614	0.09
AstraZeneca PLC, 1.250%, 12/05/28	EUR	100,000	99,161	104,924	0.10
BAT International Finance PLC, 4.000%, 07/07/20	EUR	25,000	25,515	26,029	0.02
BAT International Finance PLC, 4.875%, 24/02/21	EUR	50,000	52,202	54,011	0.05
BAT International Finance PLC, 3.625%, 09/11/21	EUR	50,000	51,606	54,152	0.05
BAT International Finance PLC, 1.000%, 23/05/22	EUR	100,000	101,540	102,219	0.09
BAT International Finance PLC, 0.875%, 13/10/23	EUR	100,000	101,350	101,255	0.09
BAT International Finance PLC, 1.250%, 13/03/27	EUR	100,000	99,160	98,974	0.09
BAT International Finance PLC, 2.250%, 16/01/30	EUR	100,000	102,271	101,656	0.09
BAT International Finance PLC, 2.000%, 13/03/45	EUR	100,000	98,127	88,109	0.08
BG Energy Capital PLC, 2.250%, 21/11/29	EUR	100,000	109,471	116,032	0.11
BP Capital Markets PLC, 2.517%, 17/02/21	EUR	100,000	100,827	104,578	0.10
BP Capital Markets PLC, 2.177%, 28/09/21	EUR	100,000	101,093	105,340	0.10
BP Capital Markets PLC, 1.373%, 03/03/22	EUR	100,000	101,293	104,147	0.10
BP Capital Markets PLC, 1.526%, 26/09/22	EUR	100,000	100,000	105,341	0.10
BP Capital Markets PLC, 0.830%, 19/09/24	EUR	100,000	100,336	103,436	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
United Kingdom (continued)					
BP Capital Markets PLC, 1.953%, 03/03/25	EUR	100,000	103,040	109,872	0.10
BP Capital Markets PLC, 1.077%, 26/06/25	EUR	100,000	100,000	104,813	0.10
BP Capital Markets PLC, 2.972%, 27/02/26	EUR	100,000	105,092	117,432	0.11
BP Capital Markets PLC, 2.213%, 25/09/26	EUR	100,000	100,000	113,083	0.10
BP Capital Markets PLC, 1.573%, 16/02/27	EUR	150,000	151,048	162,123	0.15
BP Capital Markets PLC, 0.831%, 08/11/27	EUR	100,000	100,000	102,391	0.09
BP Capital Markets PLC, 1.594%, 03/07/28	EUR	100,000	101,384	108,775	0.10
BP Capital Markets PLC, 1.637%, 26/06/29	EUR	100,000	100,000	109,273	0.10
BP Capital Markets PLC, 1.231%, 08/05/31	EUR	100,000	100,748	103,587	0.10
British Telecommunications PLC, 0.625%, 10/03/21	EUR	100,000	99,817	101,217	0.09
British Telecommunications PLC, 1.125%, 10/03/23	EUR	100,000	99,894	103,660	0.10
British Telecommunications PLC, 1.000%, 23/06/24	EUR	100,000	99,942	103,117	0.10
British Telecommunications PLC, 1.000%, 21/11/24	EUR	150,000	149,382	154,675	0.14
British Telecommunications PLC, 1.750%, 10/03/26	EUR	100,000	100,656	106,729	0.10
British Telecommunications PLC, 1.500%, 23/06/27	EUR	100,000	99,914	103,841	0.10
British Telecommunications PLC, 2.125%, 26/09/28	EUR	100,000	100,243	107,955	0.10
Cadent Finance PLC, 0.625%, 22/09/24	EUR	100,000	99,509	101,169	0.09
Coca-Cola European Partners PLC, 0.750%, 24/02/22	EUR	100,000	100,639	102,086	0.09
Coca-Cola European Partners PLC, 1.125%, 26/05/24	EUR	100,000	99,508	104,920	0.10
Diageo Finance PLC, zero coupon, 17/11/20	EUR	100,000	100,016	100,210	0.09
Diageo Finance PLC, 0.125%, 12/10/23	EUR	150,000	149,893	151,092	0.14
Diageo Finance PLC, 1.000%, 22/04/25	EUR	100,000	99,316	104,414	0.10
Diageo Finance PLC, 2.375%, 20/05/26	EUR	100,000	99,669	113,699	0.11
DS Smith PLC, 1.375%, 26/07/24	EUR	100,000	99,856	102,215	0.09
easyJet PLC, 1.125%, 18/10/23	EUR	100,000	99,077	102,471	0.09
easyJet PLC, 0.875%, 11/06/25	EUR	100,000	98,463	100,035	0.09
FCE Bank PLC, 1.528%, 09/11/20	EUR	100,000	100,239	101,968	0.09
FCE Bank PLC, 1.875%, 24/06/21	EUR	100,000	102,667	102,240	0.09
FCE Bank PLC, 0.869%, 13/09/21	EUR	100,000	100,000	100,256	0.09
FCE Bank PLC, 1.134%, 10/02/22	EUR	100,000	100,000	100,418	0.09
FCE Bank PLC, 1.615%, 11/05/23	EUR	100,000	100,552	101,091	0.09
G4S International Finance PLC, 1.500%, 02/06/24	EUR	100,000	99,575	101,668	0.09
GlaxoSmithKline Capital PLC, zero coupon, 12/09/20	EUR	100,000	99,983	100,160	0.09
GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	EUR	100,000	99,380	107,120	0.10
GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	EUR	100,000	107,543	122,649	0.11
GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	EUR	100,000	100,353	106,449	0.10
GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	EUR	100,000	99,553	107,538	0.10
Imperial Brands Finance PLC, 2.250%, 26/02/21	EUR	150,000	154,495	154,815	0.14
Imperial Brands Finance PLC, 1.125%, 14/08/23	EUR	100,000	99,629	102,015	0.09
Imperial Brands Finance PLC, 3.375%, 26/02/26	EUR	100,000	100,297	113,074	0.10
Informa PLC, 1.500%, 05/07/23	EUR	100,000	100,540	103,819	0.10
ITV PLC, 2.125%, 21/09/22	EUR	100,000	99,011	104,174	0.10
Mondi Finance PLC, 3.375%, 28/09/20	EUR	50,000	50,441	52,093	0.05
Mondi Finance PLC, 1.500%, 15/04/24	EUR	100,000	101,794	105,192	0.10
Motability Operations Group PLC, 0.875%, 14/03/25	EUR	100,000	99,269	103,600	0.10
NGG Finance PLC, 4.250%, 18/06/76	EUR	100,000	102,743	103,501	0.10
Rolls-Royce PLC, 2.125%, 18/06/21	EUR	50,000	50,103	52,142	0.05
Rolls-Royce PLC, 0.875%, 09/05/24	EUR	100,000	99,428	102,754	0.09
Sky PLC, 1.500%, 15/09/21	EUR	100,000	99,926	103,551	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
United Kingdom (continued)					
Sky PLC, 2.250%, 17/11/25	EUR	100,000	99,740	112,129	0.10
Sky PLC, 2.500%, 15/09/26	EUR	100,000	99,822	113,555	0.10
Smiths Group PLC, 1.250%, 28/04/23	EUR	100,000	97,561	103,381	0.10
SSE PLC, 1.750%, 08/09/23	EUR	100,000	101,244	106,580	0.10
SSE PLC, 2.375%, perpetual	EUR	100,000	99,998	101,686	0.09
Vodafone Group PLC, 0.875%, 17/11/20	EUR	100,000	99,886	101,460	0.09
Vodafone Group PLC, 1.250%, 25/08/21	EUR	100,000	99,848	102,945	0.10
Vodafone Group PLC, 0.375%, 22/11/21	EUR	100,000	100,352	101,132	0.09
Vodafone Group PLC, 4.650%, 20/01/22	EUR	50,000	54,545	56,037	0.05
Vodafone Group PLC, 5.375%, 06/06/22	EUR	50,000	54,132	57,867	0.05
Vodafone Group PLC, 1.750%, 25/08/23	EUR	100,000	101,132	106,884	0.10
Vodafone Group PLC, 0.500%, 30/01/24	EUR	100,000	99,513	101,624	0.09
Vodafone Group PLC, 1.875%, 11/09/25	EUR	100,000	106,234	108,770	0.10
Vodafone Group PLC, 1.125%, 20/11/25	EUR	100,000	99,627	104,253	0.10
Vodafone Group PLC, 2.200%, 25/08/26	EUR	150,000	152,646	167,485	0.15
Vodafone Group PLC, 0.900%, 24/11/26	EUR	100,000	99,533	102,358	0.09
Vodafone Group PLC, 1.500%, 24/07/27	EUR	100,000	99,785	106,266	0.10
Vodafone Group PLC, 1.625%, 24/11/30	EUR	100,000	99,304	103,798	0.10
Vodafone Group PLC, 1.600%, 29/07/31	EUR	100,000	99,829	103,440	0.10
Vodafone Group PLC, 2.875%, 20/11/37	EUR	100,000	101,398	115,294	0.11
WPP Finance 2013, 3.000%, 20/11/23	EUR	150,000	151,645	168,190	0.16
Total United Kingdom			9,017,066	9,404,753	8.65
United States					
3M Co, 1.875%, 15/11/21	EUR	100,000	99,997	104,970	0.10
3M Co, 0.950%, 15/05/23	EUR	100,000	99,308	104,218	0.10
3M Co, 1.500%, 02/06/31	EUR	100,000	99,566	110,009	0.10
AbbVie Inc, 2.125%, 17/11/28	EUR	200,000	208,756	219,632	0.20
Air Products & Chemicals Inc, 0.375%, 01/06/21	EUR	100,000	99,955	101,044	0.09
Altria Group Inc, 1.000%, 15/02/23	EUR	100,000	99,879	102,254	0.09
Altria Group Inc, 1.700%, 15/06/25	EUR	200,000	199,835	207,868	0.19
Altria Group Inc, 2.200%, 15/06/27	EUR	100,000	99,760	105,414	0.10
American Honda Finance Corp, 0.350%, 26/08/22	EUR	100,000	99,950	101,152	0.09
American Honda Finance Corp, 0.750%, 17/01/24	EUR	100,000	99,678	102,451	0.09
American Tower Corp, 1.950%, 22/05/26	EUR	100,000	100,759	106,714	0.10
Amgen Inc, 1.250%, 25/02/22	EUR	100,000	99,987	103,125	0.09
Amgen Inc, 2.000%, 25/02/26	EUR	100,000	99,881	111,099	0.10
Apple Inc, 1.000%, 10/11/22	EUR	60,000	59,934	62,483	0.06
Apple Inc, 1.375%, 17/01/24	EUR	100,000	99,579	106,714	0.10
Apple Inc, 1.625%, 10/11/26	EUR	200,000	207,817	221,076	0.20
Apple Inc, 2.000%, 17/09/27	EUR	100,000	99,711	114,015	0.11
Apple Inc, 1.375%, 24/05/29	EUR	100,000	99,485	108,929	0.10
Archer-Daniels-Midland Co, 1.750%, 23/06/23	EUR	100,000	101,686	107,498	0.10
AT&T Inc, 1.875%, 04/12/20	EUR	100,000	99,889	102,478	0.09
AT&T Inc, 2.650%, 17/12/21	EUR	47,000	48,560	49,814	0.05
AT&T Inc, 1.450%, 01/06/22	EUR	200,000	200,647	208,156	0.19
AT&T Inc, 2.500%, 15/03/23	EUR	100,000	99,974	108,451	0.10
AT&T Inc, 1.300%, 05/09/23	EUR	150,000	149,991	156,801	0.14

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
United States (continued)					
AT&T Inc, 2.400%, 15/03/24	EUR	150,000	151,121	164,752	0.15
AT&T Inc, 3.500%, 17/12/25	EUR	100,000	102,670	118,818	0.11
AT&T Inc, 2.600%, 17/12/29	EUR	100,000	101,620	113,136	0.10
AT&T Inc, 3.550%, 17/12/32	EUR	100,000	106,831	121,171	0.11
AT&T Inc, 2.450%, 15/03/35	EUR	155,000	155,931	163,379	0.15
AT&T Inc, 3.150%, 04/09/36	EUR	150,000	150,279	169,779	0.16
Autoliv Inc, 0.750%, 26/06/23	EUR	100,000	99,623	101,656	0.09
Avery Dennison Corp, 1.250%, 03/03/25	EUR	100,000	99,727	103,808	0.10
BAT Capital Corp, 1.125%, 16/11/23	EUR	100,000	101,095	102,250	0.09
Baxter International Inc, 1.300%, 30/05/25	EUR	100,000	100,370	105,754	0.10
Becton Dickinson and Co, 1.000%, 15/12/22	EUR	100,000	99,837	102,309	0.09
BMW US Capital LLC, 1.125%, 18/09/21	EUR	100,000	99,370	102,719	0.09
BMW US Capital LLC, 0.625%, 20/04/22	EUR	100,000	101,128	101,865	0.09
BMW US Capital LLC, 1.000%, 20/04/27	EUR	50,000	49,236	51,710	0.05
Booking Holdings Inc, 2.150%, 25/11/22	EUR	100,000	100,332	106,720	0.10
Booking Holdings Inc, 2.375%, 23/09/24	EUR	100,000	100,320	110,657	0.10
Booking Holdings Inc, 1.800%, 03/03/27	EUR	100,000	99,980	108,227	0.10
Bristol-Myers Squibb Co, 1.750%, 15/05/35	EUR	100,000	87,731	112,355	0.10
Cargill Inc, 2.500%, 15/02/23	EUR	100,000	100,201	109,179	0.10
Celanese US Holdings LLC, 1.125%, 26/09/23	EUR	100,000	100,639	103,075	0.09
Coca-Cola Co, 0.125%, 22/09/22	EUR	100,000	100,531	100,841	0.09
Coca-Cola Co, 1.125%, 22/09/22	EUR	100,000	99,655	104,218	0.10
Coca-Cola Co, 0.750%, 09/03/23	EUR	100,000	100,681	103,017	0.09
Coca-Cola Co, 0.500%, 08/03/24	EUR	100,000	99,743	102,422	0.09
Coca-Cola Co, 1.875%, 22/09/26	EUR	100,000	100,040	111,824	0.10
Coca-Cola Co, 1.125%, 09/03/27	EUR	200,000	201,245	212,316	0.20
Coca-Cola Co, 1.625%, 09/03/35	EUR	200,000	206,568	222,022	0.20
Coca-Cola European Partners PLC, 1.875%, 18/03/30	EUR	100,000	99,741	109,464	0.10
Discovery Communications LLC, 1.900%, 19/03/27	EUR	100,000	99,863	105,416	0.10
Dover Corp, 1.250%, 09/11/26	EUR	100,000	99,275	103,704	0.10
Eastman Chemical Co, 1.500%, 26/05/23	EUR	100,000	103,637	105,589	0.10
Ecolab Inc, 1.000%, 15/01/24	EUR	100,000	99,483	103,882	0.10
Eli Lilly & Co, 1.000%, 02/06/22	EUR	100,000	102,304	103,316	0.10
Eli Lilly & Co, 1.625%, 02/06/26	EUR	100,000	101,448	109,403	0.10
Emerson Electric Co, 2.000%, 15/10/29	EUR	100,000	108,489	110,672	0.10
Expedia Group Inc, 2.500%, 03/06/22	EUR	100,000	99,802	105,500	0.10
FedEx Corp, 0.700%, 13/05/22	EUR	100,000	99,939	101,676	0.09
FedEx Corp, 1.000%, 11/01/23	EUR	100,000	100,013	102,405	0.09
FedEx Corp, 1.625%, 11/01/27	EUR	100,000	99,564	105,896	0.10
Fidelity National Information Services Inc, 1.100%, 15/07/24	EUR	100,000	99,481	103,876	0.10
Fidelity National Information Services Inc, 1.500%, 21/05/27	EUR	100,000	99,941	104,385	0.10
Fidelity National Information Services Inc, 2.000%, 21/05/30	EUR	100,000	102,407	106,660	0.10
Fiserv Inc, 1.625%, 01/07/30	EUR	100,000	102,471	102,588	0.09
Ford Motor Credit Co LLC, 1.514%, 17/02/23	EUR	100,000	100,000	100,737	0.09
Ford Motor Credit Co LLC, 2.386%, 17/02/26	EUR	100,000	100,000	100,518	0.09
General Electric Co, 0.375%, 17/05/22	EUR	200,000	199,722	201,014	0.18
General Electric Co, 1.250%, 26/05/23	EUR	100,000	100,340	103,137	0.09
General Electric Co, 0.875%, 17/05/25	EUR	100,000	98,704	99,617	0.09
General Electric Co, 1.875%, 28/05/27	EUR	100,000	101,394	103,451	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
United States (continued)					
General Electric Co, 1.500%, 17/05/29	EUR	100,000	96,432	98,636	0.09
General Electric Co, 4.125%, 19/09/35	EUR	100,000	117,685	122,483	0.11
General Electric Co, 2.125%, 17/05/37	EUR	200,000	202,006	188,552	0.17
General Mills Inc, 1.000%, 27/04/23	EUR	100,000	99,883	103,671	0.10
General Motors Financial Co Inc, 0.955%, 07/09/23	EUR	100,000	100,011	100,776	0.09
General Motors Financial Co Inc, 2.200%, 01/04/24	EUR	100,000	99,968	105,300	0.10
Honeywell International Inc, 1.300%, 22/02/23	EUR	100,000	99,800	105,244	0.10
Honeywell International Inc, 2.250%, 22/02/28	EUR	100,000	100,084	116,087	0.11
Illinois Tool Works Inc, 1.750%, 20/05/22	EUR	100,000	99,956	104,901	0.10
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	100,000	99,730	104,695	0.10
International Business Machines Corp, 1.875%, 06/11/20	EUR	100,000	100,147	102,833	0.09
International Business Machines Corp, 0.500%, 07/09/21	EUR	125,000	124,843	126,785	0.12
International Business Machines Corp, 0.375%, 31/01/23	EUR	100,000	99,597	101,280	0.09
International Business Machines Corp, 1.250%, 26/05/23	EUR	100,000	99,898	104,738	0.10
International Business Machines Corp, 0.875%, 31/01/25	EUR	200,000	199,185	206,506	0.20
International Business Machines Corp, 0.950%, 23/05/25	EUR	100,000	99,875	103,960	0.10
International Business Machines Corp, 2.875%, 07/11/25	EUR	100,000	101,165	116,326	0.11
International Business Machines Corp, 1.250%, 29/01/27	EUR	100,000	99,521	105,678	0.10
International Business Machines Corp, 1.750%, 07/03/28	EUR	100,000	104,789	110,692	0.10
International Business Machines Corp, 1.500%, 23/05/29	EUR	100,000	100,685	108,215	0.10
International Flavors & Fragrances Inc, 1.750%, 14/03/24	EUR	100,000	104,361	106,731	0.10
Johnson & Johnson, 1.150%, 20/11/28	EUR	100,000	100,829	108,250	0.10
Johnson & Johnson, 1.650%, 20/05/35	EUR	200,000	204,588	225,580	0.21
Kellogg Co, 0.800%, 17/11/22	EUR	100,000	99,967	102,682	0.09
Kellogg Co, 1.000%, 17/05/24	EUR	100,000	99,670	103,725	0.10
Kimberly-Clark Corp, 0.625%, 07/09/24	EUR	100,000	99,869	102,259	0.09
Kinder Morgan Inc, 1.500%, 16/03/22	EUR	100,000	100,262	104,102	0.10
Kraft Heinz Foods Co, 2.000%, 30/06/23	EUR	100,000	99,541	105,766	0.10
Kraft Heinz Foods Co, 2.250%, 25/05/28	EUR	100,000	101,776	106,994	0.10
ManpowerGroup Inc, 1.750%, 22/06/26	EUR	100,000	99,620	106,631	0.10
Mastercard Inc, 2.100%, 01/12/27	EUR	100,000	103,674	114,799	0.11
McDonald's Corp, 0.500%, 15/01/21	EUR	100,000	99,913	100,983	0.09
McDonald's Corp, 1.125%, 26/05/22	EUR	100,000	99,361	103,667	0.10
McDonald's Corp, 1.000%, 15/11/23	EUR	100,000	99,583	104,415	0.10
McDonald's Corp, 0.625%, 29/01/24	EUR	100,000	99,875	102,473	0.09
McDonald's Corp, 2.375%, 27/11/24	EUR	100,000	110,416	111,451	0.10
McDonald's Corp, 1.875%, 26/05/27	EUR	100,000	99,951	111,268	0.10
McDonald's Corp, 1.750%, 03/05/28	EUR	100,000	100,759	110,110	0.10
McKesson Corp, 0.625%, 17/08/21	EUR	100,000	100,678	101,313	0.09
McKesson Corp, 1.500%, 17/11/25	EUR	100,000	99,481	104,655	0.10
Merck & Co Inc, 1.125%, 15/10/21	EUR	100,000	99,740	102,850	0.09
Merck & Co Inc, 1.875%, 15/10/26	EUR	100,000	99,536	112,251	0.10
Merck & Co Inc, 1.375%, 02/11/36	EUR	100,000	99,355	107,173	0.10
Microsoft Corp, 2.125%, 06/12/21	EUR	150,000	151,087	158,040	0.15
Microsoft Corp, 3.125%, 06/12/28	EUR	100,000	116,684	125,733	0.12
Microsoft Corp, 2.625%, 02/05/33	EUR	100,000	116,925	127,708	0.12
MMS USA Financing Inc, 0.625%, 13/06/25	EUR	100,000	99,385	99,536	0.09
MMS USA Financing Inc, 1.750%, 13/06/31	EUR	100,000	101,687	101,525	0.09
Molson Coors Brewing Co, 1.250%, 15/07/24	EUR	100,000	101,654	102,795	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
United States (continued)					
Mondelez International Inc, 2.375%, 26/01/21	EUR	100,000	98,647	103,947	0.10
Mondelez International Inc, 1.625%, 20/01/23	EUR	100,000	100,552	105,494	0.10
Mondelez International Inc, 1.625%, 08/03/27	EUR	100,000	99,379	106,401	0.10
Moody's Corp, 1.750%, 09/03/27	EUR	100,000	97,925	108,019	0.10
National Grid North America Inc, 0.750%, 11/02/22	EUR	100,000	99,747	102,234	0.09
National Grid North America Inc, 0.750%, 08/08/23	EUR	100,000	99,864	102,398	0.09
Nestle Holdings Inc, 0.875%, 18/07/25	EUR	50,000	50,357	52,613	0.05
Oracle Corp, 2.250%, 10/01/21	EUR	100,000	100,597	103,825	0.10
Oracle Corp, 3.125%, 10/07/25	EUR	100,000	102,725	118,093	0.11
Parker-Hannifin Corp, 1.125%, 01/03/25	EUR	100,000	99,651	102,759	0.09
PepsiCo Inc, 1.750%, 28/04/21	EUR	100,000	98,685	103,078	0.09
PepsiCo Inc, 0.875%, 18/07/28	EUR	100,000	99,744	104,166	0.10
PerkinElmer Inc, 1.875%, 19/07/26	EUR	100,000	102,808	103,423	0.10
Pfizer Inc, 0.250%, 06/03/22	EUR	100,000	99,923	101,138	0.09
Pfizer Inc, 1.000%, 06/03/27	EUR	100,000	99,686	105,153	0.10
Philip Morris International Inc, 1.875%, 03/03/21	EUR	100,000	99,759	103,375	0.10
Philip Morris International Inc, 2.875%, 30/05/24	EUR	100,000	101,089	113,234	0.10
Philip Morris International Inc, 2.750%, 19/03/25	EUR	100,000	100,073	113,652	0.10
Philip Morris International Inc, 2.875%, 03/03/26	EUR	100,000	100,112	115,429	0.11
Philip Morris International Inc, 2.000%, 09/05/36	EUR	100,000	98,552	106,455	0.10
PPG Industries Inc, 0.875%, 13/03/22	EUR	100,000	98,405	102,532	0.09
PPG Industries Inc, 1.400%, 13/03/27	EUR	100,000	99,162	104,690	0.10
Praxair Inc, 1.200%, 12/02/24	EUR	100,000	101,109	105,820	0.10
Procter & Gamble Co, 2.000%, 05/11/21	EUR	100,000	100,117	105,164	0.10
Procter & Gamble Co, 1.125%, 02/11/23	EUR	100,000	99,984	105,170	0.10
Procter & Gamble Co, 0.500%, 25/10/24	EUR	100,000	99,527	102,551	0.09
Procter & Gamble Co, 4.875%, 11/05/27	EUR	130,000	157,840	177,185	0.16
Procter & Gamble Co, 1.200%, 30/10/28	EUR	200,000	199,304	215,608	0.20
RELX Capital Inc, 1.300%, 12/05/25	EUR	100,000	99,187	105,310	0.10
Roche Holdings Inc, 6.500%, 04/03/21	EUR	130,000	140,461	144,964	0.13
Southern Power Co, 1.850%, 20/06/26	EUR	100,000	101,546	108,476	0.10
Stryker Corp, 1.125%, 30/11/23	EUR	150,000	151,932	156,866	0.14
Thermo Fisher Scientific Inc, 0.750%, 12/09/24	EUR	100,000	99,429	102,189	0.09
Thermo Fisher Scientific Inc, 2.000%, 15/04/25	EUR	100,000	100,621	108,948	0.10
Thermo Fisher Scientific Inc, 1.400%, 23/01/26	EUR	100,000	99,861	105,691	0.10
Thermo Fisher Scientific Inc, 1.375%, 12/09/28	EUR	100,000	100,694	104,599	0.10
Thermo Fisher Scientific Inc, 2.875%, 24/07/37	EUR	100,000	100,244	119,165	0.11
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	150,000	150,215	153,170	0.14
Toyota Motor Credit Corp, 1.000%, 09/03/21	EUR	100,000	101,775	102,000	0.09
Toyota Motor Credit Corp, 1.000%, 10/09/21	EUR	100,000	100,093	102,498	0.09
Toyota Motor Credit Corp, 0.750%, 21/07/22	EUR	100,000	99,209	102,552	0.09
Toyota Motor Credit Corp, 2.375%, 01/02/23	EUR	50,000	50,453	54,371	0.05
Toyota Motor Credit Corp, 0.625%, 21/11/24	EUR	100,000	99,790	102,429	0.09
United Parcel Service Inc, 1.625%, 15/11/25	EUR	100,000	99,814	108,314	0.10
United Parcel Service Inc, 1.500%, 15/11/32	EUR	100,000	99,593	108,232	0.10
United Technologies Corp, 1.125%, 15/12/21	EUR	150,000	149,707	154,056	0.14
United Technologies Corp, 1.250%, 22/05/23	EUR	100,000	99,688	104,236	0.10
United Technologies Corp, 1.150%, 18/05/24	EUR	100,000	100,071	104,218	0.10
Verizon Communications Inc, 2.375%, 17/02/22	EUR	100,000	100,173	106,818	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.72% (continued)					
United States (continued)					
Verizon Communications Inc, 1.625%, 01/03/24	EUR	50,000	49,973	53,779	0.05
Verizon Communications Inc, 0.875%, 02/04/25	EUR	100,000	99,511	103,443	0.10
Verizon Communications Inc, 3.250%, 17/02/26	EUR	100,000	101,510	118,588	0.11
Verizon Communications Inc, 1.375%, 27/10/26	EUR	100,000	99,740	106,468	0.10
Verizon Communications Inc, 0.875%, 08/04/27	EUR	100,000	99,642	102,461	0.09
Verizon Communications Inc, 1.875%, 26/10/29	EUR	100,000	99,107	110,320	0.10
Verizon Communications Inc, 1.250%, 08/04/30	EUR	150,000	150,180	155,780	0.14
Verizon Communications Inc, 2.625%, 01/12/31	EUR	150,000	149,807	178,276	0.16
Verizon Communications Inc, 2.875%, 15/01/38	EUR	125,000	128,408	148,851	0.14
VF Corp, 0.625%, 20/09/23	EUR	100,000	101,035	102,586	0.09
Walgreens Boots Alliance Inc, 2.125%, 20/11/26	EUR	100,000	99,858	106,601	0.10
Walmart Inc, 2.550%, 08/04/26	EUR	100,000	99,747	115,704	0.11
Walmart Inc, 4.875%, 21/09/29	EUR	100,000	115,647	143,609	0.13
ZF North America Capital Inc, 2.750%, 27/04/23	EUR	100,000	106,003	105,474	0.10
Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	EUR	100,000	101,553	108,980	0.10
Total United States			<u>20,216,193</u>	<u>21,375,701</u>	<u>19.67</u>
Total Corporate Bonds			<u>101,721,353</u>	<u>107,287,010</u>	<u>98.72</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>101,721,353</u>	<u>107,287,010</u>	<u>98.72</u>
Other transferable securities					
Corporate Bonds - 0.53%					
United Kingdom					
Vodafone Group PLC, 4.200%, 03/10/78	EUR	100,000	99,723	105,812	0.10
Vodafone Group PLC, 3.100%, 03/01/79	EUR	150,000	148,985	154,293	0.14
Total United Kingdom			<u>248,708</u>	<u>260,105</u>	<u>0.24</u>

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>					
Corporate Bonds - 0.53% <i>(continued)</i>					
United States					
AT&T Inc, 1.800%, 05/09/26	EUR	100,000	101,451	108,068	0.10
AT&T Inc, 2.350%, 05/09/29	EUR	100,000	100,591	111,163	0.10
Illinois Tool Works Inc, 0.250%, 05/12/24	EUR	100,000	99,666	100,340	0.09
Total United States			<u>301,708</u>	<u>319,571</u>	<u>0.29</u>
Total Corporate Bonds			<u>550,416</u>	<u>579,676</u>	<u>0.53</u>
Total Other transferable securities			<u>550,416</u>	<u>579,676</u>	<u>0.53</u>
TOTAL INVESTMENTS			<u>102,271,769</u>	<u>107,866,686</u>	<u>99.25</u>
Other Net Assets/(Liabilities)				<u>811,650</u>	<u>0.75</u>
TOTAL NET ASSETS				<u>108,678,336</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.86%					
Australia					
Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23	EUR	890,000	889,511	910,748	0.09
Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	EUR	1,200,000	1,188,382	1,236,025	0.13
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	500,000	522,742	551,241	0.06
Macquarie Bank Ltd, 1.125%, 20/01/22	EUR	800,000	813,243	823,630	0.08
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	1,000,000	1,025,658	1,030,504	0.11
National Australia Bank Ltd, 0.875%, 20/01/22	EUR	1,100,000	1,114,722	1,127,009	0.11
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	1,100,000	1,178,239	1,196,569	0.12
National Australia Bank Ltd, 0.350%, 07/09/22	EUR	600,000	596,393	607,634	0.06
National Australia Bank Ltd, 0.625%, 30/08/23	EUR	750,000	749,299	767,059	0.08
National Australia Bank Ltd, 0.625%, 10/11/23	EUR	500,000	499,698	513,325	0.05
National Australia Bank Ltd, 0.250%, 20/05/24	EUR	500,000	497,753	500,985	0.05
National Australia Bank Ltd, 0.625%, 18/09/24	EUR	600,000	592,990	612,270	0.06
National Australia Bank Ltd, 1.250%, 18/05/26	EUR	1,100,000	1,119,400	1,168,418	0.12
National Australia Bank Ltd, 1.375%, 30/08/28	EUR	1,400,000	1,417,238	1,492,545	0.15
National Australia Bank Ltd, 1.125%, 20/05/31	EUR	420,000	416,119	432,450	0.04
Telstra Corp Ltd, 3.625%, 15/03/21	EUR	600,000	638,346	638,272	0.07
Telstra Corp Ltd, 3.750%, 16/05/22	EUR	800,000	883,337	887,843	0.09
Telstra Corp Ltd, 3.500%, 21/09/22	EUR	1,200,000	1,336,365	1,338,565	0.14
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	1,200,000	1,315,743	1,327,494	0.14
Telstra Corp Ltd, 1.125%, 14/04/26	EUR	900,000	925,620	948,849	0.10
Telstra Corp Ltd, 1.375%, 26/03/29	EUR	700,000	715,647	742,345	0.08
Toyota Finance Australia Ltd, zero coupon, 09/04/21	EUR	500,000	500,612	501,265	0.05
Toyota Finance Australia Ltd, 0.500%, 06/04/23	EUR	800,000	799,773	814,942	0.08
Toyota Finance Australia Ltd, 0.250%, 09/04/24	EUR	1,000,000	998,484	1,005,448	0.10
Transurban Finance Co Pty Ltd, 2.500%, 08/10/20	EUR	800,000	820,860	821,524	0.08
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	900,000	931,966	966,987	0.10
Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	EUR	500,000	520,257	543,721	0.06
Transurban Finance Co Pty Ltd, 1.750%, 29/03/28	EUR	300,000	301,414	320,569	0.03
Westpac Banking Corp, 0.875%, 16/02/21	EUR	700,000	702,637	712,139	0.07
Westpac Banking Corp, 0.250%, 17/01/22	EUR	1,500,000	1,493,696	1,514,227	0.15
Westpac Banking Corp, 0.375%, 05/03/23	EUR	700,000	699,669	709,305	0.07
Westpac Banking Corp, 0.750%, 17/10/23	EUR	800,000	798,090	823,228	0.08
Westpac Banking Corp, 0.625%, 22/11/24	EUR	700,000	697,073	718,284	0.07
Westpac Banking Corp, 0.875%, 17/04/27	EUR	500,000	497,412	519,840	0.05
Westpac Banking Corp, 1.125%, 05/09/27	EUR	840,000	839,715	888,614	0.09
Westpac Banking Corp, 1.450%, 17/07/28	EUR	945,000	950,191	1,026,887	0.10
Total Australia			29,988,294	30,740,760	3.11
Austria					
Erste Group Bank AG, 7.125%, 10/10/22	EUR	700,000	776,597	854,909	0.09
Erste Group Bank AG, 0.875%, 22/05/26	EUR	200,000	199,018	204,516	0.02
Raiffeisen Bank International AG, 6.625%, 18/05/21	EUR	200,000	221,973	223,856	0.02
Raiffeisen Bank International AG, 0.250%, 05/07/21	EUR	500,000	498,622	502,162	0.05
Raiffeisen Bank International AG, 6.000%, 16/10/23	EUR	600,000	703,508	714,417	0.07
Raiffeisen Bank International AG, 1.000%, 04/12/23	EUR	600,000	599,611	616,722	0.06
Telekom Finanzmanagement GmbH, 3.125%, 03/12/21	EUR	800,000	854,204	861,647	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Austria (continued)					
Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	EUR	800,000	883,405	891,528	0.09
Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	EUR	800,000	806,063	862,808	0.09
Verbund AG, 1.500%, 20/11/24	EUR	700,000	719,376	751,558	0.07
Total Austria			<u>6,262,377</u>	<u>6,484,123</u>	<u>0.65</u>
Belgium					
Belfius Bank SA, 0.625%, 30/08/23	EUR	600,000	598,062	613,260	0.06
Belfius Bank SA, 1.000%, 26/10/24	EUR	600,000	594,044	613,827	0.06
Belfius Bank SA/NV, 0.750%, 12/09/22	EUR	900,000	892,535	916,784	0.09
Belfius Bank SA/NV, 3.125%, 11/05/26	EUR	600,000	630,738	664,968	0.07
KBC Group NV, 1.000%, 26/04/21	EUR	700,000	701,945	713,456	0.07
KBC Group NV, 0.750%, 01/03/22	EUR	1,700,000	1,705,242	1,735,038	0.18
KBC Group NV, 0.875%, 27/06/23	EUR	700,000	695,925	720,686	0.07
KBC Group NV, 0.750%, 18/10/23	EUR	700,000	699,125	715,406	0.07
KBC Group NV, 1.125%, 25/01/24	EUR	800,000	810,282	828,049	0.09
KBC Group NV, 0.625%, 10/04/25	EUR	200,000	198,728	201,303	0.02
KBC Group NV, 1.875%, 11/03/27	EUR	900,000	887,872	932,957	0.10
KBC Group NV, 1.625%, 18/09/29	EUR	600,000	596,222	618,713	0.06
Total Belgium			<u>9,010,720</u>	<u>9,274,447</u>	<u>0.94</u>
Canada					
Bank of Montreal, 0.250%, 17/11/21	EUR	1,200,000	1,201,044	1,210,208	0.12
Bank of Nova Scotia, 0.375%, 06/04/22	EUR	800,000	801,482	809,323	0.08
Bank of Nova Scotia, 0.500%, 30/04/24	EUR	1,000,000	999,903	1,009,055	0.10
Canadian Imperial Bank of Commerce, 0.750%, 22/03/23	EUR	1,300,000	1,310,651	1,338,968	0.14
Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	EUR	500,000	498,258	498,356	0.05
Federation des Caisses Desjardins du Quebec, 0.250%, 27/09/21	EUR	1,200,000	1,206,985	1,210,008	0.12
Great-West Lifeco Inc, 2.500%, 18/04/23	EUR	600,000	646,298	654,014	0.07
Great-West Lifeco Inc, 1.750%, 07/12/26	EUR	700,000	711,495	752,547	0.08
Magna International Inc, 1.900%, 24/11/23	EUR	500,000	534,943	537,256	0.06
Magna International Inc, 1.500%, 25/09/27	EUR	700,000	722,769	734,872	0.07
Toronto-Dominion Bank, 0.625%, 08/03/21	EUR	1,400,000	1,407,160	1,419,574	0.14
Toronto-Dominion Bank, 0.625%, 20/07/23	EUR	1,800,000	1,805,724	1,849,668	0.19
Toronto-Dominion Bank, 0.375%, 25/04/24	EUR	1,000,000	997,052	1,005,387	0.10
Total Canada			<u>12,843,764</u>	<u>13,029,236</u>	<u>1.32</u>
Cayman Islands					
XLIT Ltd, 3.250%, 29/06/47	EUR	700,000	698,424	760,638	0.08
Total Cayman Islands			<u>698,424</u>	<u>760,638</u>	<u>0.08</u>
Denmark					
AP Moller - Maersk A/S, 1.500%, 24/11/22	EUR	800,000	818,073	835,013	0.09
AP Moller - Maersk A/S, 1.750%, 16/03/26	EUR	900,000	893,354	920,819	0.09
Danfoss A/S, 1.375%, 23/02/22	EUR	200,000	204,172	205,794	0.02
ISS Global A/S, 1.125%, 07/01/21	EUR	500,000	499,914	507,522	0.05
ISS Global A/S, 2.125%, 02/12/24	EUR	200,000	201,797	217,032	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Denmark (continued)					
ISS Global A/S, 0.875%, 18/06/26	EUR	555,000	551,615	556,732	0.06
ISS Global A/S, 1.500%, 31/08/27	EUR	800,000	786,340	832,770	0.09
Jyske Bank A/S, 0.875%, 03/12/21	EUR	1,000,000	1,011,247	1,015,757	0.10
Jyske Bank A/S, 0.625%, 20/06/24	EUR	295,000	293,941	294,888	0.03
Orsted A/S, 2.625%, 19/09/22	EUR	1,300,000	1,397,835	1,412,281	0.14
Orsted A/S, 1.500%, 26/11/29	EUR	800,000	807,271	863,383	0.09
Orsted A/S, 6.250%, 26/06/13	EUR	400,000	478,572	472,945	0.05
Orsted A/S, 3.000%, 06/11/15	EUR	300,000	315,695	308,936	0.03
Orsted A/S, 2.250%, 24/11/17	EUR	600,000	599,656	617,689	0.06
Total Denmark			8,859,482	9,061,561	0.92
Finland					
CRH Finland Services OYJ, 2.750%, 15/10/20	EUR	1,000,000	1,021,558	1,029,798	0.10
Fortum OYJ, 4.000%, 24/05/21	EUR	600,000	642,950	646,134	0.07
Fortum OYJ, 2.250%, 06/09/22	EUR	1,200,000	1,259,396	1,279,546	0.13
Fortum OYJ, 0.875%, 27/02/23	EUR	1,200,000	1,201,107	1,224,860	0.12
Fortum OYJ, 1.625%, 27/02/26	EUR	900,000	903,576	938,437	0.09
Fortum OYJ, 2.125%, 27/02/29	EUR	900,000	907,448	951,982	0.10
Nordea Bank AB, 1.000%, 22/02/23	EUR	1,200,000	1,215,736	1,244,698	0.13
Nordea Bank AB, 1.125%, 27/09/27	EUR	1,200,000	1,207,109	1,281,569	0.13
Nordea Bank Abp, 0.375%, 28/05/26	EUR	500,000	496,512	502,227	0.05
Total Finland			8,855,392	9,099,251	0.92
France					
Accor SA, 2.625%, 05/02/21	EUR	400,000	400,894	417,003	0.04
Accor SA, 2.375%, 17/09/23	EUR	200,000	200,505	216,239	0.02
Accor SA, 1.250%, 25/01/24	EUR	800,000	802,747	821,687	0.08
Accor SA, 1.750%, 04/02/26	EUR	1,100,000	1,107,085	1,145,068	0.12
Aeroports de Paris, 1.500%, 24/07/23	EUR	700,000	726,820	742,221	0.08
Aeroports de Paris, 3.125%, 11/06/24	EUR	500,000	547,464	575,032	0.06
Aeroports de Paris, 1.500%, 07/04/25	EUR	700,000	738,066	753,839	0.08
Aeroports de Paris, 1.000%, 13/12/27	EUR	500,000	489,631	528,118	0.05
Aeroports de Paris, 2.750%, 05/06/28	EUR	700,000	771,488	839,722	0.09
Aeroports de Paris, 1.125%, 18/06/34	EUR	500,000	492,797	508,360	0.05
Aeroports de Paris, 2.125%, 11/10/38	EUR	500,000	496,202	578,450	0.06
Ald SA, 1.250%, 11/10/22	EUR	700,000	698,279	718,322	0.07
ALD SA, 0.875%, 18/07/22	EUR	700,000	700,732	709,367	0.07
Atos SE, 0.750%, 07/05/22	EUR	800,000	812,694	815,208	0.08
Atos SE, 1.750%, 07/05/25	EUR	800,000	832,549	852,713	0.09
AXA SA, 1.125%, 15/05/28	EUR	600,000	607,506	643,066	0.07
AXA SA, 5.125%, 04/07/43	EUR	1,200,000	1,377,530	1,404,912	0.14
AXA SA, 3.375%, 06/07/47	EUR	1,700,000	1,743,059	1,907,072	0.19
AXA SA, 3.250%, 28/05/49	EUR	2,300,000	2,301,156	2,530,965	0.26
AXA SA, 3.941%, 29/11/49	EUR	1,100,000	1,119,126	1,225,940	0.12
AXA SA, 3.875%, perpetual	EUR	1,200,000	1,292,073	1,335,955	0.14
Banque Federative du Credit Mutuel SA, 4.000%, 22/10/20	EUR	1,000,000	1,020,497	1,051,004	0.11
Banque Federative du Credit Mutuel SA, 2.625%, 24/02/21	EUR	1,500,000	1,539,516	1,568,765	0.16
Banque Federative du Credit Mutuel SA, 0.125%, 30/08/21	EUR	1,000,000	995,255	1,005,978	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
France (continued)					
Banque Federative du Credit Mutuel SA, 0.375%, 13/01/22	EUR	1,500,000	1,500,478	1,518,287	0.15
Banque Federative du Credit Mutuel SA, 3.250%, 23/08/22	EUR	1,600,000	1,739,518	1,773,473	0.18
Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22	EUR	1,700,000	1,693,211	1,729,848	0.18
Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	EUR	1,200,000	1,198,221	1,232,696	0.12
Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	EUR	1,400,000	1,477,853	1,584,605	0.16
Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	EUR	1,700,000	1,799,916	1,900,772	0.19
Banque Federative du Credit Mutuel SA, 3.000%, 21/05/24	EUR	1,000,000	1,017,170	1,108,935	0.11
Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	EUR	1,300,000	1,318,120	1,374,949	0.14
Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	EUR	1,800,000	1,777,913	1,847,638	0.19
Banque Federative du Credit Mutuel SA, 3.000%, 11/09/25	EUR	1,300,000	1,334,054	1,463,972	0.15
Banque Federative du Credit Mutuel SA, 1.625%, 19/01/26	EUR	1,500,000	1,547,707	1,624,431	0.16
Banque Federative du Credit Mutuel SA, 2.375%, 24/03/26	EUR	1,200,000	1,242,221	1,301,916	0.13
Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	EUR	2,500,000	2,511,287	2,551,409	0.26
Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	EUR	800,000	790,403	840,324	0.09
Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	EUR	600,000	633,174	664,340	0.07
Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	EUR	1,400,000	1,424,310	1,483,674	0.15
Banque Federative du Credit Mutuel SA, 1.625%, 15/11/27	EUR	600,000	575,655	617,792	0.06
Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	EUR	700,000	708,582	767,193	0.08
Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	EUR	1,000,000	994,319	1,075,110	0.11
Banque Federative du Credit Mutuel SA, 1.750%, 15/03/29	EUR	1,000,000	1,026,382	1,075,653	0.11
Bouygues SA, 4.500%, 09/02/22	EUR	1,400,000	1,530,212	1,574,628	0.16
Bouygues SA, 3.625%, 16/01/23	EUR	800,000	875,528	908,474	0.09
Bouygues SA, 1.375%, 07/06/27	EUR	300,000	301,400	321,648	0.03
BPCE SA, 2.125%, 17/03/21	EUR	800,000	828,072	832,020	0.08
BPCE SA, 4.500%, 10/02/22	EUR	1,400,000	1,568,617	1,577,084	0.16
BPCE SA, 1.125%, 18/01/23	EUR	1,200,000	1,200,689	1,235,627	0.13
BPCE SA, 4.250%, 06/02/23	EUR	600,000	685,430	692,342	0.07
BPCE SA, 4.625%, 18/07/23	EUR	1,000,000	1,122,092	1,163,109	0.12
BPCE SA, 0.625%, 26/09/23	EUR	1,700,000	1,694,056	1,737,958	0.18
BPCE SA, 0.375%, 05/10/23	EUR	800,000	793,523	809,529	0.08
BPCE SA, 2.875%, 16/01/24	EUR	1,100,000	1,212,577	1,237,767	0.13
BPCE SA, 0.875%, 31/01/24	EUR	1,200,000	1,177,954	1,224,281	0.12
BPCE SA, 1.000%, 15/07/24	EUR	1,600,000	1,607,692	1,664,437	0.17
BPCE SA, 3.000%, 19/07/24	EUR	1,100,000	1,233,019	1,257,477	0.13
BPCE SA, 0.625%, 26/09/24	EUR	300,000	299,476	301,131	0.03
BPCE SA, 1.000%, 01/04/25	EUR	500,000	499,166	510,484	0.05
BPCE SA, 1.375%, 23/03/26	EUR	1,100,000	1,070,227	1,148,116	0.12
BPCE SA, 2.875%, 22/04/26	EUR	1,100,000	1,160,124	1,233,246	0.12
BPCE SA, 2.750%, 08/07/26	EUR	1,000,000	1,035,235	1,051,354	0.11
BPCE SA, 2.750%, 30/11/27	EUR	700,000	720,456	754,027	0.08
BPCE SA, 1.625%, 31/01/28	EUR	900,000	885,445	968,442	0.10
BPCE SA, 1.000%, 05/10/28	EUR	1,200,000	1,190,631	1,247,855	0.13
Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 3.375%, 24/09/28	EUR	1,000,000	983,873	1,061,897	0.11
Capgemini SE, 0.500%, 09/11/21	EUR	700,000	702,734	706,534	0.07
Capgemini SE, 2.500%, 01/07/23	EUR	1,100,000	1,151,518	1,196,274	0.12
Capgemini SE, 1.000%, 18/10/24	EUR	700,000	696,453	719,841	0.07
Capgemini SE, 1.750%, 18/04/28	EUR	800,000	818,487	855,650	0.09
Cie De Saint Gobain, 0.625%, 15/03/24	EUR	900,000	900,852	916,181	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
France (continued)					
Cie de Saint-Gobain, 3.625%, 15/06/21	EUR	300,000	313,186	322,346	0.03
Cie de Saint-Gobain, 3.625%, 28/03/22	EUR	400,000	424,999	441,104	0.04
Cie de Saint-Gobain, 0.875%, 21/09/23	EUR	600,000	605,483	619,368	0.06
Cie de Saint-Gobain, 1.000%, 17/03/25	EUR	900,000	897,150	934,783	0.09
Cie de Saint-Gobain, 1.125%, 23/03/26	EUR	1,500,000	1,480,036	1,563,375	0.16
Cie de Saint-Gobain, 1.375%, 14/06/27	EUR	800,000	795,476	845,820	0.09
Cie de Saint-Gobain, 1.875%, 21/09/28	EUR	1,100,000	1,092,497	1,206,528	0.12
Cie de Saint-Gobain, 1.875%, 15/03/31	EUR	1,100,000	1,120,489	1,183,787	0.12
Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	EUR	800,000	794,810	830,060	0.08
Cie Generale des Etablissements Michelin SCA, 1.750%, 03/09/30	EUR	1,200,000	1,208,989	1,324,307	0.13
Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	EUR	700,000	716,337	838,147	0.09
Covivio, 1.875%, 20/05/26	EUR	600,000	602,607	644,438	0.07
Covivio, 1.500%, 21/06/27	EUR	800,000	779,302	829,410	0.08
Credit Agricole Assurances SA, 2.625%, 29/01/48	EUR	1,200,000	1,137,519	1,184,699	0.12
Credit Agricole Assurances SA, 4.750%, 27/09/48	EUR	1,200,000	1,263,065	1,389,094	0.14
Credit Agricole Assurances SA, 4.500%, perpetual	EUR	700,000	737,449	772,354	0.08
Credit Agricole Assurances SA, 4.250%, perpetual	EUR	1,000,000	1,060,097	1,088,032	0.11
Credit Agricole SA, 2.375%, 27/11/20	EUR	1,200,000	1,237,906	1,244,104	0.13
Credit Agricole SA, 3.900%, 19/04/21	EUR	700,000	744,565	747,813	0.08
Credit Agricole SA, 0.875%, 19/01/22	EUR	2,100,000	2,123,238	2,154,387	0.22
Credit Agricole SA, 0.750%, 01/12/22	EUR	1,500,000	1,526,711	1,542,844	0.16
Credit Agricole SA, 5.125%, 18/04/23	EUR	1,100,000	1,290,738	1,317,137	0.13
Credit Agricole SA, 3.125%, 17/07/23	EUR	1,500,000	1,645,849	1,692,721	0.17
Credit Agricole SA, 0.750%, 05/12/23	EUR	1,200,000	1,204,458	1,235,376	0.13
Credit Agricole SA, 2.375%, 20/05/24	EUR	1,900,000	2,037,243	2,105,473	0.21
Credit Agricole SA, 0.500%, 24/06/24	EUR	300,000	299,456	301,116	0.03
Credit Agricole SA, 1.000%, 16/09/24	EUR	1,000,000	1,004,613	1,045,245	0.11
Credit Agricole SA, 1.375%, 13/03/25	EUR	1,200,000	1,185,545	1,257,216	0.13
Credit Agricole SA, 3.125%, 05/02/26	EUR	1,200,000	1,353,241	1,415,591	0.14
Credit Agricole SA, 1.250%, 14/04/26	EUR	1,800,000	1,826,720	1,905,932	0.19
Credit Agricole SA, 1.875%, 20/12/26	EUR	1,800,000	1,812,346	1,954,710	0.20
Credit Agricole SA, 2.625%, 17/03/27	EUR	2,400,000	2,512,299	2,669,065	0.27
Credit Agricole SA, 1.375%, 03/05/27	EUR	1,800,000	1,801,803	1,918,006	0.19
Credit Agricole SA, 1.750%, 05/03/29	EUR	1,700,000	1,727,873	1,824,565	0.18
Credit Agricole SA, 2.000%, 25/03/29	EUR	1,500,000	1,516,031	1,572,935	0.16
Credit Agricole SA, 1.000%, 03/07/29	EUR	200,000	199,261	205,151	0.02
Danone SA, 0.167%, 03/11/20	EUR	1,900,000	1,904,321	1,909,070	0.19
Danone SA, 3.600%, 23/11/20	EUR	200,000	209,410	210,709	0.02
Danone SA, 2.250%, 15/11/21	EUR	1,200,000	1,260,749	1,263,279	0.13
Danone SA, 0.424%, 03/11/22	EUR	1,400,000	1,405,568	1,422,476	0.14
Danone SA, 2.600%, 28/06/23	EUR	200,000	214,902	221,462	0.02
Danone SA, 1.250%, 30/05/24	EUR	400,000	407,737	424,817	0.04
Danone SA, 0.709%, 03/11/24	EUR	1,500,000	1,488,813	1,549,521	0.16
Danone SA, 1.125%, 14/01/25	EUR	400,000	403,448	421,854	0.04
Danone SA, 1.208%, 03/11/28	EUR	2,300,000	2,258,486	2,460,917	0.25
Danone SA, 1.750%, perpetual	EUR	1,300,000	1,295,624	1,321,963	0.13

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
France (continued)					
Edenred, 1.375%, 10/03/25	EUR	200,000	197,976	210,336	0.02
Edenred, 1.875%, 06/03/26	EUR	1,000,000	1,006,734	1,077,222	0.11
Edenred, 1.875%, 30/03/27	EUR	700,000	713,870	750,438	0.08
Essilor International Cie Generale d'Optique SA, 1.750%, 09/04/21	EUR	600,000	611,561	616,896	0.06
Gecina SA, 1.500%, 20/01/25	EUR	700,000	722,764	751,329	0.08
Gecina SA, 1.375%, 30/06/27	EUR	600,000	600,392	642,386	0.07
Gecina SA, 1.375%, 26/01/28	EUR	900,000	887,596	959,157	0.10
Gecina SA, 1.000%, 30/01/29	EUR	600,000	578,118	615,940	0.06
Gecina SA, 1.625%, 14/03/30	EUR	200,000	195,229	215,607	0.02
Gecina SA, 2.000%, 30/06/32	EUR	600,000	597,270	666,837	0.07
Gecina SA, 1.625%, 29/05/34	EUR	500,000	493,027	522,728	0.05
Groupama SA, 6.000%, 23/01/27	EUR	800,000	958,913	995,335	0.10
Groupama SA, 6.375%, perpetual	EUR	600,000	692,881	696,182	0.07
ICADE, 1.125%, 17/11/25	EUR	700,000	681,730	728,065	0.07
ICADE, 1.750%, 10/06/26	EUR	300,000	310,944	322,490	0.03
ICADE, 1.500%, 13/09/27	EUR	900,000	889,895	952,822	0.10
ICADE, 1.625%, 28/02/28	EUR	800,000	797,104	850,320	0.09
JCDecaux SA, 1.000%, 01/06/23	EUR	900,000	912,279	933,816	0.09
Kering SA, 2.750%, 08/04/24	EUR	200,000	218,378	227,857	0.02
Kering SA, 1.250%, 10/05/26	EUR	700,000	706,744	748,987	0.08
Klepierre SA, 4.750%, 14/03/21	EUR	700,000	753,647	759,521	0.08
Klepierre SA, 1.000%, 17/04/23	EUR	900,000	908,563	932,654	0.09
Klepierre SA, 1.750%, 06/11/24	EUR	500,000	516,987	541,930	0.06
Klepierre SA, 1.875%, 19/02/26	EUR	600,000	625,704	660,297	0.07
Klepierre SA, 1.375%, 16/02/27	EUR	700,000	702,790	750,228	0.08
Klepierre SA, 0.625%, 01/07/30	EUR	500,000	494,105	491,800	0.05
Klepierre SA, 1.250%, 29/09/31	EUR	700,000	694,014	733,924	0.07
Klepierre SA, 1.625%, 13/12/32	EUR	700,000	706,436	752,145	0.08
La Banque Postale SA, 4.375%, 30/11/20	EUR	300,000	317,737	318,710	0.03
La Banque Postale SA, 1.000%, 16/10/24	EUR	1,400,000	1,364,515	1,437,542	0.15
La Banque Postale SA, 2.750%, 23/04/26	EUR	900,000	934,035	935,657	0.09
La Banque Postale SA, 2.750%, 19/11/27	EUR	900,000	951,793	959,819	0.10
La Banque Postale SA, 3.000%, 09/06/28	EUR	700,000	753,024	805,447	0.08
La Banque Postale SA, 2.000%, 13/07/28	EUR	1,000,000	994,986	1,102,525	0.11
La Banque Postale SA, 1.375%, 24/04/29	EUR	500,000	498,361	519,776	0.05
Legrand SA, 0.750%, 06/07/24	EUR	500,000	500,798	517,235	0.05
Legrand SA, 1.875%, 06/07/32	EUR	700,000	721,253	785,220	0.08
Mercialys SA, 1.787%, 31/03/23	EUR	900,000	901,628	912,769	0.09
mFinance France SA, 1.398%, 26/09/20	EUR	500,000	506,821	507,627	0.05
mFinance France SA, 2.000%, 26/11/21	EUR	300,000	311,630	312,687	0.03
Orange SA, 3.875%, 14/01/21	EUR	500,000	526,763	531,131	0.05
Orange SA, 0.500%, 15/01/22	EUR	1,800,000	1,811,868	1,826,309	0.18
Orange SA, 3.000%, 15/06/22	EUR	1,500,000	1,615,030	1,637,914	0.17
Orange SA, 3.375%, 16/09/22	EUR	200,000	217,968	221,866	0.02
Orange SA, 2.500%, 01/03/23	EUR	400,000	426,042	437,286	0.04
Orange SA, 0.750%, 11/09/23	EUR	700,000	704,752	722,368	0.07
Orange SA, 3.125%, 09/01/24	EUR	300,000	330,210	342,303	0.03
Orange SA, 1.125%, 15/07/24	EUR	1,500,000	1,526,145	1,572,850	0.16

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
France (continued)					
Orange SA, 1.000%, 12/05/25	EUR	800,000	800,264	836,617	0.08
Orange SA, 1.000%, 12/09/25	EUR	1,000,000	1,000,966	1,045,080	0.11
Orange SA, 0.875%, 03/02/27	EUR	1,500,000	1,463,716	1,552,775	0.16
Orange SA, 1.500%, 09/09/27	EUR	700,000	714,694	757,292	0.08
Orange SA, 1.375%, 20/03/28	EUR	1,000,000	995,895	1,066,173	0.11
Orange SA, 2.000%, 15/01/29	EUR	2,200,000	2,273,072	2,460,368	0.25
Orange SA, 1.375%, 16/01/30	EUR	1,400,000	1,367,933	1,480,901	0.15
Orange SA, 1.875%, 12/09/30	EUR	1,500,000	1,528,438	1,655,958	0.17
Orange SA, 8.125%, 28/01/33	EUR	900,000	1,540,422	1,682,024	0.17
Orange SA, 4.000%, perpetual	EUR	815,000	883,467	878,908	0.09
Orange SA, 5.000%, perpetual	EUR	1,600,000	1,807,793	1,893,080	0.19
Orange SA, 5.250%, perpetual	EUR	1,500,000	1,712,986	1,753,500	0.18
Orange SA, 2.375%, perpetual	EUR	100,000	99,313	103,381	0.01
Peugeot SA, 2.375%, 14/04/23	EUR	500,000	525,331	532,311	0.05
Peugeot SA, 2.000%, 23/03/24	EUR	1,000,000	1,036,422	1,052,214	0.11
Peugeot SA, 2.000%, 20/03/25	EUR	1,000,000	1,022,683	1,053,775	0.11
PSA Tresorerie GIE, 6.000%, 19/09/33	EUR	500,000	653,495	675,880	0.07
Publicis Groupe SA, 1.125%, 16/12/21	EUR	900,000	911,053	922,545	0.09
Publicis Groupe SA, 0.500%, 03/11/23	EUR	600,000	592,245	604,190	0.06
Publicis Groupe SA, 1.625%, 16/12/24	EUR	300,000	304,668	317,045	0.03
SCOR SE, 3.000%, 08/06/46	EUR	900,000	938,850	980,505	0.10
SCOR SE, 3.625%, 27/05/48	EUR	500,000	531,874	569,870	0.06
Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	EUR	600,000	599,594	631,254	0.06
Societe Generale SA, 0.750%, 25/11/20	EUR	500,000	504,645	506,840	0.05
Societe Generale SA, 0.750%, 19/02/21	EUR	1,100,000	1,111,474	1,116,554	0.11
Societe Generale SA, 4.750%, 02/03/21	EUR	1,200,000	1,289,097	1,299,159	0.13
Societe Generale SA, 0.125%, 05/10/21	EUR	1,100,000	1,095,255	1,106,854	0.11
Societe Generale SA, 0.250%, 18/01/22	EUR	2,300,000	2,288,995	2,319,101	0.23
Societe Generale SA, 1.000%, 01/04/22	EUR	1,900,000	1,903,591	1,943,522	0.20
Societe Generale SA, 4.250%, 13/07/22	EUR	1,000,000	1,111,905	1,133,240	0.11
Societe Generale SA, 0.500%, 13/01/23	EUR	900,000	882,475	904,056	0.09
Societe Generale SA, 0.750%, 26/05/23	EUR	1,200,000	1,205,888	1,231,975	0.12
Societe Generale SA, 4.000%, 07/06/23	EUR	1,000,000	1,090,402	1,126,027	0.11
Societe Generale SA, 1.250%, 15/02/24	EUR	2,000,000	2,010,898	2,062,141	0.21
Societe Generale SA, 1.125%, 23/01/25	EUR	1,400,000	1,395,447	1,430,081	0.14
Societe Generale SA, 2.625%, 27/02/25	EUR	1,200,000	1,223,534	1,305,539	0.13
Societe Generale SA, 0.875%, 01/07/26	EUR	500,000	498,885	500,925	0.05
Societe Generale SA, 2.500%, 16/09/26	EUR	900,000	919,481	939,006	0.10
Societe Generale SA, 1.375%, 13/01/28	EUR	400,000	398,335	413,495	0.04
Societe Generale SA, 1.375%, 23/02/28	EUR	1,200,000	1,187,740	1,211,398	0.12
Societe Generale SA, 2.125%, 27/09/28	EUR	1,500,000	1,502,722	1,639,254	0.17
Societe Generale SA, 1.750%, 22/03/29	EUR	1,500,000	1,497,770	1,584,177	0.16
Sodexo SA, 1.750%, 24/01/22	EUR	800,000	823,582	834,767	0.08
Sodexo SA, 2.500%, 24/06/26	EUR	300,000	323,184	341,447	0.03
Sodexo SA, 0.750%, 14/04/27	EUR	900,000	882,365	916,498	0.09
Sogecap SA, 4.125%, perpetual	EUR	1,000,000	1,014,597	1,091,908	0.11
Suez, 4.078%, 17/05/21	EUR	800,000	843,325	864,791	0.09
Suez, 4.125%, 24/06/22	EUR	800,000	884,668	901,896	0.09
Suez, 2.750%, 09/10/23	EUR	600,000	654,244	672,392	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
France (continued)					
Suez, 5.500%, 22/07/24	EUR	200,000	236,294	255,982	0.03
Suez, 1.000%, 03/04/25	EUR	500,000	503,766	526,660	0.05
Suez, 1.750%, 10/09/25	EUR	700,000	726,458	768,690	0.08
Suez, 1.250%, 19/05/28	EUR	700,000	699,151	756,816	0.08
Suez, 1.500%, 03/04/29	EUR	1,200,000	1,239,246	1,305,226	0.13
Suez, 1.625%, 17/09/30	EUR	700,000	701,634	771,705	0.08
Suez, 1.625%, 21/09/32	EUR	500,000	495,920	553,983	0.06
Suez, 3.000%, perpetual	EUR	600,000	604,260	614,903	0.06
Suez, 2.500%, perpetual	EUR	400,000	403,420	414,244	0.04
Suez, 2.875%, perpetual	EUR	700,000	735,376	732,075	0.07
Teleperformance, 1.500%, 03/04/24	EUR	800,000	807,811	826,101	0.08
Teleperformance, 1.875%, 02/07/25	EUR	800,000	799,401	840,352	0.09
Unibail-Rodamco SE, 3.875%, 05/11/20	EUR	650,000	680,670	685,557	0.07
Unibail-Rodamco SE, 0.125%, 14/05/21	EUR	1,000,000	1,001,704	1,004,287	0.10
Unibail-Rodamco SE, 2.500%, 26/02/24	EUR	675,000	719,286	753,977	0.08
Unibail-Rodamco SE, 0.875%, 21/02/25	EUR	500,000	497,957	521,631	0.05
Unibail-Rodamco SE, 1.000%, 14/03/25	EUR	600,000	601,119	630,079	0.06
Unibail-Rodamco SE, 1.125%, 15/09/25	EUR	1,000,000	999,544	1,048,165	0.11
Unibail-Rodamco SE, 1.375%, 09/03/26	EUR	500,000	505,594	533,931	0.05
Unibail-Rodamco SE, 2.500%, 04/06/26	EUR	600,000	640,028	685,975	0.07
Unibail-Rodamco SE, 1.000%, 27/02/27	EUR	1,000,000	991,074	1,036,427	0.11
Unibail-Rodamco SE, 1.125%, 28/04/27	EUR	500,000	511,614	522,713	0.05
Unibail-Rodamco SE, 1.500%, 22/02/28	EUR	700,000	697,364	758,256	0.08
Unibail-Rodamco SE, 1.500%, 29/05/29	EUR	600,000	585,504	645,517	0.07
Unibail-Rodamco SE, 1.375%, 15/04/30	EUR	900,000	881,833	950,830	0.10
Unibail-Rodamco SE, 1.875%, 15/01/31	EUR	1,100,000	1,100,801	1,206,626	0.12
Unibail-Rodamco SE, 1.750%, 27/02/34	EUR	700,000	694,851	752,983	0.08
Unibail-Rodamco SE, 2.000%, 28/04/36	EUR	700,000	735,336	779,478	0.08
Unibail-Rodamco SE, 2.000%, 29/05/37	EUR	500,000	499,214	558,793	0.06
Unibail-Rodamco SE, 2.250%, 14/05/38	EUR	300,000	308,663	346,640	0.04
Unibail-Rodamco SE, 2.125%, perpetual	EUR	1,500,000	1,495,558	1,517,085	0.15
Unibail-Rodamco SE, 2.875%, perpetual	EUR	1,000,000	1,000,000	1,027,533	0.10
Valeo SA, 0.375%, 12/09/22	EUR	800,000	791,126	804,947	0.08
Valeo SA, 0.625%, 11/01/23	EUR	1,000,000	1,000,251	1,011,356	0.10
Valeo SA, 3.250%, 22/01/24	EUR	800,000	866,549	898,954	0.09
Valeo SA, 1.500%, 18/06/25	EUR	700,000	680,160	718,982	0.07
Valeo SA, 1.625%, 18/03/26	EUR	300,000	307,082	309,177	0.03
Veolia Environnement SA, zero coupon, 23/11/20	EUR	700,000	699,505	701,600	0.07
Veolia Environnement SA, 4.247%, 06/01/21	EUR	300,000	317,538	319,877	0.03
Veolia Environnement SA, 0.672%, 30/03/22	EUR	800,000	806,081	816,706	0.08
Veolia Environnement SA, 5.125%, 24/05/22	EUR	300,000	339,138	346,242	0.04
Veolia Environnement SA, 0.314%, 04/10/23	EUR	800,000	787,184	813,139	0.08
Veolia Environnement SA, 0.892%, 14/01/24	EUR	900,000	908,154	931,756	0.09
Veolia Environnement SA, 1.496%, 30/11/26	EUR	1,100,000	1,120,688	1,196,740	0.12
Veolia Environnement SA, 4.625%, 30/03/27	EUR	200,000	247,523	264,051	0.03
Veolia Environnement SA, 1.590%, 10/01/28	EUR	700,000	727,255	764,461	0.08
Veolia Environnement SA, 0.927%, 04/01/29	EUR	700,000	668,397	717,185	0.07
Veolia Environnement SA, 1.940%, 07/01/30	EUR	2,000,000	2,087,906	2,225,007	0.23
Veolia Environnement SA, 6.125%, 25/11/33	EUR	200,000	305,845	331,889	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
France (continued)					
Vivendi SA, 0.750%, 26/05/21	EUR	1,600,000	1,610,965	1,623,740	0.16
Vivendi SA, zero coupon, 13/06/22	EUR	400,000	398,704	400,524	0.04
Vivendi SA, 1.125%, 24/11/23	EUR	800,000	806,503	833,906	0.08
Vivendi SA, 0.875%, 18/09/24	EUR	1,000,000	993,078	1,030,765	0.10
Vivendi SA, 0.625%, 11/06/25	EUR	400,000	399,651	402,996	0.04
Vivendi SA, 1.875%, 26/05/26	EUR	200,000	200,794	217,622	0.02
Vivendi SA, 1.125%, 11/12/28	EUR	400,000	395,721	402,888	0.04
WPP Finance SA, 2.250%, 22/09/26	EUR	450,000	464,939	491,438	0.05
Total France			255,970,024	266,998,690	26.98
Germany					
Allianz SE, 5.625%, 17/10/42	EUR	1,500,000	1,770,424	1,753,269	0.18
Allianz SE, 2.241%, 07/07/45	EUR	1,800,000	1,844,976	1,921,620	0.19
Allianz SE, 3.099%, 06/07/47	EUR	1,200,000	1,228,728	1,350,178	0.14
Allianz SE, 4.750%, perpetual	EUR	1,800,000	2,066,392	2,068,658	0.21
Allianz SE, 3.375%, perpetual	EUR	1,800,000	1,927,532	1,971,822	0.20
Berlin Hyp AG, 1.000%, 29/10/21	EUR	500,000	509,750	512,869	0.05
Berlin Hyp AG, 0.375%, 28/08/23	EUR	600,000	595,992	609,969	0.06
Berlin Hyp AG, 0.500%, 26/09/23	EUR	600,000	597,646	606,850	0.06
Berlin Hyp AG, 1.250%, 22/01/25	EUR	700,000	718,338	736,253	0.08
Berlin Hyp AG, 1.000%, 05/02/26	EUR	800,000	823,044	841,832	0.09
Berlin Hyp AG, 1.125%, 25/10/27	EUR	500,000	496,252	525,192	0.05
Berlin Hyp AG, 1.500%, 18/04/28	EUR	800,000	807,501	850,513	0.09
Bertelsmann SE & Co KGaA, 0.250%, 26/05/21	EUR	800,000	802,380	805,352	0.08
Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	EUR	1,400,000	1,510,192	1,516,861	0.15
Bertelsmann SE & Co KGaA, 1.750%, 14/10/24	EUR	200,000	210,324	216,602	0.02
Bertelsmann SE & Co KGaA, 1.250%, 29/09/25	EUR	1,000,000	996,467	1,048,584	0.11
Bertelsmann SE & Co KGaA, 1.125%, 27/04/26	EUR	800,000	798,920	833,627	0.09
Bertelsmann SE & Co KGaA, 3.000%, 23/04/75	EUR	300,000	303,692	314,277	0.03
Bertelsmann SE & Co KGaA, 3.500%, 23/04/75	EUR	300,000	292,428	315,984	0.03
Commerzbank AG, 4.000%, 16/09/20	EUR	500,000	523,490	523,889	0.05
Commerzbank AG, 7.750%, 16/03/21	EUR	1,100,000	1,221,534	1,236,850	0.13
Commerzbank AG, 0.500%, 06/12/21	EUR	1,200,000	1,201,252	1,216,226	0.12
Commerzbank AG, 1.500%, 21/09/22	EUR	500,000	516,764	519,668	0.05
Commerzbank AG, 0.500%, 28/08/23	EUR	1,424,000	1,409,859	1,442,814	0.15
Commerzbank AG, 0.500%, 13/09/23	EUR	1,200,000	1,178,410	1,204,578	0.12
Commerzbank AG, 1.250%, 23/10/23	EUR	800,000	793,212	826,413	0.08
Commerzbank AG, 1.125%, 24/05/24	EUR	500,000	501,977	514,895	0.05
Commerzbank AG, 0.625%, 28/08/24	EUR	215,000	214,480	218,651	0.02
Commerzbank AG, 1.125%, 19/09/25	EUR	200,000	198,241	204,101	0.02
Commerzbank AG, 1.000%, 04/03/26	EUR	2,000,000	1,991,166	2,053,853	0.21
Commerzbank AG, 4.000%, 23/03/26	EUR	1,200,000	1,284,432	1,371,097	0.14
Commerzbank AG, 1.125%, 22/06/26	EUR	500,000	497,440	504,300	0.05
Commerzbank AG, 4.000%, 30/03/27	EUR	700,000	768,796	806,813	0.08
Commerzbank AG, 1.875%, 28/02/28	EUR	700,000	692,530	736,648	0.08
Commerzbank AG, 1.500%, 28/08/28	EUR	659,000	658,952	698,780	0.07
Continental AG, 3.125%, 09/09/20	EUR	700,000	726,148	727,533	0.07
CRH Finance Germany GmbH, 1.750%, 16/07/21	EUR	700,000	717,325	722,932	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Germany (continued)					
Deutsche Boerse AG, 2.375%, 05/10/22	EUR	750,000	799,004	812,430	0.08
Deutsche Boerse AG, 1.625%, 08/10/25	EUR	700,000	730,131	775,191	0.08
Deutsche Boerse AG, 1.125%, 26/03/28	EUR	500,000	495,448	537,391	0.06
Deutsche Boerse AG, 2.750%, 05/02/41	EUR	800,000	836,687	829,577	0.08
Deutsche Kreditbank AG, 0.625%, 08/06/21	EUR	600,000	604,401	605,189	0.06
Deutsche Kreditbank AG, 0.750%, 26/09/24	EUR	600,000	598,911	610,592	0.06
Deutsche Post AG, 0.375%, 01/04/21	EUR	800,000	804,057	807,026	0.08
Deutsche Post AG, 2.750%, 09/10/23	EUR	200,000	210,493	224,424	0.02
Deutsche Post AG, 2.875%, 11/12/24	EUR	800,000	896,629	923,572	0.09
Deutsche Post AG, 1.250%, 01/04/26	EUR	800,000	813,761	859,481	0.09
Deutsche Post AG, 1.000%, 13/12/27	EUR	700,000	684,686	734,480	0.08
Deutsche Post AG, 1.625%, 05/12/28	EUR	1,000,000	1,002,138	1,093,810	0.11
Deutsche Telekom AG, 0.875%, 25/03/26	EUR	845,000	845,498	869,632	0.09
Deutsche Telekom AG, 1.750%, 25/03/31	EUR	1,185,000	1,199,887	1,275,331	0.13
EnBW Energie Baden-Wuerttemberg AG, 3.625%, 02/04/76	EUR	1,250,000	1,238,596	1,313,795	0.13
EnBW Energie Baden-Wuerttemberg AG, 3.375%, 05/04/77	EUR	900,000	919,315	955,305	0.10
Hannover Rueck SE, 1.125%, 18/04/28	EUR	900,000	885,644	951,062	0.10
Hannover Rueck SE, 3.375%, perpetual	EUR	400,000	429,340	441,563	0.05
HeidelbergCement AG, 2.250%, 30/03/23	EUR	1,000,000	1,049,782	1,070,712	0.11
HeidelbergCement AG, 2.250%, 03/06/24	EUR	800,000	847,032	869,556	0.09
HeidelbergCement AG, 1.500%, 07/02/25	EUR	1,500,000	1,539,584	1,577,957	0.16
Henkel AG & Co KGaA, zero coupon, 13/09/21	EUR	1,000,000	999,612	1,005,178	0.10
Hochtief AG, 1.750%, 03/07/25	EUR	500,000	508,631	530,795	0.05
Landesbank Baden-Wuerttemberg, 0.200%, 13/12/21	EUR	900,000	897,931	905,649	0.09
Landesbank Baden-Wuerttemberg, 0.500%, 07/06/22	EUR	1,500,000	1,509,214	1,521,534	0.15
Landesbank Baden-Wuerttemberg, 0.375%, 24/05/24	EUR	500,000	498,439	503,896	0.05
Landesbank Baden-Wuerttemberg, 3.625%, 16/06/25	EUR	400,000	424,529	454,669	0.05
Landesbank Baden-Wuerttemberg, 2.875%, 27/05/26	EUR	500,000	499,238	517,082	0.05
Landesbank Baden-Wuerttemberg, 2.875%, 28/09/26	EUR	600,000	616,322	661,318	0.07
Landesbank Baden-Wuerttemberg, 2.200%, 09/05/29	EUR	500,000	494,387	511,033	0.05
Linde AG, 1.750%, 17/09/20	EUR	1,200,000	1,223,015	1,228,980	0.12
Linde AG, 2.000%, 18/04/23	EUR	750,000	795,486	813,526	0.08
Merck Financial Services GmbH, 1.375%, 01/09/22	EUR	1,400,000	1,428,029	1,464,102	0.15
Merck KGaA, 2.625%, 12/12/74	EUR	500,000	511,579	518,528	0.05
Merck KGaA, 3.375%, 12/12/74	EUR	600,000	628,612	660,037	0.07
Muenchener Rueckversicherungs-Gesellschaft AG, 3.250%, 26/05/49	EUR	1,400,000	1,413,304	1,620,360	0.16
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.000%, 26/05/41	EUR	1,100,000	1,279,097	1,223,280	0.12
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	EUR	1,100,000	1,309,011	1,290,464	0.13
O2 Telefonica Deutschland Finanzierungs GmbH, 2.375%, 10/02/21	EUR	200,000	200,896	207,653	0.02
O2 Telefonica Deutschland Finanzierungs GmbH, 1.750%, 05/07/25	EUR	1,200,000	1,207,323	1,261,380	0.13
SAP SE, 0.250%, 10/03/22	EUR	1,000,000	1,001,571	1,010,757	0.10
SAP SE, 1.125%, 20/02/23	EUR	1,200,000	1,229,914	1,252,982	0.13
SAP SE, 0.750%, 10/12/24	EUR	900,000	899,122	933,844	0.10
SAP SE, 1.000%, 01/04/25	EUR	500,000	506,253	529,317	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Germany (continued)					
SAP SE, 1.000%, 13/03/26	EUR	500,000	505,391	528,580	0.05
SAP SE, 1.750%, 22/02/27	EUR	1,150,000	1,233,880	1,286,654	0.13
SAP SE, 1.250%, 10/03/28	EUR	1,000,000	999,139	1,071,444	0.11
SAP SE, 1.375%, 13/03/30	EUR	1,200,000	1,200,699	1,299,173	0.13
SAP SE, 1.625%, 10/03/31	EUR	1,500,000	1,502,524	1,647,412	0.17
Talanx AG, 3.125%, 13/02/23	EUR	1,000,000	1,100,256	1,118,008	0.11
Talanx AG, 2.500%, 23/07/26	EUR	500,000	547,995	571,378	0.06
Talanx AG, 2.250%, 05/12/47	EUR	1,000,000	913,634	1,019,179	0.10
WPP Finance Deutschland GmbH, 1.625%, 23/03/30	EUR	300,000	293,721	306,096	0.03
Total Germany			79,206,764	81,942,717	8.28
Ireland					
Abbott Ireland Financing DAC, zero coupon, 27/09/20	EUR	1,300,000	1,301,920	1,301,408	0.13
Abbott Ireland Financing DAC, 0.875%, 27/09/23	EUR	1,400,000	1,434,573	1,447,589	0.15
Abbott Ireland Financing DAC, 1.500%, 27/09/26	EUR	1,500,000	1,581,714	1,608,515	0.16
Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	EUR	1,200,000	1,340,273	1,378,647	0.14
Cloverie PLC for Swiss Reinsurance Co Ltd, 6.625%, 01/09/42	EUR	600,000	720,328	718,470	0.07
Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	EUR	500,000	524,344	540,948	0.05
Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	EUR	600,000	592,476	641,682	0.07
CRH Finance DAC, 3.125%, 03/04/23	EUR	900,000	980,777	1,007,654	0.10
CRH Finance DAC, 1.375%, 18/10/28	EUR	525,000	523,765	558,939	0.06
ESB Finance DAC, 2.125%, 08/06/27	EUR	600,000	645,743	676,401	0.07
ESB Finance DAC, 1.750%, 07/02/29	EUR	700,000	724,864	771,741	0.08
ESB Finance DAC, 1.875%, 14/06/31	EUR	400,000	419,451	442,485	0.04
ESB Finance DAC, 2.125%, 05/11/33	EUR	700,000	699,023	792,493	0.08
Johnson Controls International plc, zero coupon, 04/12/20	EUR	800,000	798,954	800,420	0.08
Johnson Controls International plc, 1.000%, 15/09/23	EUR	1,200,000	1,211,750	1,237,758	0.13
Lunar Funding V for Swisscom AG, 2.000%, 30/09/20	EUR	500,000	512,687	512,627	0.05
Lunar Funding V for Swisscom AG, 1.875%, 08/09/21	EUR	500,000	518,286	521,229	0.05
Lunar Funding V for Swisscom AG, 1.750%, 15/09/25	EUR	500,000	521,751	544,855	0.06
Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	EUR	500,000	497,005	526,603	0.05
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	EUR	700,000	765,175	772,922	0.08
Total Ireland			16,314,859	16,803,386	1.70
Italy					
A2A SpA, 3.625%, 13/01/22	EUR	400,000	406,357	436,220	0.04
ACEA SpA, 2.625%, 15/07/24	EUR	900,000	958,904	981,124	0.10
ACEA SpA, 1.000%, 24/10/26	EUR	600,000	556,482	598,931	0.06
ACEA SpA, 1.500%, 08/06/27	EUR	800,000	787,663	820,428	0.08
ACEA SpA, 1.750%, 23/05/28	EUR	500,000	494,042	515,398	0.05
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	1,950,000	2,274,070	2,412,829	0.24
Assicurazioni Generali SpA, 4.125%, 04/05/26	EUR	1,000,000	1,070,076	1,114,944	0.11
Assicurazioni Generali SpA, 3.875%, 29/01/29	EUR	500,000	501,607	536,313	0.05
Assicurazioni Generali SpA, 10.125%, 10/07/42	EUR	900,000	1,099,980	1,129,045	0.11
Assicurazioni Generali SpA, 7.750%, 12/12/42	EUR	1,500,000	1,818,742	1,798,889	0.18
Assicurazioni Generali SpA, 5.500%, 27/10/47	EUR	1,500,000	1,668,012	1,717,600	0.17

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Italy (continued)					
Assicurazioni Generali SpA, 5.000%, 08/06/48	EUR	950,000	1,001,060	1,049,535	0.11
Enel SpA, 5.250%, 20/05/24	EUR	400,000	472,277	499,975	0.05
Enel SpA, 5.625%, 21/06/27	EUR	1,000,000	1,330,092	1,384,913	0.14
Enel SpA, 2.500%, 24/11/78	EUR	1,000,000	972,334	1,005,982	0.10
Enel SpA, 3.375%, 24/11/81	EUR	1,100,000	1,072,865	1,121,959	0.11
Hera SpA, 2.375%, 04/07/24	EUR	500,000	535,359	549,740	0.06
Hera SpA, 0.875%, 05/07/27	EUR	180,000	177,133	180,016	0.02
Hera SpA, 5.200%, 29/01/28	EUR	650,000	775,260	856,048	0.09
Intesa Sanpaolo SpA, 2.000%, 18/06/21	EUR	600,000	603,305	620,992	0.06
Intesa Sanpaolo SpA, 3.500%, 17/01/22	EUR	400,000	418,190	431,026	0.04
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	2,260,000	2,278,174	2,295,994	0.23
Intesa Sanpaolo SpA, 0.875%, 27/06/22	EUR	1,000,000	1,006,563	1,012,447	0.10
Intesa Sanpaolo SpA, 2.125%, 30/08/23	EUR	1,500,000	1,506,489	1,575,006	0.16
Intesa Sanpaolo SpA, 4.000%, 30/10/23	EUR	500,000	543,913	564,311	0.06
Intesa Sanpaolo SpA, 1.375%, 18/01/24	EUR	1,700,000	1,673,584	1,731,172	0.18
Intesa Sanpaolo SpA, 1.000%, 04/07/24	EUR	140,000	139,797	139,896	0.01
Intesa Sanpaolo SpA, 1.750%, 20/03/28	EUR	1,600,000	1,530,572	1,626,118	0.17
Intesa Sanpaolo SpA, 1.750%, 04/07/29	EUR	300,000	297,798	297,747	0.03
Iren SpA, 0.875%, 04/11/24	EUR	600,000	570,758	599,598	0.06
Iren SpA, 1.950%, 19/09/25	EUR	600,000	594,945	629,719	0.06
Iren SpA, 1.500%, 24/10/27	EUR	600,000	560,325	603,248	0.06
Italgas SpA, 0.500%, 19/01/22	EUR	900,000	907,814	912,666	0.09
Italgas SpA, 1.125%, 14/03/24	EUR	800,000	819,111	835,298	0.09
Italgas SpA, 1.625%, 19/01/27	EUR	900,000	922,312	954,739	0.10
Italgas SpA, 1.625%, 18/01/29	EUR	900,000	910,467	949,760	0.10
Luxtottica Group SpA, 2.625%, 10/02/24	EUR	500,000	544,839	555,805	0.06
Mediobanca Banca di Credito Finanziario SpA, 1.625%, 19/01/21	EUR	700,000	705,644	715,649	0.07
Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22	EUR	900,000	861,656	894,745	0.09
Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	EUR	185,000	184,811	187,946	0.02
Snam SpA, zero coupon, 25/10/20	EUR	500,000	499,746	500,720	0.05
Snam SpA, 5.250%, 19/09/22	EUR	700,000	826,959	828,493	0.08
Snam SpA, 1.000%, 18/09/23	EUR	910,000	908,844	939,590	0.10
Snam SpA, 1.250%, 25/01/25	EUR	700,000	704,899	734,651	0.08
Snam SpA, 1.250%, 28/08/25	EUR	700,000	703,908	734,380	0.08
Snam SpA, 0.875%, 25/10/26	EUR	1,600,000	1,556,252	1,636,506	0.17
Snam SpA, 1.375%, 25/10/27	EUR	600,000	599,244	628,276	0.06
Terna Rete Elettrica Nazionale SpA, 4.750%, 15/03/21	EUR	1,900,000	2,023,753	2,058,966	0.21
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	1,000,000	1,011,419	1,024,292	0.10
Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23	EUR	1,295,000	1,290,823	1,343,596	0.14
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	400,000	450,690	500,177	0.05
Terna Rete Elettrica Nazionale SpA, 1.000%, 10/04/26	EUR	225,000	224,752	231,638	0.02
Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	EUR	1,200,000	1,190,248	1,267,450	0.13
Terna Rete Elettrica Nazionale SpA, 1.000%, 11/10/28	EUR	1,000,000	937,106	1,014,630	0.10
UniCredit SpA, 3.250%, 14/01/21	EUR	600,000	622,885	629,946	0.06
UniCredit SpA, 1.000%, 18/01/23	EUR	1,800,000	1,745,901	1,783,448	0.18
UniCredit SpA, 2.000%, 04/03/23	EUR	1,300,000	1,345,059	1,353,914	0.14

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Italy (continued)					
UniCredit SpA, 2.125%, 24/10/26	EUR	1,600,000	1,622,528	1,681,640	0.17
Unione di Banche Italiane SpA, 0.750%, 17/10/22	EUR	800,000	797,281	786,226	0.08
Unione di Banche Italiane SpA, 1.500%, 10/04/24	EUR	200,000	199,599	199,156	0.02
Total Italy			54,815,278	56,721,466	5.73
Japan					
Mizuho Financial Group Inc, 1.020%, 11/10/23	EUR	675,000	677,393	695,969	0.07
Mizuho Financial Group Inc, 0.523%, 10/06/24	EUR	500,000	500,000	504,800	0.05
Mizuho Financial Group Inc, 0.956%, 16/10/24	EUR	500,000	498,825	515,563	0.05
Mizuho Financial Group Inc, 1.598%, 10/04/28	EUR	500,000	510,760	551,057	0.06
Total Japan			2,186,978	2,267,389	0.23
Jersey					
Aptiv PLC, 1.500%, 10/03/25	EUR	800,000	804,798	832,211	0.08
Aptiv PLC, 1.600%, 15/09/28	EUR	600,000	596,944	623,538	0.06
Swiss Re ReAssure Ltd, 1.375%, 27/05/23	EUR	900,000	935,929	940,310	0.10
Total Jersey			2,337,671	2,396,059	0.24
Luxembourg					
Aroundtown SA, 1.000%, 07/01/25	EUR	700,000	677,135	705,008	0.07
Aroundtown SA, 1.875%, 19/01/26	EUR	500,000	499,881	524,834	0.05
Aroundtown SA, 2.000%, 02/11/26	EUR	600,000	590,108	630,207	0.06
Aroundtown SA, 1.625%, 31/01/28	EUR	1,000,000	961,464	1,006,761	0.10
Grand City Properties SA, 1.500%, 17/04/25	EUR	700,000	684,550	732,054	0.08
Grand City Properties SA, 1.375%, 03/08/26	EUR	800,000	785,554	822,292	0.08
Grand City Properties SA, 1.500%, 22/02/27	EUR	500,000	488,713	512,688	0.05
Grand City Properties SA, 3.750%, perpetual	EUR	700,000	739,610	739,511	0.08
Hannover Finance Luxembourg SA, 5.750%, 14/09/40	EUR	500,000	547,687	533,710	0.06
Hannover Finance Luxembourg SA, 5.000%, 30/06/43	EUR	800,000	924,581	935,690	0.10
HeidelbergCement Finance Luxembourg SA, 0.500%, 18/01/21	EUR	900,000	905,040	906,927	0.09
HeidelbergCement Finance Luxembourg SA, 3.250%, 21/10/21	EUR	200,000	212,278	214,891	0.02
HeidelbergCement Finance Luxembourg SA, 0.500%, 09/08/22	EUR	900,000	886,421	909,491	0.09
HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	EUR	1,300,000	1,313,092	1,373,217	0.14
HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	EUR	700,000	691,897	728,373	0.07
HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	EUR	800,000	792,137	840,783	0.09
John Deere Cash Management SA, 0.500%, 15/09/23	EUR	600,000	600,031	614,386	0.06
Medtronic Global Holdings SCA, zero coupon, 07/03/21	EUR	1,500,000	1,501,963	1,501,771	0.15
Medtronic Global Holdings SCA, zero coupon, 02/12/22	EUR	500,000	500,360	500,755	0.05
Medtronic Global Holdings SCA, 0.375%, 07/03/23	EUR	1,500,000	1,511,379	1,516,325	0.15
Medtronic Global Holdings SCA, 0.250%, 02/07/25	EUR	500,000	496,860	498,320	0.05
Medtronic Global Holdings SCA, 1.125%, 07/03/27	EUR	1,500,000	1,542,962	1,562,719	0.16
Medtronic Global Holdings SCA, 1.625%, 07/03/31	EUR	1,700,000	1,775,925	1,825,376	0.19
Medtronic Global Holdings SCA, 1.000%, 02/07/31	EUR	500,000	499,660	500,635	0.05
Medtronic Global Holdings SCA, 2.250%, 07/03/39	EUR	1,200,000	1,305,892	1,356,464	0.14
Medtronic Global Holdings SCA, 1.500%, 02/07/39	EUR	300,000	297,387	296,757	0.03
Medtronic Global Holdings SCA, 1.750%, 02/07/49	EUR	135,000	131,397	130,835	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Luxembourg (continued)					
SELP Finance Sarl, 1.250%, 25/10/23	EUR	700,000	709,205	721,106	0.07
SELP Finance Sarl, 1.500%, 20/11/25	EUR	700,000	703,255	722,147	0.07
Simon International Finance SCA, 1.375%, 18/11/22	EUR	1,000,000	1,043,465	1,046,803	0.11
Simon International Finance SCA, 1.250%, 13/05/25	EUR	600,000	622,615	630,927	0.06
Swiss Re Finance Luxembourg SA, 2.534%, 30/04/50	EUR	1,100,000	1,116,932	1,192,426	0.12
Talanx Finanz Luxembourg SA, 8.367%, 15/06/42	EUR	500,000	614,185	613,955	0.06
Total Luxembourg			<u>26,673,621</u>	<u>27,348,144</u>	<u>2.76</u>
Mexico					
America Movil SAB de CV, 3.000%, 12/07/21	EUR	1,200,000	1,270,980	1,273,794	0.13
America Movil SAB de CV, 4.750%, 28/06/22	EUR	800,000	903,825	911,014	0.09
America Movil SAB de CV, 3.259%, 22/07/23	EUR	1,000,000	1,099,657	1,125,047	0.11
America Movil SAB de CV, 1.500%, 10/03/24	EUR	1,000,000	1,019,483	1,052,324	0.11
America Movil SAB de CV, 0.750%, 26/06/27	EUR	700,000	698,218	703,640	0.07
America Movil SAB de CV, 2.125%, 10/03/28	EUR	800,000	844,748	884,421	0.09
America Movil SAB de CV, 6.375%, 06/09/73	EUR	500,000	589,401	602,825	0.06
Total Mexico			<u>6,426,312</u>	<u>6,553,065</u>	<u>0.66</u>
Netherlands					
ABB Finance BV, 0.625%, 03/05/23	EUR	800,000	805,114	821,109	0.08
ABB Finance BV, 0.750%, 16/05/24	EUR	900,000	908,570	931,319	0.09
ABN AMRO Bank NV, 2.125%, 26/11/20	EUR	1,450,000	1,479,258	1,498,239	0.15
ABN AMRO Bank NV, 6.375%, 27/04/21	EUR	1,150,000	1,204,094	1,282,706	0.13
ABN AMRO Bank NV, 0.250%, 03/12/21	EUR	1,385,000	1,384,791	1,396,702	0.14
ABN AMRO Bank NV, 4.125%, 28/03/22	EUR	1,450,000	1,563,546	1,619,754	0.16
ABN AMRO Bank NV, 0.625%, 31/05/22	EUR	750,000	754,768	766,790	0.08
ABN AMRO Bank NV, 7.125%, 06/07/22	EUR	1,100,000	1,208,704	1,327,222	0.13
ABN AMRO Bank NV, 0.500%, 17/07/23	EUR	1,505,000	1,502,577	1,536,964	0.16
ABN AMRO Bank NV, 2.500%, 29/11/23	EUR	1,100,000	1,136,756	1,224,089	0.12
ABN AMRO Bank NV, 0.875%, 15/01/24	EUR	1,600,000	1,614,416	1,657,669	0.17
ABN AMRO Bank NV, 1.000%, 16/04/25	EUR	1,758,000	1,765,421	1,848,663	0.19
ABN AMRO Bank NV, 0.875%, 22/04/25	EUR	1,300,000	1,298,900	1,352,761	0.14
ABN AMRO Bank NV, 2.875%, 30/06/25	EUR	1,500,000	1,534,314	1,540,025	0.16
ABN AMRO Bank NV, 2.875%, 18/01/28	EUR	1,800,000	1,869,992	1,940,533	0.20
Achmea Bank NV, 2.750%, 18/02/21	EUR	1,000,000	1,041,939	1,046,876	0.11
Achmea Bank NV, 1.125%, 25/04/22	EUR	800,000	813,133	824,037	0.08
Achmea BV, 2.500%, 19/11/20	EUR	800,000	825,620	829,326	0.08
Achmea BV, 6.000%, 04/04/43	EUR	600,000	669,361	696,657	0.07
Achmea BV, 4.250%, perpetual	EUR	800,000	784,243	862,969	0.09
Adecco International Financial Services BV, 1.000%, 02/12/24	EUR	700,000	702,435	727,596	0.07
Aegon Bank NV, 0.625%, 21/06/24	EUR	125,000	124,367	125,978	0.01
Aegon NV, 1.000%, 08/12/23	EUR	1,000,000	1,010,927	1,036,321	0.10
Aegon NV, 4.000%, 25/04/44	EUR	350,000	348,610	383,369	0.04
Akzo Nobel NV, 1.750%, 07/11/24	EUR	700,000	721,773	759,492	0.08
Akzo Nobel NV, 1.125%, 08/04/26	EUR	500,000	495,824	529,069	0.05
Alliander NV, 1.625%, perpetual	EUR	600,000	598,554	619,550	0.06
Allianz Finance II BV, 3.500%, 14/02/22	EUR	1,700,000	1,847,952	1,863,525	0.19
Allianz Finance II BV, 0.250%, 06/06/23	EUR	900,000	893,213	910,943	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Netherlands (continued)					
Allianz Finance II BV, 0.875%, 15/01/26	EUR	900,000	903,666	942,655	0.10
Allianz Finance II BV, 0.875%, 06/12/27	EUR	700,000	684,693	733,286	0.07
Allianz Finance II BV, 3.000%, 13/03/28	EUR	900,000	1,068,653	1,110,135	0.11
Allianz Finance II BV, 1.500%, 15/01/30	EUR	900,000	912,695	981,718	0.10
Allianz Finance II BV, 1.375%, 21/04/31	EUR	800,000	802,288	851,418	0.09
Allianz Finance II BV, 5.750%, 08/07/41	EUR	2,200,000	2,526,293	2,440,856	0.25
Argentum Netherlands BV for Zurich Insurance Co Ltd, 3.500%, 01/10/46	EUR	900,000	946,613	1,035,184	0.10
Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	EUR	600,000	625,278	659,820	0.07
Aroundtown SA, 2.125%, 13/03/23	EUR	700,000	718,923	744,663	0.08
Aroundtown SA, 1.500%, 15/07/24	EUR	700,000	708,673	729,261	0.07
ASML Holding NV, 0.625%, 07/07/22	EUR	700,000	705,403	713,703	0.07
ASML Holding NV, 3.375%, 19/09/23	EUR	800,000	885,848	914,381	0.09
ASML Holding NV, 1.375%, 07/07/26	EUR	1,500,000	1,525,916	1,606,261	0.16
ASML Holding NV, 1.625%, 28/05/27	EUR	400,000	406,142	436,597	0.04
ASR Nederland NV, 5.125%, 29/09/45	EUR	500,000	545,479	584,432	0.06
ASR Nederland NV, 5.000%, perpetual	EUR	700,000	748,560	791,443	0.08
ATF Netherlands BV, 3.750%, 29/12/49	EUR	600,000	613,381	625,750	0.06
Brenntag Finance BV, 1.125%, 27/09/25	EUR	800,000	782,407	804,237	0.08
Coca-Cola HBC Finance BV, 1.875%, 11/11/24	EUR	1,000,000	1,038,044	1,085,864	0.11
Coca-Cola HBC Finance BV, 1.000%, 14/05/27	EUR	500,000	498,387	510,773	0.05
Coca-Cola HBC Finance BV, 1.625%, 14/05/31	EUR	400,000	398,592	421,023	0.04
Compass Group Finance Netherlands BV, 1.500%, 05/09/28	EUR	600,000	599,690	647,745	0.07
Compass Group International BV, 0.625%, 03/07/24	EUR	800,000	803,153	820,117	0.08
Cooperatieve Rabobank UA, 3.750%, 09/11/20	EUR	650,000	658,076	683,121	0.07
Cooperatieve Rabobank UA, 4.125%, 12/01/21	EUR	2,100,000	2,194,019	2,240,654	0.23
Cooperatieve Rabobank UA, 4.375%, 07/06/21	EUR	1,450,000	1,520,105	1,579,307	0.16
Cooperatieve Rabobank UA, 0.125%, 11/10/21	EUR	600,000	599,517	605,018	0.06
Cooperatieve Rabobank UA, 4.000%, 11/01/22	EUR	2,050,000	2,200,169	2,268,699	0.23
Cooperatieve Rabobank UA, 4.750%, 06/06/22	EUR	3,100,000	3,455,895	3,548,805	0.36
Cooperatieve Rabobank UA, 4.125%, 14/09/22	EUR	1,150,000	1,239,603	1,299,584	0.13
Cooperatieve Rabobank UA, 0.500%, 06/12/22	EUR	1,000,000	1,004,828	1,025,304	0.10
Cooperatieve Rabobank UA, 2.375%, 22/05/23	EUR	1,800,000	1,868,337	1,970,182	0.20
Cooperatieve Rabobank UA, 3.875%, 25/07/23	EUR	1,200,000	1,281,071	1,378,867	0.14
Cooperatieve Rabobank UA, 0.750%, 29/08/23	EUR	1,200,000	1,191,017	1,230,445	0.12
Cooperatieve Rabobank UA, 0.625%, 27/02/24	EUR	1,500,000	1,509,032	1,528,339	0.15
Cooperatieve Rabobank UA, 4.125%, 14/07/25	EUR	3,000,000	3,473,356	3,724,343	0.38
Cooperatieve Rabobank UA, 1.250%, 23/03/26	EUR	2,300,000	2,337,402	2,470,431	0.25
Cooperatieve Rabobank UA, 2.500%, 26/05/26	EUR	2,625,000	2,719,123	2,740,119	0.28
Cooperatieve Rabobank UA, 1.375%, 03/02/27	EUR	1,900,000	1,968,461	2,056,285	0.21
Cooperatieve Rabobank UA, 1.125%, 07/05/31	EUR	200,000	197,395	205,499	0.02
CRH Funding BV, 1.875%, 09/01/24	EUR	700,000	728,176	752,602	0.08
de Volksbank NV, 0.125%, 28/09/20	EUR	1,100,000	1,100,469	1,102,636	0.11
de Volksbank NV, 0.750%, 25/06/23	EUR	700,000	704,895	716,912	0.07
Delta Lloyd Levensverzekering NV, 9.000%, 29/08/42	EUR	700,000	855,413	881,155	0.09
Deutsche Post Finance BV, 2.950%, 27/06/22	EUR	600,000	643,575	655,955	0.07
Deutsche Telekom International Finance BV, 2.125%, 18/01/21	EUR	1,600,000	1,641,872	1,656,920	0.17
Deutsche Telekom International Finance BV, 0.250%, 19/04/21	EUR	600,000	601,574	604,526	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Netherlands (continued)					
Deutsche Telekom International Finance BV, 0.375%, 30/10/21	EUR	1,500,000	1,505,887	1,516,598	0.15
Deutsche Telekom International Finance BV, 4.250%, 13/07/22	EUR	1,150,000	1,252,410	1,298,887	0.13
Deutsche Telekom International Finance BV, 0.625%, 01/12/22	EUR	600,000	600,685	614,551	0.06
Deutsche Telekom International Finance BV, 0.625%, 03/04/23	EUR	2,300,000	2,320,934	2,357,489	0.24
Deutsche Telekom International Finance BV, 0.875%, 30/01/24	EUR	1,600,000	1,609,481	1,656,162	0.17
Deutsche Telekom International Finance BV, 2.750%, 24/10/24	EUR	300,000	315,774	339,739	0.03
Deutsche Telekom International Finance BV, 0.625%, 13/12/24	EUR	1,300,000	1,276,925	1,326,482	0.13
Deutsche Telekom International Finance BV, 4.875%, 22/04/25	EUR	200,000	233,120	251,951	0.03
Deutsche Telekom International Finance BV, 1.375%, 01/12/25	EUR	1,200,000	1,207,483	1,275,629	0.13
Deutsche Telekom International Finance BV, 1.125%, 22/05/26	EUR	800,000	795,134	838,744	0.08
Deutsche Telekom International Finance BV, 1.375%, 30/01/27	EUR	1,600,000	1,603,453	1,696,262	0.17
Deutsche Telekom International Finance BV, 3.250%, 17/01/28	EUR	300,000	320,026	361,611	0.04
Deutsche Telekom International Finance BV, 1.500%, 03/04/28	EUR	1,900,000	1,928,275	2,030,132	0.21
Deutsche Telekom International Finance BV, 2.000%, 01/12/29	EUR	1,500,000	1,509,010	1,664,509	0.17
Deutsche Telekom International Finance BV, 7.500%, 24/01/33	EUR	200,000	319,391	350,359	0.04
ELM BV for RELX Finance BV, 2.500%, 24/09/20	EUR	800,000	822,329	825,837	0.08
ELM BV for Swiss Reinsurance Co Ltd, 2.600%, 29/12/49	EUR	800,000	832,632	850,388	0.09
EnBW International Finance BV, 4.875%, 16/01/25	EUR	600,000	729,913	758,352	0.08
EnBW International Finance BV, 2.500%, 04/06/26	EUR	500,000	540,851	578,007	0.06
EnBW International Finance BV, 1.875%, 31/10/33	EUR	600,000	600,000	676,062	0.07
EnBW International Finance BV, 6.125%, 07/07/39	EUR	700,000	1,039,376	1,269,267	0.13
Enel Finance International NV, 5.000%, 12/07/21	EUR	700,000	768,216	773,190	0.08
Enel Finance International NV, 5.000%, 14/09/22	EUR	2,300,000	2,632,857	2,670,280	0.27
Enel Finance International NV, 4.875%, 17/04/23	EUR	800,000	917,134	950,578	0.10
Enel Finance International NV, 1.000%, 16/09/24	EUR	1,400,000	1,398,910	1,457,029	0.15
Enel Finance International NV, 1.966%, 27/01/25	EUR	1,700,000	1,778,854	1,847,433	0.19
Enel Finance International NV, 1.500%, 21/07/25	EUR	1,100,000	1,099,060	1,167,626	0.12
Enel Finance International NV, 1.375%, 01/06/26	EUR	1,450,000	1,445,309	1,538,758	0.16
Enel Finance International NV, 1.125%, 16/09/26	EUR	1,500,000	1,459,187	1,561,660	0.16
Gas Natural Fenosa Finance BV, 2.875%, 11/03/24	EUR	700,000	759,250	790,299	0.08
Gas Natural Fenosa Finance BV, 1.375%, 21/01/25	EUR	500,000	517,781	530,712	0.05
Gas Natural Fenosa Finance BV, 0.875%, 15/05/25	EUR	800,000	784,899	825,371	0.08
Gas Natural Fenosa Finance BV, 1.250%, 19/04/26	EUR	800,000	792,379	840,107	0.08
Gas Natural Fenosa Finance BV, 1.375%, 19/01/27	EUR	1,100,000	1,098,884	1,159,064	0.12
Gas Natural Fenosa Finance BV, 1.500%, 29/01/28	EUR	1,200,000	1,177,116	1,275,850	0.13
Generali Finance BV, 4.596%, 30/11/49	EUR	1,750,000	1,732,248	1,822,399	0.18
Heineken NV, 2.125%, 04/08/20	EUR	400,000	405,318	410,057	0.04
Heineken NV, 2.000%, 06/04/21	EUR	700,000	719,665	727,134	0.07
Heineken NV, 1.250%, 10/09/21	EUR	767,000	783,092	788,141	0.08
Heineken NV, 3.500%, 19/03/24	EUR	200,000	223,177	232,815	0.02
Heineken NV, 2.875%, 04/08/25	EUR	300,000	323,939	347,626	0.03
Heineken NV, 1.000%, 04/05/26	EUR	1,100,000	1,090,894	1,148,194	0.12
Heineken NV, 1.375%, 29/01/27	EUR	800,000	831,670	854,162	0.09
Heineken NV, 1.250%, 17/03/27	EUR	1,400,000	1,402,461	1,477,442	0.15
Heineken NV, 1.500%, 03/10/29	EUR	1,000,000	998,056	1,070,534	0.11
Heineken NV, 1.750%, 17/03/31	EUR	1,000,000	987,485	1,097,538	0.11
Heineken NV, 2.020%, 12/05/32	EUR	700,000	720,573	783,512	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Netherlands (continued)					
Iberdrola International BV, 2.875%, 11/11/20	EUR	300,000	309,452	312,450	0.03
Iberdrola International BV, 3.500%, 01/02/21	EUR	1,200,000	1,263,907	1,270,586	0.13
Iberdrola International BV, 3.000%, 31/01/22	EUR	700,000	744,999	757,830	0.08
Iberdrola International BV, 2.500%, 24/10/22	EUR	800,000	850,966	870,369	0.09
Iberdrola International BV, 1.125%, 27/01/23	EUR	900,000	917,655	939,550	0.09
Iberdrola International BV, 1.750%, 17/09/23	EUR	700,000	723,109	753,855	0.08
Iberdrola International BV, 1.875%, 08/10/24	EUR	700,000	732,081	766,387	0.08
Iberdrola International BV, 0.375%, 15/09/25	EUR	1,000,000	963,954	1,010,485	0.10
Iberdrola International BV, 1.125%, 21/04/26	EUR	1,200,000	1,194,747	1,269,939	0.13
Iberdrola International BV, 1.875%, perpetual	EUR	1,100,000	1,073,741	1,114,038	0.11
Iberdrola International BV, 2.625%, perpetual	EUR	800,000	808,991	837,165	0.08
Iberdrola International BV, 3.250%, perpetual	EUR	1,000,000	1,024,202	1,078,286	0.11
innogy Finance BV, 6.500%, 10/08/21	EUR	1,500,000	1,669,197	1,709,251	0.17
innogy Finance BV, 0.750%, 30/11/22	EUR	600,000	604,273	615,857	0.06
innogy Finance BV, 3.000%, 17/01/24	EUR	400,000	408,681	454,091	0.05
innogy Finance BV, 1.000%, 13/04/25	EUR	900,000	899,474	939,874	0.09
innogy Finance BV, 1.625%, 30/05/26	EUR	700,000	717,608	756,193	0.08
innogy Finance BV, 1.250%, 19/10/27	EUR	1,350,000	1,335,643	1,420,307	0.14
innogy Finance BV, 1.500%, 31/07/29	EUR	1,182,000	1,145,751	1,250,044	0.13
innogy Finance BV, 5.750%, 14/02/33	EUR	300,000	394,827	467,643	0.05
Koninklijke DSM NV, 1.375%, 26/09/22	EUR	600,000	622,495	631,156	0.06
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	500,000	539,778	555,747	0.06
Koninklijke DSM NV, 1.000%, 09/04/25	EUR	500,000	505,494	527,261	0.05
Koninklijke DSM NV, 0.750%, 28/09/26	EUR	800,000	780,371	830,010	0.08
Koninklijke Philips NV, 0.500%, 06/09/23	EUR	500,000	505,696	509,549	0.05
Koninklijke Philips NV, 0.750%, 02/05/24	EUR	600,000	597,839	618,344	0.06
Koninklijke Philips NV, 0.500%, 22/05/26	EUR	500,000	497,510	505,352	0.05
Koninklijke Philips NV, 1.375%, 02/05/28	EUR	625,000	615,192	670,017	0.07
Linde Finance BV, 3.875%, 01/06/21	EUR	700,000	747,050	756,298	0.08
Linde Finance BV, 0.250%, 18/01/22	EUR	1,100,000	1,102,973	1,115,306	0.11
Linde Finance BV, 1.000%, 20/04/28	EUR	870,000	886,708	942,996	0.10
NE Property Cooperatief UA, 1.750%, 23/11/24	EUR	500,000	468,732	483,000	0.05
NIBC Bank NV, 1.500%, 31/01/22	EUR	200,000	200,313	205,591	0.02
NIBC Bank NV, 1.125%, 19/04/23	EUR	1,000,000	998,688	1,018,786	0.10
NN Group NV, 1.000%, 18/03/22	EUR	800,000	805,748	822,186	0.08
NN Group NV, 0.875%, 13/01/23	EUR	600,000	603,822	616,627	0.06
NN Group NV, 1.625%, 01/06/27	EUR	1,100,000	1,114,247	1,172,756	0.12
NN Group NV, 4.625%, 08/04/44	EUR	500,000	513,416	566,602	0.06
NN Group NV, 4.625%, 13/01/48	EUR	1,400,000	1,530,034	1,605,196	0.16
NN Group NV, 4.375%, perpetual	EUR	1,000,000	1,056,754	1,096,408	0.11
NN Group NV, 4.500%, perpetual	EUR	500,000	488,407	551,572	0.06
Nomura Europe Finance NV, 1.500%, 12/05/21	EUR	900,000	912,638	924,862	0.09
RELX Finance BV, 0.375%, 22/03/21	EUR	778,000	781,046	784,393	0.08
RELX Finance BV, 1.000%, 22/03/24	EUR	537,000	537,054	556,635	0.06
RELX Finance BV, 1.375%, 12/05/26	EUR	900,000	929,520	952,578	0.10
RELX Finance BV, 1.500%, 13/05/27	EUR	700,000	697,631	744,614	0.08
Roche Finance Europe BV, 0.500%, 27/02/23	EUR	1,200,000	1,214,887	1,229,736	0.12
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	1,350,000	1,366,950	1,419,860	0.14
Telefonica Europe BV, 5.875%, 14/02/33	EUR	300,000	381,744	457,921	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Netherlands (continued)					
Toyota Motor Finance Netherlands BV, 0.250%, 10/01/22	EUR	600,000	602,486	605,512	0.06
Toyota Motor Finance Netherlands BV, 0.625%, 26/09/23	EUR	600,000	598,942	613,641	0.06
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	800,000	858,729	885,700	0.09
Wolters Kluwer NV, 1.500%, 22/03/27	EUR	678,000	684,475	728,672	0.07
Total Netherlands			176,793,459	184,060,896	18.60
New Zealand					
ANZ New Zealand Int'l Ltd, 0.625%, 01/06/21	EUR	600,000	603,275	608,425	0.06
ANZ New Zealand Int'l Ltd, 0.400%, 01/03/22	EUR	500,000	499,119	506,160	0.05
ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	EUR	600,000	599,149	629,716	0.07
BNZ International Funding Ltd, 0.625%, 23/04/22	EUR	700,000	701,953	711,909	0.07
BNZ International Funding Ltd, 0.500%, 13/05/23	EUR	700,000	694,146	708,123	0.07
Westpac Securities NZ Ltd, 0.300%, 25/06/24	EUR	225,000	224,823	225,493	0.02
Total New Zealand			3,322,465	3,389,826	0.34
Norway					
DNB Bank ASA, 4.375%, 24/02/21	EUR	2,350,000	2,467,058	2,528,002	0.26
DNB Bank ASA, 4.250%, 18/01/22	EUR	1,200,000	1,298,497	1,335,946	0.14
DNB Bank ASA, 1.125%, 01/03/23	EUR	700,000	710,493	730,760	0.07
DNB Bank ASA, 0.600%, 25/09/23	EUR	900,000	902,293	923,786	0.09
DNB Bank ASA, 0.250%, 09/04/24	EUR	375,000	373,794	377,962	0.04
DNB Bank ASA, 1.250%, 01/03/27	EUR	610,000	615,684	619,545	0.06
DNB Bank ASA, 1.125%, 20/03/28	EUR	700,000	694,075	708,605	0.07
Kommunal Landspensjonskasse Gjensidig Forsikringselskap, 4.250%, 10/06/45	EUR	800,000	849,452	885,819	0.09
Statkraft AS, 2.500%, 28/11/22	EUR	800,000	853,068	871,126	0.09
Statkraft AS, 1.500%, 21/09/23	EUR	600,000	617,810	637,973	0.06
Statkraft AS, 1.125%, 20/03/25	EUR	500,000	504,467	526,890	0.05
Statkraft AS, 1.500%, 26/03/30	EUR	700,000	697,330	758,943	0.08
Telenor ASA, 2.750%, 27/06/22	EUR	600,000	649,349	652,959	0.07
Telenor ASA, 2.625%, 06/12/24	EUR	800,000	874,559	907,747	0.09
Telenor ASA, 2.500%, 22/05/25	EUR	800,000	883,335	908,271	0.09
Telenor ASA, 0.750%, 31/05/26	EUR	1,000,000	1,006,942	1,029,903	0.10
Telenor ASA, 1.125%, 31/05/29	EUR	1,000,000	1,003,131	1,037,526	0.11
Telenor ASA, 1.750%, 31/05/34	EUR	500,000	500,000	538,058	0.05
Total Norway			15,501,337	15,979,821	1.61
Poland					
mBank SA, 1.058%, 05/09/22	EUR	1,000,000	995,061	1,016,995	0.10
Total Poland			995,061	1,016,995	0.10
Spain					
ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	EUR	900,000	865,977	920,229	0.09
Amadeus Capital Markets SAU, 0.125%, 06/10/20	EUR	700,000	700,671	701,661	0.07
Amadeus Capital Markets SAU, 1.625%, 17/11/21	EUR	500,000	512,800	517,991	0.05
Amadeus IT Group SA, 0.875%, 18/09/23	EUR	600,000	599,484	618,116	0.06
Amadeus IT Group SA, 1.500%, 18/09/26	EUR	600,000	593,675	643,100	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Spain (continued)					
Banco Bilbao Vizcaya Argentaria SA, 1.000%, 20/01/21	EUR	500,000	498,971	509,071	0.05
Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	EUR	1,200,000	1,205,046	1,222,544	0.12
Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	EUR	1,800,000	1,789,839	1,831,270	0.18
Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	EUR	1,500,000	1,500,930	1,542,173	0.16
Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	EUR	1,200,000	1,171,187	1,251,871	0.13
Banco Bilbao Vizcaya Argentaria SA, 1.000%, 21/06/26	EUR	400,000	398,956	406,456	0.04
Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	EUR	1,200,000	1,274,667	1,377,429	0.14
Banco Bilbao Vizcaya Argentaria SA, 2.575%, 22/02/29	EUR	1,000,000	1,013,659	1,047,969	0.11
Bankinter SA, 0.875%, 05/03/24	EUR	600,000	608,509	616,080	0.06
CaixaBank SA, 1.125%, 12/01/23	EUR	1,000,000	994,628	1,019,949	0.10
CaixaBank SA, 0.750%, 18/04/23	EUR	1,200,000	1,194,514	1,222,462	0.12
CaixaBank SA, 1.750%, 24/10/23	EUR	1,200,000	1,184,396	1,252,032	0.13
CaixaBank SA, 2.375%, 01/02/24	EUR	1,400,000	1,424,404	1,497,314	0.15
CaixaBank SA, 1.125%, 17/05/24	EUR	1,500,000	1,516,641	1,549,933	0.16
CaixaBank SA, 1.125%, 27/03/26	EUR	1,000,000	998,031	1,025,308	0.10
CaixaBank SA, 3.500%, 15/02/27	EUR	1,000,000	1,046,238	1,062,444	0.11
CaixaBank SA, 2.750%, 14/07/28	EUR	1,500,000	1,521,938	1,571,772	0.16
CaixaBank SA, 2.250%, 17/04/30	EUR	1,000,000	950,457	1,006,847	0.10
Enagas Financiaciones SAU, 2.500%, 11/04/22	EUR	900,000	940,668	966,663	0.10
Enagas Financiaciones SAU, 1.250%, 06/02/25	EUR	700,000	712,968	742,903	0.08
Enagas Financiaciones SAU, 0.750%, 27/10/26	EUR	600,000	600,182	617,826	0.06
Enagas Financiaciones SAU, 1.375%, 05/05/28	EUR	700,000	702,258	747,037	0.08
FCC Aqualia SA, 1.413%, 08/06/22	EUR	900,000	901,911	924,969	0.09
FCC Aqualia SA, 2.629%, 08/06/27	EUR	500,000	501,674	535,523	0.05
Gas Natural Capital Markets SA, 5.125%, 02/11/21	EUR	700,000	770,482	787,954	0.08
Gas Natural Capital Markets SA, 1.125%, 11/04/24	EUR	1,200,000	1,208,905	1,255,984	0.13
Iberdrola Finanzas SA, 1.000%, 07/03/24	EUR	900,000	909,280	939,999	0.09
Iberdrola Finanzas SA, 1.000%, 07/03/25	EUR	1,000,000	1,000,760	1,048,401	0.11
Iberdrola Finanzas SA, 1.250%, 28/10/26	EUR	900,000	892,493	957,656	0.10
Iberdrola Finanzas SA, 1.250%, 13/09/27	EUR	600,000	592,244	638,085	0.06
Iberdrola Finanzas SA, 1.621%, 29/11/29	EUR	700,000	701,698	765,280	0.08
Inmobiliaria Colonial Socimi SA, 2.728%, 05/06/23	EUR	700,000	730,567	769,173	0.08
Inmobiliaria Colonial Socimi SA, 1.450%, 28/10/24	EUR	700,000	698,379	729,630	0.07
Inmobiliaria Colonial Socimi SA, 1.625%, 28/11/25	EUR	600,000	598,914	628,521	0.06
Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	EUR	800,000	796,473	854,747	0.09
Mapfre SA, 1.625%, 19/05/26	EUR	1,200,000	1,221,203	1,269,099	0.13
Mapfre SA, 4.375%, 31/03/47	EUR	800,000	879,368	898,545	0.09
Mapfre SA, 4.125%, 07/09/48	EUR	500,000	500,306	550,580	0.06
Prosegur Cash SA, 1.375%, 04/02/26	EUR	700,000	669,645	706,800	0.07
Prosegur Cia de Seguridad SA, 1.000%, 08/02/23	EUR	800,000	796,649	812,678	0.08
Telefonica Emisiones SA, 1.495%, 11/09/25	EUR	1,000,000	993,049	1,063,908	0.11
Telefonica Emisiones SA, 1.788%, 12/03/29	EUR	700,000	700,000	755,400	0.08
Telefonica Emisiones SA, 1.957%, 01/07/39	EUR	225,000	225,000	225,515	0.02
Telefonica Emisiones SAU, 0.318%, 17/10/20	EUR	1,500,000	1,504,062	1,509,227	0.15
Telefonica Emisiones SAU, 3.961%, 26/03/21	EUR	400,000	399,956	428,508	0.04
Telefonica Emisiones SAU, 1.477%, 14/09/21	EUR	1,300,000	1,327,411	1,346,577	0.14
Telefonica Emisiones SAU, 0.750%, 13/04/22	EUR	1,700,000	1,714,498	1,739,085	0.18
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	1,500,000	1,562,235	1,601,283	0.16
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	2,000,000	2,231,070	2,282,482	0.23

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Spain (continued)					
Telefonica Emisiones SAU, 1.069%, 05/02/24	EUR	1,400,000	1,410,086	1,456,295	0.15
Telefonica Emisiones SAU, 1.528%, 17/01/25	EUR	1,500,000	1,525,582	1,604,425	0.16
Telefonica Emisiones SAU, 1.460%, 13/04/26	EUR	1,700,000	1,724,429	1,809,305	0.18
Telefonica Emisiones SAU, 1.447%, 22/01/27	EUR	1,500,000	1,488,473	1,591,273	0.16
Telefonica Emisiones SAU, 1.715%, 12/01/28	EUR	1,800,000	1,786,662	1,944,930	0.20
Telefonica Emisiones SAU, 2.318%, 17/10/28	EUR	800,000	804,032	907,444	0.09
Telefonica Emisiones SAU, 2.932%, 17/10/29	EUR	900,000	970,711	1,072,153	0.11
Telefonica Emisiones SAU, 1.930%, 17/10/31	EUR	800,000	792,140	872,831	0.09
Total Spain			62,052,041	64,772,715	6.54
Sweden					
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	800,000	847,709	866,692	0.09
Alfa Laval Treasury International AB, 1.375%, 12/09/22	EUR	700,000	714,162	728,044	0.07
Atlas Copco AB, 2.500%, 28/02/23	EUR	700,000	749,065	768,375	0.08
Atlas Copco AB, 0.625%, 30/08/26	EUR	600,000	591,732	614,109	0.06
Castellum AB, 2.125%, 20/11/23	EUR	600,000	621,861	633,843	0.06
Heimstaden Bostad AB, 1.750%, 07/12/21	EUR	500,000	509,599	515,215	0.05
Heimstaden Bostad AB, 2.125%, 05/09/23	EUR	1,000,000	1,019,179	1,042,488	0.11
Investor AB, 4.500%, 12/05/23	EUR	800,000	925,521	936,048	0.10
Investor AB, 1.500%, 12/09/30	EUR	500,000	509,406	538,090	0.05
Investor AB, 1.500%, 20/06/39	EUR	355,000	354,514	365,217	0.04
Lansforsakringar Bank AB, 0.500%, 19/09/22	EUR	600,000	596,296	608,815	0.06
Lansforsakringar Bank AB, 0.875%, 25/09/23	EUR	500,000	499,585	514,305	0.05
Molnlycke Holding AB, 1.500%, 28/02/22	EUR	500,000	511,767	518,200	0.05
Molnlycke Holding AB, 1.750%, 28/02/24	EUR	500,000	504,392	526,005	0.05
Molnlycke Holding AB, 1.875%, 28/02/25	EUR	500,000	513,054	527,134	0.05
Nordea Bank AB, 2.000%, 17/02/21	EUR	1,500,000	1,520,379	1,554,911	0.16
Nordea Bank AB, 4.000%, 29/03/21	EUR	700,000	728,936	746,600	0.08
Nordea Bank AB, 0.300%, 30/06/22	EUR	475,000	474,210	481,176	0.05
Nordea Bank AB, 3.250%, 05/07/22	EUR	1,000,000	1,074,547	1,100,180	0.11
Nordea Bank AB, 0.875%, 26/06/23	EUR	1,260,000	1,252,931	1,290,479	0.13
Nordea Bank AB, 1.125%, 12/02/25	EUR	1,500,000	1,524,637	1,586,654	0.16
Nordea Bank AB, 1.875%, 10/11/25	EUR	700,000	714,024	715,109	0.07
Nordea Bank AB, 1.000%, 07/09/26	EUR	1,000,000	1,000,677	1,009,390	0.10
Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	EUR	1,200,000	1,216,672	1,243,658	0.13
Skandinaviska Enskilda Banken AB, 0.750%, 24/08/21	EUR	1,200,000	1,209,571	1,223,406	0.12
Skandinaviska Enskilda Banken AB, 0.300%, 17/02/22	EUR	500,000	500,683	505,539	0.05
Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23	EUR	1,305,000	1,308,337	1,330,236	0.14
Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	EUR	300,000	299,358	299,847	0.03
Skandinaviska Enskilda Banken AB, 2.500%, 28/05/26	EUR	900,000	907,871	932,945	0.09
Skandinaviska Enskilda Banken AB, 1.375%, 31/10/28	EUR	1,200,000	1,185,855	1,222,893	0.12
SKF AB, 1.625%, 02/12/22	EUR	700,000	714,851	736,704	0.08
Svenska Handelsbanken AB, 2.250%, 27/08/20	EUR	1,250,000	1,252,349	1,286,246	0.13
Svenska Handelsbanken AB, 4.375%, 20/10/21	EUR	1,500,000	1,616,231	1,658,108	0.17
Svenska Handelsbanken AB, 0.250%, 28/02/22	EUR	1,100,000	1,099,283	1,111,970	0.11
Svenska Handelsbanken AB, 2.625%, 23/08/22	EUR	1,000,000	1,048,678	1,085,704	0.11
Svenska Handelsbanken AB, 1.125%, 14/12/22	EUR	1,200,000	1,219,061	1,250,115	0.13
Svenska Handelsbanken AB, 0.500%, 21/03/23	EUR	900,000	898,166	918,860	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
Sweden (continued)					
Svenska Handelsbanken AB, 0.375%, 03/07/23	EUR	515,000	513,092	524,138	0.05
Svenska Handelsbanken AB, 0.125%, 18/06/24	EUR	500,000	499,285	501,570	0.05
Svenska Handelsbanken AB, 1.250%, 02/03/28	EUR	1,400,000	1,392,585	1,423,993	0.14
Svenska Handelsbanken AB, 1.625%, 05/03/29	EUR	900,000	903,300	929,882	0.09
Swedbank AB, 0.625%, 04/01/21	EUR	700,000	699,988	708,216	0.07
Swedbank AB, 1.000%, 01/06/22	EUR	835,000	834,393	858,150	0.09
Swedbank AB, 0.300%, 06/09/22	EUR	1,200,000	1,196,876	1,206,771	0.12
Swedbank AB, 0.250%, 07/11/22	EUR	500,000	497,885	502,329	0.05
Swedbank AB, 0.400%, 29/08/23	EUR	585,000	580,593	589,605	0.06
Swedbank AB, 1.000%, 22/11/27	EUR	590,000	587,060	586,039	0.06
Swedbank AB, 1.500%, 18/09/28	EUR	585,000	578,384	589,431	0.06
Vattenfall AB, 6.250%, 17/03/21	EUR	1,150,000	1,268,686	1,275,945	0.13
Vattenfall AB, 5.375%, 29/04/24	EUR	200,000	238,339	250,224	0.03
Vattenfall AB, 0.500%, 24/06/26	EUR	400,000	398,552	404,704	0.04
Vattenfall AB, 3.000%, 19/03/77	EUR	1,400,000	1,271,573	1,441,710	0.15
Total Sweden			43,695,740	44,786,017	4.52
United Kingdom					
Annington Funding PLC, 1.650%, 12/07/24	EUR	700,000	705,065	716,305	0.07
AstraZeneca PLC, 0.250%, 12/05/21	EUR	600,000	600,078	603,037	0.06
AstraZeneca PLC, 0.875%, 24/11/21	EUR	900,000	909,493	919,640	0.09
AstraZeneca PLC, 0.750%, 12/05/24	EUR	1,000,000	995,402	1,025,265	0.10
AstraZeneca PLC, 1.250%, 12/05/28	EUR	900,000	891,434	942,836	0.10
Aviva PLC, 0.625%, 27/10/23	EUR	615,000	610,698	625,908	0.06
Aviva PLC, 1.875%, 13/11/27	EUR	900,000	887,772	959,919	0.10
Aviva PLC, 6.125%, 05/07/43	EUR	800,000	923,387	938,296	0.10
Aviva PLC, 3.875%, 03/07/44	EUR	900,000	899,211	978,333	0.10
Aviva PLC, 3.375%, 04/12/45	EUR	1,009,000	979,370	1,076,079	0.11
Brambles Finance PLC, 1.500%, 04/10/27	EUR	800,000	816,726	844,062	0.09
British Telecommunications PLC, 0.625%, 10/03/21	EUR	1,700,000	1,704,165	1,719,927	0.17
British Telecommunications PLC, 0.500%, 23/06/22	EUR	500,000	499,557	506,075	0.05
British Telecommunications PLC, 1.125%, 10/03/23	EUR	500,000	504,132	517,963	0.05
British Telecommunications PLC, 0.875%, 26/09/23	EUR	785,000	772,405	804,998	0.08
British Telecommunications PLC, 1.000%, 23/06/24	EUR	700,000	697,074	721,138	0.07
British Telecommunications PLC, 1.000%, 21/11/24	EUR	1,510,000	1,481,957	1,555,148	0.16
British Telecommunications PLC, 1.750%, 10/03/26	EUR	1,900,000	1,964,257	2,026,255	0.21
British Telecommunications PLC, 1.500%, 23/06/27	EUR	1,100,000	1,084,143	1,141,411	0.12
British Telecommunications PLC, 2.125%, 26/09/28	EUR	665,000	659,374	717,556	0.07
Cadent Finance PLC, 0.625%, 22/09/24	EUR	800,000	784,324	808,246	0.08
Compass Group PLC, 1.875%, 27/01/23	EUR	600,000	617,919	642,137	0.07
DS Smith PLC, 2.250%, 16/09/22	EUR	200,000	203,288	210,827	0.02
DS Smith PLC, 1.375%, 26/07/24	EUR	900,000	898,262	917,945	0.09
Hammerson PLC, 2.000%, 01/07/22	EUR	600,000	619,510	621,095	0.06
Hammerson PLC, 1.750%, 15/03/23	EUR	200,000	204,007	205,880	0.02
HBOS PLC, 4.500%, 18/03/30	EUR	500,000	574,294	568,310	0.06
Informa PLC, 1.500%, 05/07/23	EUR	800,000	801,160	829,811	0.08
InterContinental Hotels Group PLC, 2.125%, 15/05/27	EUR	500,000	517,211	529,544	0.05
ITV PLC, 2.125%, 21/09/22	EUR	700,000	710,819	728,396	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
United Kingdom (continued)					
ITV PLC, 2.000%, 01/12/23	EUR	600,000	613,609	626,495	0.06
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	1,300,000	1,323,211	1,332,625	0.14
Lloyds Bank PLC, 1.375%, 08/09/22	EUR	800,000	824,151	833,033	0.08
Lloyds Bank PLC, 1.250%, 13/01/25	EUR	1,000,000	1,024,803	1,051,841	0.11
Lloyds Banking Group PLC, 0.750%, 09/11/21	EUR	800,000	807,904	811,320	0.08
Lloyds Banking Group PLC, 1.000%, 09/11/23	EUR	800,000	788,131	810,055	0.08
Lloyds Banking Group PLC, 0.625%, 15/01/24	EUR	1,700,000	1,655,658	1,691,857	0.17
Lloyds Banking Group PLC, 1.500%, 12/09/27	EUR	1,200,000	1,184,036	1,233,074	0.13
Lloyds Banking Group PLC, 1.750%, 07/09/28	EUR	1,100,000	1,073,268	1,100,298	0.11
London Stock Exchange Group PLC, 0.875%, 19/09/24	EUR	500,000	498,433	515,770	0.05
London Stock Exchange Group PLC, 1.750%, 06/12/27	EUR	600,000	595,187	639,490	0.07
London Stock Exchange Group PLC, 1.750%, 19/09/29	EUR	500,000	502,531	530,460	0.05
Mondi Finance PLC, 3.375%, 28/09/20	EUR	700,000	731,207	728,929	0.07
Mondi Finance PLC, 1.500%, 15/04/24	EUR	500,000	519,431	525,870	0.05
Mondi Finance PLC, 1.625%, 27/04/26	EUR	700,000	725,815	735,978	0.08
NGG Finance PLC, 4.250%, 18/06/76	EUR	600,000	632,386	621,001	0.06
Sky PLC, 1.500%, 15/09/21	EUR	2,350,000	2,402,830	2,431,523	0.25
Sky PLC, 1.875%, 24/11/23	EUR	1,400,000	1,432,673	1,511,100	0.15
Sky PLC, 2.250%, 17/11/25	EUR	1,300,000	1,365,883	1,456,327	0.15
Sky PLC, 2.500%, 15/09/26	EUR	1,300,000	1,364,540	1,474,374	0.15
SSE PLC, 2.375%, 10/02/22	EUR	800,000	845,808	851,458	0.09
SSE PLC, 1.750%, 08/09/23	EUR	800,000	828,600	851,315	0.09
SSE PLC, 0.875%, 06/09/25	EUR	700,000	693,241	713,329	0.07
SSE PLC, 1.375%, 04/09/27	EUR	800,000	791,125	831,902	0.08
SSE PLC, 2.375%, perpetual	EUR	500,000	495,412	507,331	0.05
Standard Chartered PLC, 1.625%, 13/06/21	EUR	1,000,000	1,016,818	1,031,518	0.11
Standard Chartered PLC, 3.625%, 23/11/22	EUR	700,000	697,953	774,096	0.08
Standard Chartered PLC, 0.750%, 03/10/23	EUR	1,200,000	1,185,713	1,207,704	0.12
Standard Chartered PLC, 3.125%, 19/11/24	EUR	500,000	483,264	553,697	0.06
Standard Chartered PLC, 4.000%, 21/10/25	EUR	1,700,000	1,772,216	1,774,671	0.18
Standard Chartered PLC, 1.625%, 03/10/27	EUR	500,000	507,146	525,094	0.05
WPP Finance 2013, 3.000%, 20/11/23	EUR	1,300,000	1,419,911	1,456,766	0.15
WPP Finance 2016, 1.375%, 20/03/25	EUR	500,000	491,475	518,244	0.05
Total United Kingdom			55,810,863	57,660,887	5.83
United States					
3M Co, 1.875%, 15/11/21	EUR	950,000	990,967	996,931	0.10
3M Co, 0.375%, 15/02/22	EUR	600,000	602,581	607,978	0.06
3M Co, 0.950%, 15/05/23	EUR	500,000	499,390	520,700	0.05
3M Co, 1.500%, 09/11/26	EUR	700,000	722,141	761,646	0.08
3M Co, 1.750%, 15/05/30	EUR	600,000	628,305	670,775	0.07
3M Co, 1.500%, 02/06/31	EUR	500,000	512,721	549,284	0.06
Avery Dennison Corp, 1.250%, 03/03/25	EUR	500,000	496,338	518,618	0.05
Baxter International Inc, 0.400%, 15/05/24	EUR	500,000	497,482	504,630	0.05
Baxter International Inc, 1.300%, 30/05/25	EUR	800,000	797,294	845,403	0.09
Baxter International Inc, 1.300%, 15/05/29	EUR	100,000	99,331	104,233	0.01
DXC Technology Co, 1.750%, 15/01/26	EUR	700,000	706,004	710,157	0.07
Ecolab Inc, 1.000%, 15/01/24	EUR	700,000	700,719	726,579	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
United States (continued)					
Ecolab Inc, 2.625%, 08/07/25	EUR	300,000	321,411	340,067	0.04
International Business Machines Corp, 1.875%, 06/11/20	EUR	1,800,000	1,846,196	1,850,688	0.19
International Business Machines Corp, 0.500%, 07/09/21	EUR	1,100,000	1,106,498	1,115,253	0.11
International Business Machines Corp, 0.375%, 31/01/23	EUR	1,925,000	1,920,219	1,948,792	0.19
International Business Machines Corp, 1.250%, 26/05/23	EUR	1,100,000	1,130,700	1,151,167	0.12
International Business Machines Corp, 1.125%, 06/09/24	EUR	900,000	925,247	944,298	0.10
International Business Machines Corp, 0.875%, 31/01/25	EUR	1,200,000	1,198,826	1,238,573	0.12
International Business Machines Corp, 0.950%, 23/05/25	EUR	1,100,000	1,097,115	1,142,590	0.12
International Business Machines Corp, 2.875%, 07/11/25	EUR	1,200,000	1,348,419	1,394,215	0.14
International Business Machines Corp, 1.250%, 29/01/27	EUR	1,250,000	1,260,073	1,319,934	0.13
International Business Machines Corp, 1.750%, 07/03/28	EUR	500,000	524,153	552,797	0.06
International Business Machines Corp, 1.500%, 23/05/29	EUR	1,200,000	1,210,989	1,297,232	0.13
International Business Machines Corp, 1.750%, 31/01/31	EUR	1,300,000	1,310,637	1,411,156	0.15
Kimberly-Clark Corp, 0.625%, 07/09/24	EUR	500,000	498,979	511,182	0.05
ManpowerGroup Inc, 1.750%, 22/06/26	EUR	500,000	503,412	532,280	0.05
Marsh & McLennan Cos Inc, 1.349%, 21/09/26	EUR	600,000	607,121	624,234	0.06
Marsh & McLennan Cos Inc, 1.979%, 21/03/30	EUR	600,000	615,718	644,639	0.07
McKesson Corp, 0.625%, 17/08/21	EUR	700,000	707,987	709,085	0.07
McKesson Corp, 1.500%, 17/11/25	EUR	800,000	825,526	836,660	0.09
McKesson Corp, 1.625%, 30/10/26	EUR	500,000	520,317	527,918	0.05
Metropolitan Life Global Funding I, 1.250%, 17/09/21	EUR	800,000	818,925	825,019	0.08
Metropolitan Life Global Funding I, 0.875%, 20/01/22	EUR	1,000,000	1,013,006	1,025,040	0.10
Metropolitan Life Global Funding I, 2.375%, 11/01/23	EUR	800,000	852,068	865,927	0.09
Metropolitan Life Global Funding I, 0.375%, 09/04/24	EUR	1,250,000	1,251,499	1,264,138	0.13
Microsoft Corp, 2.125%, 06/12/21	EUR	2,000,000	2,097,196	2,106,287	0.21
Microsoft Corp, 3.125%, 06/12/28	EUR	2,000,000	2,358,124	2,508,716	0.25
Microsoft Corp, 2.625%, 02/05/33	EUR	800,000	920,735	1,019,339	0.10
MMS USA Financing Inc, 0.625%, 13/06/25	EUR	1,000,000	993,851	994,790	0.10
MMS USA Financing Inc, 1.250%, 13/06/28	EUR	1,000,000	996,141	1,003,470	0.10
MMS USA Financing Inc, 1.750%, 13/06/31	EUR	700,000	694,040	709,555	0.07
Molson Coors Brewing Co, 1.250%, 15/07/24	EUR	1,000,000	997,835	1,026,493	0.10
Moody's Corp, 1.750%, 09/03/27	EUR	700,000	717,140	755,677	0.08
National Grid North America Inc, 0.750%, 11/02/22	EUR	1,700,000	1,710,926	1,736,758	0.18
National Grid North America Inc, 0.750%, 08/08/23	EUR	600,000	597,270	614,001	0.06
National Grid North America Inc, 1.000%, 12/07/24	EUR	700,000	697,992	722,580	0.07
Oracle Corp, 2.250%, 10/01/21	EUR	1,500,000	1,529,762	1,556,806	0.16
Oracle Corp, 3.125%, 10/07/25	EUR	850,000	964,265	1,002,291	0.10
Pepsico Inc, 0.750%, 18/03/27	EUR	500,000	499,108	516,204	0.05
PepsiCo Inc, 1.750%, 28/04/21	EUR	700,000	720,051	721,187	0.07
PepsiCo Inc, 2.625%, 28/04/26	EUR	500,000	553,472	583,004	0.06
PepsiCo Inc, 0.875%, 18/07/28	EUR	800,000	785,251	832,127	0.09
PepsiCo Inc, 1.125%, 18/03/31	EUR	500,000	494,422	528,415	0.05
Praxair Inc, 1.200%, 12/02/24	EUR	800,000	811,862	845,963	0.09
Praxair Inc, 1.625%, 01/12/25	EUR	500,000	519,237	547,980	0.06
Prologis Euro Finance LLC, 1.875%, 05/01/29	EUR	800,000	794,928	875,694	0.09
Prologis LP, 1.375%, 07/10/20	EUR	700,000	704,524	710,475	0.07
Prologis LP, 1.375%, 13/05/21	EUR	800,000	808,612	819,253	0.08
Prologis LP, 3.000%, 18/01/22	EUR	700,000	727,749	749,713	0.08
Prologis LP, 3.375%, 20/02/24	EUR	850,000	942,337	974,719	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.86% (continued)					
United States (continued)					
Prologis LP, 3.000%, 02/06/26	EUR	600,000	646,877	705,206	0.07
RELX Capital Inc, 1.300%, 12/05/25	EUR	300,000	293,998	315,529	0.03
Roche Holdings Inc, 6.500%, 04/03/21	EUR	700,000	769,592	780,125	0.08
Simon Property Group LP, 2.375%, 02/10/20	EUR	1,000,000	1,026,436	1,024,888	0.10
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	1,000,000	1,020,136	1,021,006	0.10
Toyota Motor Credit Corp, 1.000%, 09/03/21	EUR	800,000	813,630	815,833	0.08
Toyota Motor Credit Corp, zero coupon, 21/07/21	EUR	500,000	499,375	501,292	0.05
Toyota Motor Credit Corp, 1.000%, 10/09/21	EUR	1,300,000	1,328,255	1,331,793	0.14
Toyota Motor Credit Corp, 0.750%, 21/07/22	EUR	1,300,000	1,323,663	1,331,922	0.14
Toyota Motor Credit Corp, 2.375%, 01/02/23	EUR	800,000	857,001	868,789	0.09
Toyota Motor Credit Corp, 0.625%, 21/11/24	EUR	700,000	690,950	716,332	0.07
Xylem Inc, 2.250%, 11/03/23	EUR	500,000	513,669	533,711	0.05
Zimmer Biomet Holdings Inc, 1.414%, 13/12/22	EUR	400,000	405,915	414,302	0.04
Zimmer Biomet Holdings Inc, 2.425%, 13/12/26	EUR	800,000	824,111	870,635	0.09
Total United States			<u>65,318,752</u>	<u>67,282,678</u>	<u>6.80</u>
Total Corporate Bonds			<u>943,939,678</u>	<u>978,430,767</u>	<u>98.86</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>943,939,678</u>	<u>978,430,767</u>	<u>98.86</u>
TOTAL INVESTMENTS			<u>943,939,678</u>	<u>978,430,767</u>	<u>98.86</u>
Other Net Assets/(Liabilities)				<u>11,257,460</u>	<u>1.14</u>
TOTAL NET ASSETS				<u>989,688,227</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.54%					
Australia					
APT Pipelines Ltd, 1.375%, 22/03/22	EUR	200,000	205,842	207,096	0.22
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	200,000	209,429	214,004	0.23
Aurizon Network Pty Ltd, 3.125%, 01/06/26	EUR	200,000	220,606	225,902	0.24
AusNet Services Holdings Pty Ltd, 2.375%, 24/07/20	EUR	200,000	205,037	205,348	0.22
AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	EUR	200,000	203,295	212,660	0.23
Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23	EUR	300,000	300,088	307,080	0.33
Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	EUR	300,000	294,280	309,312	0.33
BHP Billiton Finance Ltd, 2.250%, 25/09/20	EUR	200,000	205,735	205,990	0.22
BHP Billiton Finance Ltd, 1.500%, 29/04/30	EUR	100,000	104,549	106,925	0.11
Brambles Finance Ltd, 2.375%, 12/06/24	EUR	100,000	106,286	110,479	0.12
Commonwealth Bank of Australia, 0.500%, 11/07/22	EUR	100,000	100,224	101,753	0.11
Commonwealth Bank of Australia, 1.125%, 18/01/28	EUR	100,000	98,415	104,972	0.11
Macquarie Bank Ltd, 1.000%, 16/09/19	EUR	300,000	300,697	300,774	0.32
Macquarie Bank Ltd, 1.125%, 20/01/22	EUR	400,000	408,408	411,936	0.44
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	200,000	205,397	206,176	0.22
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	100,000	106,151	108,801	0.12
Origin Energy Finance Ltd, 2.875%, 11/10/19	EUR	100,000	100,834	100,852	0.11
Origin Energy Finance Ltd, 2.500%, 23/10/20	EUR	200,000	203,897	206,632	0.22
Scentre Group Trust 1, 1.500%, 16/07/20	EUR	150,000	149,177	151,916	0.16
Scentre Group Trust 1, 2.250%, 16/07/24	EUR	100,000	101,235	110,244	0.12
Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23	EUR	100,000	100,639	104,644	0.11
Sydney Airport Finance Co Pty Ltd, 2.750%, 23/04/24	EUR	100,000	108,480	112,240	0.12
Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	EUR	200,000	206,464	215,050	0.23
Transurban Finance Co Pty Ltd, 1.875%, 16/09/24	EUR	300,000	314,565	322,749	0.35
Wesfarmers Ltd, 1.250%, 07/10/21	EUR	200,000	205,146	206,060	0.22
Wesfarmers Ltd, 2.750%, 02/08/22	EUR	250,000	268,086	271,717	0.29
Westpac Banking Corp, 0.875%, 16/02/21	EUR	100,000	101,436	101,770	0.11
Westpac Banking Corp, 0.250%, 17/01/22	EUR	100,000	99,608	100,971	0.11
Westpac Banking Corp, 0.375%, 05/03/23	EUR	200,000	198,149	202,746	0.22
Westpac Banking Corp, 0.875%, 17/04/27	EUR	100,000	99,350	104,090	0.11
Westpac Banking Corp, 1.125%, 05/09/27	EUR	100,000	99,969	105,873	0.11
Total Australia			<u>5,631,474</u>	<u>5,756,762</u>	<u>6.16</u>
Austria					
OMV AG, 2.625%, 27/09/22	EUR	100,000	107,210	109,349	0.12
OMV AG, 0.750%, 04/12/23	EUR	100,000	102,675	103,769	0.11
OMV AG, 1.000%, 14/12/26	EUR	200,000	197,251	211,766	0.23
OMV AG, 1.875%, 04/12/28	EUR	100,000	108,974	112,799	0.12
Raiffeisen Bank International AG, 0.250%, 05/07/21	EUR	400,000	400,282	401,820	0.43
Raiffeisen Bank International AG, 1.000%, 04/12/23	EUR	300,000	305,300	308,583	0.33
Telekom Finanzmanagement GmbH, 4.000%, 04/04/22	EUR	100,000	106,541	111,543	0.12
Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	EUR	100,000	101,617	107,964	0.11
Total Austria			<u>1,429,850</u>	<u>1,467,593</u>	<u>1.57</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Belgium					
Anheuser-Busch InBev SA/NV, 1.875%, 20/01/20	EUR	50,000	50,183	50,571	0.05
Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	EUR	100,000	104,900	109,799	0.12
Elia System Operator SA/NV, 1.375%, 27/05/24	EUR	100,000	102,451	106,401	0.11
Elia System Operator SA/NV, 1.375%, 14/01/26	EUR	200,000	207,848	212,774	0.23
KBC Group NV, 0.750%, 01/03/22	EUR	100,000	100,579	102,121	0.11
KBC Group NV, 0.750%, 18/10/23	EUR	100,000	99,161	102,254	0.11
Solvay SA, 1.625%, 02/12/22	EUR	100,000	103,126	105,174	0.11
Solvay SA, 2.750%, 02/12/27	EUR	100,000	109,658	116,402	0.13
Total Belgium			<u>877,906</u>	<u>905,496</u>	<u>0.97</u>
British Virgin Islands					
Talent Yield European Ltd, 1.300%, 21/04/22	EUR	300,000	302,041	305,553	0.33
Total British Virgin Islands			<u>302,041</u>	<u>305,553</u>	<u>0.33</u>
Canada					
Bank of Montreal, 0.250%, 17/11/21	EUR	200,000	201,812	201,752	0.22
Canadian Imperial Bank of Commerce, 0.750%, 22/03/23	EUR	100,000	102,147	103,017	0.11
Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	EUR	100,000	99,244	99,714	0.11
Great-West Lifeco Inc, 2.500%, 18/04/23	EUR	400,000	428,436	436,196	0.47
Great-West Lifeco Inc, 1.750%, 07/12/26	EUR	400,000	408,192	430,808	0.46
Magna International Inc, 1.900%, 24/11/23	EUR	100,000	105,141	107,567	0.11
Magna International Inc, 1.500%, 25/09/27	EUR	100,000	100,574	105,136	0.11
Toronto-Dominion Bank, 0.625%, 08/03/21	EUR	300,000	300,770	304,266	0.32
Total Capital Canada Ltd, 1.125%, 18/03/22	EUR	100,000	102,759	103,594	0.11
Total Canada			<u>1,849,075</u>	<u>1,892,050</u>	<u>2.02</u>
Cayman Islands					
CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23	EUR	200,000	205,575	207,714	0.22
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	250,000	255,468	257,845	0.28
Total Cayman Islands			<u>461,043</u>	<u>465,559</u>	<u>0.50</u>
Denmark					
Carlsberg Breweries A/S, 2.625%, 15/11/22	EUR	200,000	217,245	218,662	0.23
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	200,000	219,250	221,478	0.24
ISS Global A/S, 2.125%, 02/12/24	EUR	100,000	107,590	108,590	0.11
Sydbank A/S, 1.250%, 04/02/22	EUR	400,000	405,510	409,608	0.44
Total Denmark			<u>949,595</u>	<u>958,338</u>	<u>1.02</u>
Finland					
Kojamo Oyj, 1.500%, 19/06/24	EUR	200,000	202,695	206,782	0.22
Kojamo Oyj, 1.625%, 07/03/25	EUR	200,000	199,923	205,956	0.22
Nordea Bank AB, 1.000%, 22/02/23	EUR	100,000	102,202	103,777	0.11
Sampo Oyj, 1.500%, 16/09/21	EUR	100,000	102,751	103,468	0.11
Sampo Oyj, 1.000%, 18/09/23	EUR	100,000	100,873	104,049	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Finland (continued)					
Sampo Oyj, 1.250%, 30/05/25	EUR	100,000	99,837	104,659	0.11
Sampo Oyj, 1.625%, 21/02/28	EUR	100,000	99,038	106,570	0.12
Total Finland			907,319	935,261	1.00
France					
Air Liquide Finance SA, 0.500%, 13/06/22	EUR	200,000	202,089	203,744	0.22
Air Liquide Finance SA, 0.750%, 13/06/24	EUR	100,000	100,796	104,180	0.11
Ald SA, 1.250%, 11/10/22	EUR	200,000	204,096	205,394	0.22
ALD SA, 0.875%, 18/07/22	EUR	200,000	201,763	202,910	0.22
Aprr SA, 1.500%, 25/01/30	EUR	200,000	209,622	216,780	0.23
APRR SA, 2.250%, 16/01/20	EUR	200,000	202,652	202,666	0.22
Arkema SA, 1.500%, 20/01/25	EUR	200,000	202,607	214,208	0.23
Arkema SA, 1.500%, 20/04/27	EUR	300,000	309,251	322,650	0.34
Autoroutes du Sud de la France SA, 1.375%, 27/06/28	EUR	100,000	99,625	108,311	0.12
BNP Paribas SA, 1.125%, 28/08/24	EUR	100,000	99,659	103,622	0.11
Bouygues SA, 3.641%, 29/10/19	EUR	100,000	101,224	101,257	0.11
Bouygues SA, 4.250%, 22/07/20	EUR	100,000	104,558	104,686	0.11
Bouygues SA, 4.500%, 09/02/22	EUR	100,000	109,135	112,501	0.12
Bouygues SA, 1.375%, 07/06/27	EUR	200,000	204,721	214,790	0.23
Capgemini SE, 0.500%, 09/11/21	EUR	100,000	101,083	100,970	0.11
Capgemini SE, 1.000%, 18/10/24	EUR	100,000	102,811	102,947	0.11
Carmila SA, 2.375%, 16/09/24	EUR	200,000	211,537	215,772	0.23
Carrefour SA, 1.750%, 15/07/22	EUR	100,000	103,791	104,958	0.11
Carrefour SA, 0.750%, 26/04/24	EUR	100,000	98,273	102,021	0.11
Cie de Saint-Gobain, 4.500%, 30/09/19	EUR	100,000	101,149	101,162	0.11
Cie de Saint-Gobain, zero coupon, 27/03/20	EUR	100,000	99,996	100,115	0.11
Cie de Saint-Gobain, 3.625%, 15/06/21	EUR	100,000	107,014	107,442	0.11
Cie de Saint-Gobain, 1.000%, 17/03/25	EUR	100,000	100,516	104,002	0.11
Cie de Saint-Gobain, 1.375%, 14/06/27	EUR	100,000	101,424	105,842	0.11
Cie Financiere et Industrielle des Autoroutes SA, 5.000%, 24/05/21	EUR	100,000	109,286	109,919	0.12
Cie Generale des Etablissements Michelin SCA, 2.500%, 03/09/38	EUR	100,000	100,496	119,859	0.13
Covivio, 1.875%, 20/05/26	EUR	200,000	204,407	214,976	0.23
Covivio, 1.500%, 21/06/27	EUR	300,000	293,484	311,391	0.33
Credit Agricole SA, 0.875%, 19/01/22	EUR	100,000	101,356	102,606	0.11
Credit Agricole SA, 2.375%, 20/05/24	EUR	100,000	108,074	110,872	0.12
Credit Agricole SA, 1.250%, 14/04/26	EUR	200,000	202,917	212,014	0.23
Danone SA, 2.250%, 15/11/21	EUR	100,000	104,539	105,348	0.11
Danone SA, 0.424%, 03/11/22	EUR	200,000	200,674	203,294	0.22
Edenred, 1.375%, 10/03/25	EUR	100,000	101,081	105,297	0.11
Edenred, 1.875%, 06/03/26	EUR	200,000	209,255	215,716	0.23
Edenred, 1.875%, 30/03/27	EUR	200,000	206,387	214,610	0.23
Engie Alliance GIE, 5.750%, 24/06/23	EUR	100,000	121,793	123,546	0.13
Engie SA, 1.375%, 19/05/20	EUR	100,000	100,816	101,416	0.11
Engie SA, 1.375%, 28/02/29	EUR	100,000	99,301	108,666	0.12
Eutelsat SA, 2.625%, 13/01/20	EUR	100,000	101,090	100,721	0.11
Gecina SA, 1.375%, 30/06/27	EUR	100,000	99,254	107,179	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
France (continued)					
Gecina SA, 1.375%, 26/01/28	EUR	200,000	196,566	213,476	0.23
Gecina SA, 1.000%, 30/01/29	EUR	100,000	98,677	102,864	0.11
Gecina SA, 2.000%, 30/06/32	EUR	100,000	99,757	111,406	0.12
Holding d'Infrastructures de Transport SAS, 0.625%, 27/03/23	EUR	200,000	198,105	201,700	0.22
HSBC France SA, 0.625%, 03/12/20	EUR	100,000	100,907	101,305	0.11
HSBC France SA, 0.200%, 04/09/21	EUR	100,000	100,058	100,730	0.11
Imerys SA, 1.500%, 15/01/27	EUR	100,000	101,314	103,976	0.11
Kering SA, 2.750%, 08/04/24	EUR	100,000	103,413	114,037	0.12
Kering SA, 1.250%, 10/05/26	EUR	400,000	402,572	428,696	0.46
Klepierre SA, 1.000%, 17/04/23	EUR	100,000	101,188	103,722	0.11
Klepierre SA, 1.750%, 06/11/24	EUR	100,000	103,765	108,535	0.12
Klepierre SA, 1.375%, 16/02/27	EUR	100,000	102,078	107,341	0.11
Klepierre SA, 1.250%, 29/09/31	EUR	100,000	93,338	105,023	0.11
Legrand SA, 0.750%, 06/07/24	EUR	200,000	200,370	207,016	0.22
Legrand SA, 1.875%, 06/07/32	EUR	200,000	204,636	224,668	0.24
LVMH Moet Hennessy Louis Vuitton SE, zero coupon, 26/05/20	EUR	200,000	200,209	200,324	0.21
LVMH Moet Hennessy Louis Vuitton SE, 1.750%, 13/11/20	EUR	100,000	100,644	102,659	0.11
LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	EUR	100,000	100,200	102,503	0.11
LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	EUR	100,000	100,658	103,941	0.11
mFinance France SA, 1.398%, 26/09/20	EUR	100,000	101,393	101,552	0.11
mFinance France SA, 2.000%, 26/11/21	EUR	100,000	102,675	104,297	0.11
Orange SA, 3.000%, 15/06/22	EUR	100,000	104,306	109,287	0.12
Orange SA, 0.750%, 11/09/23	EUR	100,000	100,679	103,304	0.11
Orange SA, 1.375%, 20/03/28	EUR	100,000	99,866	106,704	0.11
Pernod Ricard SA, 2.125%, 27/09/24	EUR	100,000	106,236	110,378	0.12
Peugeot SA, 2.000%, 23/03/24	EUR	100,000	104,257	105,416	0.11
Peugeot SA, 2.000%, 20/03/25	EUR	400,000	409,073	421,932	0.45
Publicis Groupe SA, 1.125%, 16/12/21	EUR	200,000	204,507	205,184	0.22
Publicis Groupe SA, 0.500%, 03/11/23	EUR	100,000	99,125	100,804	0.11
Publicis Groupe SA, 1.625%, 16/12/24	EUR	200,000	208,723	211,540	0.23
Schneider Electric SE, 1.500%, 08/09/23	EUR	100,000	103,890	106,813	0.11
Schneider Electric SE, 0.250%, 09/09/24	EUR	100,000	99,643	101,236	0.11
Schneider Electric SE, 0.875%, 11/03/25	EUR	100,000	99,331	104,218	0.11
Schneider Electric SE, 1.375%, 21/06/27	EUR	100,000	101,512	107,222	0.11
Societe Generale SA, 2.250%, 23/01/20	EUR	200,000	202,798	202,820	0.22
Societe Generale SA, 1.375%, 13/01/28	EUR	100,000	100,094	103,491	0.11
Thales SA, 0.750%, 07/06/23	EUR	200,000	201,213	206,464	0.22
Thales SA, 0.750%, 23/01/25	EUR	100,000	98,779	102,663	0.11
Total Capital International SA, 0.625%, 04/10/24	EUR	100,000	100,003	103,438	0.11
Total Capital International SA, 1.023%, 04/03/27	EUR	100,000	100,166	106,430	0.11
Total Capital International SA, 0.750%, 12/07/28	EUR	100,000	100,487	103,715	0.11
Veolia Environnement SA, 0.672%, 30/03/22	EUR	100,000	101,865	102,109	0.11
Veolia Environnement SA, 1.940%, 07/01/30	EUR	100,000	108,016	111,322	0.12
Vivendi SA, 0.750%, 26/05/21	EUR	200,000	202,200	203,132	0.22
Vivendi SA, 0.875%, 18/09/24	EUR	100,000	99,462	103,163	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
France (continued)					
Wendel SA, 2.750%, 02/10/24	EUR	100,000	105,707	110,560	0.12
Wendel SA, 2.500%, 09/02/27	EUR	100,000	102,015	109,503	0.12
Total France			12,320,078	12,742,979	13.63
Germany					
Bayer AG, 1.875%, 25/01/21	EUR	100,000	100,285	102,462	0.11
Commerzbank AG, 4.000%, 16/09/20	EUR	100,000	104,702	104,800	0.11
Commerzbank AG, 1.500%, 21/09/22	EUR	100,000	103,268	103,955	0.11
Commerzbank AG, 0.500%, 28/08/23	EUR	100,000	98,922	101,358	0.11
Commerzbank AG, 0.500%, 13/09/23	EUR	100,000	97,329	100,398	0.11
Commerzbank AG, 1.500%, 28/08/28	EUR	100,000	98,896	106,158	0.11
Deutsche Boerse AG, 2.375%, 05/10/22	EUR	150,000	154,080	162,677	0.17
Deutsche Boerse AG, 1.125%, 26/03/28	EUR	100,000	99,278	107,664	0.12
Deutsche Pfandbriefbank AG, 0.625%, 23/02/22	EUR	300,000	298,539	301,218	0.32
Deutsche Pfandbriefbank AG, 0.750%, 07/02/23	EUR	100,000	100,195	101,724	0.11
Deutsche Post AG, 1.250%, 01/04/26	EUR	100,000	101,853	107,511	0.11
E.ON SE, 0.375%, 23/08/21	EUR	100,000	100,880	101,008	0.11
E.ON SE, 1.625%, 22/05/29	EUR	200,000	205,645	215,688	0.23
Eurogrid GmbH, 1.625%, 03/11/23	EUR	100,000	105,491	106,488	0.11
Eurogrid GmbH, 1.500%, 18/04/28	EUR	100,000	103,450	106,508	0.11
Evonik Industries AG, 1.000%, 23/01/23	EUR	100,000	102,305	103,741	0.11
HeidelbergCement AG, 2.250%, 30/03/23	EUR	300,000	317,159	321,363	0.34
LANXESS AG, 0.250%, 07/10/21	EUR	100,000	99,761	100,663	0.11
LANXESS AG, 2.625%, 21/11/22	EUR	100,000	107,574	108,892	0.12
LANXESS AG, 1.000%, 07/10/26	EUR	100,000	96,847	103,077	0.11
SAP SE, 1.750%, 22/02/27	EUR	50,000	52,027	56,052	0.06
Talanx AG, 3.125%, 13/02/23	EUR	200,000	222,816	223,866	0.24
Talanx AG, 2.500%, 23/07/26	EUR	200,000	225,079	229,124	0.25
Volkswagen Bank GmbH, 2.500%, 31/07/26	EUR	100,000	103,584	108,314	0.12
Total Germany			3,199,965	3,284,709	3.51
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	EUR	100,000	98,949	103,482	0.11
Total Guernsey			98,949	103,482	0.11
Ireland					
Abbott Ireland Financing DAC, zero coupon, 27/09/20	EUR	200,000	200,296	200,242	0.21
Abbott Ireland Financing DAC, 1.500%, 27/09/26	EUR	200,000	210,895	214,870	0.23
AIB Group PLC, 2.250%, 03/07/25	EUR	400,000	402,556	423,488	0.45
Allied Irish Banks PLC, 1.375%, 16/03/20	EUR	100,000	101,008	101,080	0.11
Cloverie PLC for Zurich Insurance Co Ltd, 1.750%, 16/09/24	EUR	200,000	211,412	216,546	0.23
Cloverie PLC for Zurich Insurance Co Ltd, 1.500%, 15/12/28	EUR	400,000	418,179	428,496	0.46
Fresenius Finance Ireland PLC, 0.875%, 31/01/22	EUR	100,000	100,927	102,002	0.11
Fresenius Finance Ireland PLC, 3.000%, 30/01/32	EUR	100,000	105,650	114,394	0.12
Johnson Controls International plc, zero coupon, 04/12/20	EUR	100,000	99,866	100,102	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Ireland (continued)					
Johnson Controls International plc, 1.000%, 15/09/23	EUR	100,000	100,351	103,222	0.11
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 3.375%, 27/06/22	EUR	100,000	105,555	110,490	0.12
Total Ireland			2,056,695	2,114,932	2.26
Italy					
Assicurazioni Generali SpA, 2.875%, 14/01/20	EUR	100,000	101,139	101,624	0.11
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	200,000	238,514	247,800	0.27
Atlantia SpA, 1.875%, 13/07/27	EUR	100,000	95,352	98,030	0.10
Autostrade per l'Italia SpA, 2.875%, 26/02/21	EUR	100,000	104,136	104,297	0.11
Eni SpA, 4.125%, 16/09/19	EUR	100,000	100,901	100,919	0.11
Eni SpA, 2.625%, 22/11/21	EUR	100,000	105,858	106,822	0.11
Eni SpA, 0.625%, 19/09/24	EUR	100,000	97,599	102,519	0.11
Intesa Sanpaolo SpA, 2.000%, 18/06/21	EUR	50,000	50,362	51,762	0.06
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	200,000	202,301	203,254	0.22
Iren SpA, 0.875%, 04/11/24	EUR	100,000	98,937	100,050	0.11
Iren SpA, 1.950%, 19/09/25	EUR	300,000	302,024	315,129	0.34
Iren SpA, 1.500%, 24/10/27	EUR	100,000	97,825	100,503	0.11
Italgas SpA, 1.125%, 14/03/24	EUR	100,000	99,147	104,482	0.11
Italgas SpA, 1.625%, 19/01/27	EUR	100,000	97,289	106,147	0.11
Mediobanca Banca di Credito Finanziario SpA, 0.750%, 17/02/20	EUR	200,000	199,932	201,010	0.21
Mediobanca Banca di Credito Finanziario SpA, 1.625%, 19/01/21	EUR	100,000	100,783	102,286	0.11
Mediobanca Banca di Credito Finanziario SpA, 0.625%, 27/09/22	EUR	200,000	191,040	198,960	0.21
Snam SpA, 5.250%, 19/09/22	EUR	100,000	116,432	118,392	0.13
Snam SpA, 1.000%, 18/09/23	EUR	100,000	100,460	103,279	0.11
Snam SpA, 0.875%, 25/10/26	EUR	100,000	96,464	102,329	0.11
Societa Iniziative Autostradali e Servizi SpA, 4.500%, 26/10/20	EUR	100,000	104,286	105,976	0.11
Societa Iniziative Autostradali e Servizi SpA, 3.375%, 13/02/24	EUR	200,000	213,132	221,530	0.24
Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28	EUR	300,000	275,235	293,910	0.31
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	100,000	98,548	102,475	0.11
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	50,000	58,253	62,529	0.07
Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	EUR	100,000	99,679	105,681	0.11
UniCredit SpA, 3.250%, 14/01/21	EUR	200,000	209,429	210,046	0.22
UniCredit SpA, 1.000%, 18/01/23	EUR	250,000	242,690	247,880	0.27
Total Italy			3,897,747	4,019,621	4.30
Japan					
Asahi Group Holdings Ltd, 0.321%, 19/09/21	EUR	100,000	99,999	100,787	0.11
Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	EUR	200,000	219,715	231,448	0.24
Total Japan			319,714	332,235	0.35
Jersey					
Aptiv PLC, 1.500%, 10/03/25	EUR	200,000	199,213	208,186	0.22
Aptiv PLC, 1.600%, 15/09/28	EUR	200,000	187,939	208,290	0.22
Glencore Finance Europe Ltd, 3.375%, 30/09/20	EUR	200,000	207,800	208,564	0.22

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Jersey (continued)					
Glencore Finance Europe Ltd, 1.250%, 17/03/21	EUR	100,000	99,904	101,607	0.11
Glencore Finance Europe Ltd, 1.750%, 17/03/25	EUR	100,000	98,854	104,123	0.11
Glencore Finance Europe Ltd, 3.750%, 01/04/26	EUR	100,000	108,794	116,244	0.13
Total Jersey			902,504	947,014	1.01
Luxembourg					
Allergan Funding SCS, 0.500%, 01/06/21	EUR	100,000	100,286	100,795	0.11
Allergan Funding SCS, 1.250%, 01/06/24	EUR	100,000	99,551	102,664	0.11
ArcelorMittal, 3.000%, 09/04/21	EUR	200,000	209,975	210,312	0.22
ArcelorMittal, 2.250%, 17/01/24	EUR	300,000	311,502	315,954	0.34
Aroundtown SA, 1.625%, 31/01/28	EUR	100,000	97,524	100,735	0.11
CNH Industrial Finance Europe SA, 2.875%, 17/05/23	EUR	100,000	107,839	109,020	0.12
CNH Industrial Finance Europe SA, 1.750%, 25/03/27	EUR	100,000	100,632	102,724	0.11
CPI Property Group SA, 1.450%, 14/04/22	EUR	100,000	101,424	101,412	0.11
CPI Property Group SA, 2.125%, 04/10/24	EUR	100,000	101,122	102,325	0.11
DH Europe Finance SA, 1.700%, 04/01/22	EUR	200,000	207,372	208,910	0.22
DH Europe Finance SA, 2.500%, 08/07/25	EUR	200,000	217,149	223,350	0.24
HeidelbergCement Finance Luxembourg SA, 0.500%, 18/01/21	EUR	200,000	201,230	201,622	0.22
Medtronic Global Holdings SCA, zero coupon, 07/03/21	EUR	200,000	200,262	200,352	0.21
Medtronic Global Holdings SCA, 1.125%, 07/03/27	EUR	200,000	205,728	208,508	0.22
Nestle Finance International Ltd, 1.750%, 12/09/22	EUR	50,000	49,568	53,226	0.06
Novartis Finance SA, 0.750%, 09/11/21	EUR	100,000	101,655	102,490	0.11
Novartis Finance SA, 1.125%, 30/09/27	EUR	100,000	100,686	107,542	0.11
Novartis Finance SA, 1.375%, 14/08/30	EUR	100,000	99,541	108,029	0.12
Simon International Finance SCA, 1.375%, 18/11/22	EUR	100,000	102,758	104,686	0.11
Simon International Finance SCA, 1.250%, 13/05/25	EUR	100,000	100,759	105,298	0.11
Whirlpool Finance Luxembourg Sarl, 1.250%, 02/11/26	EUR	100,000	101,037	102,535	0.11
Total Luxembourg			2,917,600	2,972,489	3.18
Mexico					
America Movil SAB de CV, 3.000%, 12/07/21	EUR	100,000	106,114	106,232	0.11
America Movil SAB de CV, 0.750%, 26/06/27	EUR	100,000	99,746	100,649	0.11
America Movil SAB de CV, 2.125%, 10/03/28	EUR	100,000	109,238	110,657	0.12
Total Mexico			315,098	317,538	0.34
Netherlands					
ABB Finance BV, 0.750%, 16/05/24	EUR	100,000	100,759	103,566	0.11
Adecco International Financial Services BV, 1.000%, 02/12/24	EUR	100,000	100,085	104,112	0.11
Airbus Finance BV, 2.375%, 02/04/24	EUR	200,000	215,362	221,780	0.24
Airbus Finance BV, 0.875%, 13/05/26	EUR	100,000	103,195	104,141	0.11
Airbus Finance BV, 2.125%, 29/10/29	EUR	100,000	103,297	115,179	0.12
Airbus Finance BV, 1.375%, 13/05/31	EUR	100,000	98,407	105,591	0.11
Akzo Nobel NV, 1.125%, 08/04/26	EUR	200,000	207,318	211,894	0.23
Allianz Finance II BV, zero coupon, 21/04/20	EUR	100,000	100,080	100,174	0.11
Allianz Finance II BV, 0.250%, 06/06/23	EUR	100,000	99,448	101,296	0.11
Allianz Finance II BV, 0.875%, 06/12/27	EUR	100,000	98,567	104,900	0.11
Allianz Finance II BV, 1.500%, 15/01/30	EUR	100,000	106,010	109,153	0.12

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Netherlands (continued)					
Aroundtown SA, 1.500%, 15/07/24	EUR	200,000	199,927	208,502	0.22
ASML Holding NV, 0.625%, 07/07/22	EUR	100,000	100,914	102,009	0.11
ASML Holding NV, 3.375%, 19/09/23	EUR	100,000	112,057	114,351	0.12
ASML Holding NV, 1.375%, 07/07/26	EUR	100,000	103,268	107,284	0.11
ASML Holding NV, 1.625%, 28/05/27	EUR	100,000	102,432	109,260	0.12
Coca-Cola HBC Finance BV, 1.875%, 11/11/24	EUR	200,000	212,111	217,410	0.23
Coca-Cola HBC Finance BV, 1.000%, 14/05/27	EUR	100,000	100,981	102,244	0.11
Compass Group International BV, 0.625%, 03/07/24	EUR	200,000	203,818	205,220	0.22
Deutsche Telekom International Finance BV, 0.625%, 01/12/22	EUR	200,000	203,526	204,924	0.22
E.ON International Finance BV, 5.750%, 07/05/20	EUR	150,000	157,044	157,521	0.17
EDP Finance BV, 2.625%, 18/01/22	EUR	100,000	106,470	107,012	0.11
EDP Finance BV, 1.125%, 12/02/24	EUR	100,000	101,669	104,190	0.11
Enel Finance International NV, 5.000%, 12/07/21	EUR	100,000	110,106	110,476	0.12
Enel Finance International NV, 1.966%, 27/01/25	EUR	100,000	113,302	108,728	0.12
Evonik Finance BV, 0.375%, 07/09/24	EUR	200,000	195,651	203,146	0.22
EXOR NV, 2.125%, 02/12/22	EUR	100,000	105,099	105,832	0.11
EXOR NV, 2.500%, 08/10/24	EUR	300,000	321,126	328,533	0.35
EXOR NV, 1.750%, 18/01/28	EUR	300,000	299,178	310,872	0.33
Heineken NV, 2.125%, 04/08/20	EUR	200,000	203,728	205,056	0.22
Heineken NV, 1.500%, 03/10/29	EUR	300,000	311,338	321,675	0.34
Iberdrola International BV, 2.500%, 24/10/22	EUR	100,000	102,694	108,861	0.12
Iberdrola International BV, 1.125%, 21/04/26	EUR	100,000	103,559	105,919	0.11
ING Bank NV, 1.250%, 13/12/19	EUR	100,000	100,273	100,685	0.11
ING Bank NV, 0.750%, 22/02/21	EUR	100,000	101,221	101,503	0.11
ING Bank NV, 4.500%, 21/02/22	EUR	100,000	109,973	112,229	0.12
ING Groep NV, 0.750%, 09/03/22	EUR	200,000	202,988	204,138	0.22
ING Groep NV, 1.125%, 14/02/25	EUR	100,000	99,566	103,464	0.11
ING Groep NV, 1.375%, 11/01/28	EUR	100,000	98,473	104,805	0.11
innogy Finance BV, 0.750%, 30/11/22	EUR	100,000	102,122	102,744	0.11
innogy Finance BV, 1.500%, 31/07/29	EUR	100,000	102,801	105,894	0.11
Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	EUR	200,000	204,232	206,904	0.22
Koninklijke DSM NV, 1.375%, 26/09/22	EUR	100,000	104,371	105,247	0.11
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	100,000	107,955	111,227	0.12
Koninklijke DSM NV, 1.000%, 09/04/25	EUR	200,000	202,354	211,120	0.23
Koninklijke DSM NV, 0.750%, 28/09/26	EUR	200,000	198,996	207,624	0.22
Koninklijke KPN NV, 0.625%, 09/04/25	EUR	100,000	99,583	100,495	0.11
Koninklijke Philips NV, 0.500%, 06/09/23	EUR	150,000	150,209	152,975	0.16
Koninklijke Philips NV, 0.750%, 02/05/24	EUR	150,000	149,796	154,714	0.17
Koninklijke Philips NV, 1.375%, 02/05/28	EUR	150,000	149,058	161,028	0.17
RELX Finance BV, 1.500%, 13/05/27	EUR	100,000	99,026	106,532	0.11
Ren Finance BV, 1.750%, 01/06/23	EUR	200,000	206,576	213,048	0.23
Ren Finance BV, 2.500%, 12/02/25	EUR	200,000	214,734	221,208	0.24
Repsol International Finance BV, 2.625%, 28/05/20	EUR	100,000	102,390	102,541	0.11
Repsol International Finance BV, 2.125%, 16/12/20	EUR	100,000	103,032	103,321	0.11
Repsol International Finance BV, 3.625%, 07/10/21	EUR	100,000	107,169	108,585	0.12
Repsol International Finance BV, 0.500%, 23/05/22	EUR	200,000	201,565	203,562	0.22
Roche Finance Europe BV, 0.500%, 27/02/23	EUR	200,000	202,270	205,166	0.22
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	100,000	102,891	105,250	0.11
Schaeffler Finance BV, 3.250%, 15/05/25	EUR	200,000	212,029	206,996	0.22

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Netherlands (continued)					
Shell International Finance BV, 1.625%, 24/03/21	EUR	100,000	102,762	103,397	0.11
Shell International Finance BV, 0.375%, 15/02/25	EUR	100,000	98,297	102,581	0.11
Shell International Finance BV, 0.750%, 15/08/28	EUR	150,000	143,275	155,293	0.17
Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	EUR	200,000	203,037	204,388	0.22
Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	EUR	100,000	103,915	105,917	0.11
Unilever NV, 0.500%, 03/02/22	EUR	100,000	100,845	101,757	0.11
Volkswagen International Finance NV, 0.500%, 30/03/21	EUR	200,000	200,873	201,386	0.22
Vonovia Finance BV, 0.750%, 25/01/22	EUR	100,000	101,513	102,253	0.11
Vonovia Finance BV, 1.500%, 22/03/26	EUR	100,000	102,544	105,421	0.11
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	100,000	108,928	110,807	0.12
Wolters Kluwer NV, 1.500%, 22/03/27	EUR	100,000	101,197	107,545	0.11
WPC Eurobond BV, 2.250%, 19/07/24	EUR	100,000	103,616	107,942	0.12
Total Netherlands			10,208,981	10,462,503	11.19
New Zealand					
ANZ New Zealand Int'l Ltd, 0.625%, 01/06/21	EUR	300,000	303,773	304,320	0.32
ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	EUR	100,000	102,966	105,079	0.11
BNZ International Funding Ltd, 0.625%, 23/04/22	EUR	100,000	101,190	101,726	0.11
BNZ International Funding Ltd, 0.500%, 13/05/23	EUR	100,000	100,961	101,181	0.11
Total New Zealand			608,890	612,306	0.65
Norway					
DNB Bank ASA, 4.250%, 18/01/22	EUR	200,000	221,799	222,702	0.24
DNB Bank ASA, 0.600%, 25/09/23	EUR	300,000	305,234	308,004	0.33
Santander Consumer Bank AS, 0.375%, 17/02/20	EUR	300,000	300,928	301,023	0.32
Santander Consumer Bank AS, 0.750%, 01/03/23	EUR	300,000	302,519	305,235	0.32
SpareBank 1 SMN, 0.750%, 08/06/21	EUR	100,000	101,170	101,592	0.11
SpareBank 1 SMN, 0.500%, 09/03/22	EUR	300,000	300,339	303,933	0.32
SpareBank 1 SMN, 0.750%, 03/07/23	EUR	100,000	99,578	102,220	0.11
SpareBank 1 SR-Bank ASA, 2.125%, 03/02/20	EUR	100,000	101,242	101,373	0.11
SpareBank 1 SR-Bank ASA, 2.125%, 14/04/21	EUR	600,000	619,033	623,796	0.67
SpareBank 1 SR-Bank ASA, 0.375%, 10/02/22	EUR	100,000	99,920	100,957	0.11
Total Norway			2,451,762	2,470,835	2.64
Panama					
Carnival Corp, 1.875%, 07/11/22	EUR	100,000	104,496	106,079	0.11
Total Panama			104,496	106,079	0.11
Poland					
mBank SA, 1.058%, 05/09/22	EUR	100,000	99,990	101,721	0.11
Total Poland			99,990	101,721	0.11
Spain					
Abertis Infraestructuras SA, 1.500%, 27/06/24	EUR	100,000	101,158	104,256	0.11
Abertis Infraestructuras SA, 1.375%, 20/05/26	EUR	100,000	97,877	102,946	0.11
Amadeus Capital Markets SAU, 0.125%, 06/10/20	EUR	100,000	100,123	100,274	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Spain (continued)					
Amadeus Capital Markets SAU, 1.625%, 17/11/21	EUR	100,000	103,339	103,685	0.11
Banco Bilbao Vizcaya Argentaria SA, 1.000%, 20/01/21	EUR	100,000	101,402	101,839	0.11
Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	EUR	100,000	100,072	101,920	0.11
Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	EUR	100,000	99,958	101,779	0.11
Banco Bilbao Vizcaya Argentaria SA, 1.125%, 28/02/24	EUR	100,000	99,721	102,885	0.11
Banco de Sabadell SA, 0.875%, 05/03/23	EUR	300,000	298,834	302,823	0.32
Banco de Sabadell SA, 1.625%, 07/03/24	EUR	200,000	203,622	207,000	0.22
Banco Santander SA, 1.375%, 03/03/21	EUR	300,000	306,422	307,911	0.33
Banco Santander SA, 1.375%, 09/02/22	EUR	100,000	102,082	103,440	0.11
Banco Santander SA, 1.125%, 17/01/25	EUR	100,000	98,874	103,428	0.11
CaixaBank SA, 1.125%, 12/01/23	EUR	300,000	296,712	306,186	0.33
CaixaBank SA, 0.750%, 18/04/23	EUR	100,000	98,628	101,930	0.11
CaixaBank SA, 1.125%, 17/05/24	EUR	400,000	394,247	413,696	0.44
Enagas Financiaciones SAU, 1.250%, 06/02/25	EUR	100,000	95,010	106,177	0.11
Enagas Financiaciones SAU, 0.750%, 27/10/26	EUR	100,000	97,291	103,067	0.11
Enagas Financiaciones SAU, 1.375%, 05/05/28	EUR	100,000	99,769	106,783	0.11
Gas Natural Capital Markets SA, 4.500%, 27/01/20	EUR	100,000	102,624	102,729	0.11
Iberdrola Finanzas SA, 4.125%, 23/03/20	EUR	100,000	103,003	103,145	0.11
Merlin Properties Socimi SA, 2.225%, 25/04/23	EUR	200,000	207,984	213,116	0.23
Merlin Properties Socimi SA, 1.750%, 26/05/25	EUR	100,000	100,983	104,675	0.11
Merlin Properties Socimi SA, 1.875%, 02/11/26	EUR	200,000	197,515	210,248	0.23
Red Electrica Financiaciones SAU, 1.125%, 24/04/25	EUR	200,000	203,489	211,848	0.23
Red Electrica Financiaciones SAU, 1.000%, 21/04/26	EUR	100,000	99,474	104,629	0.11
Santander Consumer Finance SA, 1.500%, 12/11/20	EUR	200,000	204,178	204,554	0.22
Santander Consumer Finance SA, 0.500%, 04/10/21	EUR	200,000	201,960	202,722	0.22
Santander Consumer Finance SA, 1.000%, 27/02/24	EUR	200,000	201,765	205,858	0.22
Santander International Debt SA, 1.375%, 14/12/22	EUR	100,000	102,371	104,700	0.11
Telefonica Emisiones SA, 1.788%, 12/03/29	EUR	100,000	100,000	107,985	0.12
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	200,000	210,531	213,644	0.23
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	100,000	111,851	114,185	0.12
Telefonica Emisiones SAU, 1.528%, 17/01/25	EUR	100,000	100,880	107,002	0.11
Total Spain			5,143,749	5,293,065	5.66
Sweden					
Atlas Copco AB, 2.500%, 28/02/23	EUR	250,000	269,113	274,577	0.29
Atlas Copco AB, 0.625%, 30/08/26	EUR	200,000	193,701	204,882	0.22
Essity AB, 2.500%, 09/06/23	EUR	100,000	107,388	109,547	0.12
Essity AB, 1.125%, 27/03/24	EUR	100,000	100,950	103,724	0.11
Fastighets AB Balder, 1.875%, 14/03/25	EUR	400,000	403,846	413,792	0.44
Nordea Bank AB, 4.000%, 11/07/19	EUR	100,000	100,106	100,106	0.11
Nordea Bank AB, 4.000%, 29/06/20	EUR	100,000	104,153	104,259	0.11
Nordea Bank AB, 1.125%, 12/02/25	EUR	100,000	100,097	105,814	0.11
ORLEN Capital AB, 2.500%, 07/06/23	EUR	200,000	212,623	214,528	0.23
Skandinaviska Enskilda Banken AB, 1.875%, 14/11/19	EUR	200,000	201,552	201,620	0.21
Skandinaviska Enskilda Banken AB, 2.000%, 19/02/21	EUR	100,000	99,392	103,670	0.11
Skandinaviska Enskilda Banken AB, 0.750%, 24/08/21	EUR	100,000	100,654	101,983	0.11
Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23	EUR	200,000	200,100	203,998	0.22
Svenska Handelsbanken AB, 1.125%, 14/12/22	EUR	150,000	152,267	156,341	0.17

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
Sweden (continued)					
Swedbank AB, 1.000%, 01/06/22	EUR	200,000	200,867	205,692	0.22
Swedbank AB, 0.300%, 06/09/22	EUR	100,000	99,550	100,603	0.11
Swedbank AB, 0.250%, 07/11/22	EUR	100,000	99,354	100,531	0.11
Tele2 AB, 2.125%, 15/05/28	EUR	200,000	208,535	215,158	0.23
Telia Co AB, 3.625%, 14/02/24	EUR	200,000	229,456	231,824	0.25
Telia Co AB, 3.500%, 05/09/33	EUR	200,000	244,988	251,902	0.27
Total Sweden			3,428,692	3,504,551	3.75
Switzerland					
Credit Suisse AG, 4.750%, 05/08/19	EUR	100,000	100,482	100,470	0.11
Credit Suisse AG, 1.375%, 29/11/19	EUR	100,000	100,645	100,683	0.11
Credit Suisse AG, 1.125%, 15/09/20	EUR	100,000	101,394	101,632	0.11
Credit Suisse AG, 1.375%, 31/01/22	EUR	100,000	100,905	103,800	0.11
Credit Suisse AG, 1.500%, 10/04/26	EUR	100,000	103,675	107,855	0.12
Credit Suisse Group AG, 1.250%, 17/07/25	EUR	100,000	98,703	103,713	0.11
UBS Group Funding Switzerland AG, 1.500%, 30/11/24	EUR	200,000	206,466	210,100	0.22
UBS Group Funding Switzerland AG, 1.250%, 17/04/25	EUR	200,000	202,918	207,762	0.22
Total Switzerland			1,015,188	1,036,015	1.11
United Kingdom					
Anglo American Capital PLC, 3.250%, 03/04/23	EUR	200,000	217,324	220,354	0.24
Anglo American Capital PLC, 1.625%, 18/09/25	EUR	200,000	202,561	207,664	0.22
AstraZeneca PLC, 0.250%, 12/05/21	EUR	100,000	100,440	100,581	0.11
AstraZeneca PLC, 1.250%, 12/05/28	EUR	100,000	100,123	104,924	0.11
Aviva PLC, 0.625%, 27/10/23	EUR	300,000	302,387	305,640	0.33
Aviva PLC, 1.875%, 13/11/27	EUR	400,000	417,540	427,204	0.46
Barclays PLC, 1.875%, 23/03/21	EUR	200,000	205,120	206,070	0.22
Barclays PLC, 1.375%, 24/01/26	EUR	200,000	195,964	199,962	0.21
BG Energy Capital PLC, 3.625%, 16/07/19	EUR	200,000	200,311	200,290	0.21
BG Energy Capital PLC, 2.250%, 21/11/29	EUR	100,000	108,830	116,032	0.12
BP Capital Markets PLC, 1.373%, 03/03/22	EUR	100,000	103,827	104,147	0.11
BP Capital Markets PLC, 2.972%, 27/02/26	EUR	100,000	115,371	117,432	0.13
Brambles Finance PLC, 1.500%, 04/10/27	EUR	100,000	99,207	105,704	0.11
British Telecommunications PLC, 0.625%, 10/03/21	EUR	100,000	101,018	101,217	0.11
British Telecommunications PLC, 1.000%, 21/11/24	EUR	200,000	201,232	206,234	0.22
Coca-Cola European Partners PLC, 0.750%, 24/02/22	EUR	100,000	101,930	102,086	0.11
Coca-Cola European Partners PLC, 1.125%, 26/05/24	EUR	200,000	202,971	209,840	0.23
Coca-Cola European Partners PLC, 1.750%, 26/05/28	EUR	100,000	103,089	108,984	0.12
Diageo Finance PLC, 2.375%, 20/05/26	EUR	200,000	223,304	227,398	0.24
easyJet PLC, 1.125%, 18/10/23	EUR	300,000	301,318	307,413	0.33
FCE Bank PLC, 0.869%, 13/09/21	EUR	200,000	197,670	200,512	0.22
G4S International Finance PLC, 1.875%, 24/05/25	EUR	100,000	100,376	102,271	0.11
GlaxoSmithKline Capital PLC, zero coupon, 12/09/20	EUR	200,000	200,292	200,320	0.22
Hammerson PLC, 1.750%, 15/03/23	EUR	100,000	102,098	102,974	0.11
Imperial Brands Finance PLC, 0.500%, 27/07/21	EUR	200,000	201,117	201,598	0.22
Imperial Brands Finance PLC, 2.125%, 12/02/27	EUR	200,000	200,973	208,920	0.22
ITV PLC, 2.125%, 21/09/22	EUR	200,000	206,731	208,348	0.22
ITV PLC, 2.000%, 01/12/23	EUR	100,000	102,529	104,468	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
United Kingdom (continued)					
Lloyds Bank PLC, 0.625%, 20/04/20	EUR	100,000	99,991	100,723	0.11
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	100,000	100,141	102,526	0.11
Lloyds Bank PLC, 1.375%, 08/09/22	EUR	100,000	102,053	104,193	0.11
Lloyds Bank PLC, 1.250%, 13/01/25	EUR	100,000	99,600	105,301	0.11
Lloyds Banking Group PLC, 0.750%, 09/11/21	EUR	104,000	103,706	105,533	0.11
Lloyds Banking Group PLC, 1.000%, 09/11/23	EUR	100,000	99,295	101,306	0.11
Lloyds Banking Group PLC, 0.625%, 15/01/24	EUR	200,000	195,680	199,110	0.21
London Stock Exchange Group PLC, 0.875%, 19/09/24	EUR	100,000	99,887	103,229	0.11
London Stock Exchange Group PLC, 1.750%, 19/09/29	EUR	250,000	253,459	265,765	0.29
Mondi Finance PLC, 3.375%, 28/09/20	EUR	100,000	104,458	104,186	0.11
Mondi Finance PLC, 1.625%, 27/04/26	EUR	100,000	103,688	105,226	0.11
National Grid PLC, 4.375%, 10/03/20	EUR	200,000	206,343	206,206	0.22
Natwest Markets PLC, 5.375%, 30/09/19	EUR	100,000	101,352	101,364	0.11
NatWest Markets PLC, 1.000%, 28/05/24	EUR	200,000	197,958	200,146	0.21
Royal Bank of Scotland Group PLC, 2.000%, 08/03/23	EUR	100,000	103,176	103,260	0.11
Royal Bank of Scotland Group PLC, 2.500%, 22/03/23	EUR	100,000	105,046	106,209	0.11
Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	EUR	200,000	197,539	204,898	0.22
Santander UK Group Holdings PLC, 1.125%, 08/09/23	EUR	200,000	202,637	203,574	0.22
Santander UK PLC, 0.875%, 25/11/20	EUR	300,000	303,449	303,879	0.33
Santander UK PLC, 1.125%, 10/03/25	EUR	200,000	204,206	208,156	0.22
Sky PLC, 1.500%, 15/09/21	EUR	100,000	102,341	103,551	0.11
Sky PLC, 2.500%, 15/09/26	EUR	100,000	108,427	113,555	0.12
Standard Chartered PLC, 1.625%, 03/10/27	EUR	100,000	99,077	105,149	0.11
Total United Kingdom			8,209,162	8,365,632	8.95
United States					
3M Co, 0.375%, 15/02/22	EUR	200,000	202,580	202,742	0.22
3M Co, 1.500%, 09/11/26	EUR	100,000	104,038	108,864	0.12
3M Co, 1.500%, 02/06/31	EUR	200,000	209,335	220,018	0.24
AbbVie Inc, 0.375%, 18/11/19	EUR	100,000	100,149	100,172	0.11
AbbVie Inc, 1.375%, 17/05/24	EUR	100,000	101,439	104,541	0.11
AbbVie Inc, 2.125%, 17/11/28	EUR	100,000	103,960	109,816	0.12
Altria Group Inc, 1.000%, 15/02/23	EUR	100,000	100,753	102,254	0.11
Altria Group Inc, 3.125%, 15/06/31	EUR	200,000	205,842	217,152	0.23
American Express Credit Corp, 0.625%, 22/11/21	EUR	400,000	406,837	406,920	0.43
American International Group Inc, 1.500%, 08/06/23	EUR	100,000	102,132	104,300	0.11
American International Group Inc, 1.875%, 21/06/27	EUR	200,000	199,506	210,778	0.23
American Tower Corp, 1.950%, 22/05/26	EUR	200,000	207,529	213,428	0.23
Amgen Inc, 2.125%, 13/09/19	EUR	100,000	100,464	100,469	0.11
Amgen Inc, 1.250%, 25/02/22	EUR	200,000	204,612	206,250	0.22
Apple Inc, 0.875%, 24/05/25	EUR	100,000	100,935	104,992	0.11
Apple Inc, 1.625%, 10/11/26	EUR	100,000	104,694	110,538	0.12
Archer-Daniels-Midland Co, 1.750%, 23/06/23	EUR	200,000	209,756	214,996	0.23
Archer-Daniels-Midland Co, 1.000%, 12/09/25	EUR	100,000	99,357	104,239	0.11
AT&T Inc, 3.500%, 17/12/25	EUR	100,000	111,480	118,818	0.13
Bank of America Corp, 2.500%, 27/07/20	EUR	100,000	101,321	102,848	0.11
Bank of America Corp, 0.736%, 07/02/22	EUR	100,000	100,773	101,174	0.11
Bank of America Corp, 1.375%, 26/03/25	EUR	100,000	99,819	106,195	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
United States (continued)					
Bank of America Corp, 1.776%, 04/05/27	EUR	100,000	100,402	107,459	0.11
BAT Capital Corp, 1.125%, 16/11/23	EUR	200,000	202,276	204,500	0.22
Becton Dickinson and Co, 1.000%, 15/12/22	EUR	100,000	100,640	102,309	0.11
Becton Dickinson and Co, 1.900%, 15/12/26	EUR	100,000	100,604	106,496	0.11
Berkshire Hathaway Inc, 0.500%, 13/03/20	EUR	100,000	100,389	100,472	0.11
Berkshire Hathaway Inc, 0.750%, 16/03/23	EUR	200,000	201,941	205,338	0.22
Berkshire Hathaway Inc, 1.125%, 16/03/27	EUR	100,000	99,051	104,909	0.11
Berkshire Hathaway Inc, 1.625%, 16/03/35	EUR	100,000	98,300	109,490	0.12
Booking Holdings Inc, 0.800%, 10/03/22	EUR	100,000	101,038	102,187	0.11
Booking Holdings Inc, 2.375%, 23/09/24	EUR	200,000	212,129	221,314	0.24
Booking Holdings Inc, 1.800%, 03/03/27	EUR	100,000	101,622	108,227	0.12
Bristol-Myers Squibb Co, 1.000%, 15/05/25	EUR	200,000	205,540	209,906	0.22
Bristol-Myers Squibb Co, 1.750%, 15/05/35	EUR	300,000	320,535	337,065	0.36
Celanese US Holdings LLC, 1.125%, 26/09/23	EUR	300,000	304,568	309,225	0.33
Celanese US Holdings LLC, 2.125%, 01/03/27	EUR	200,000	205,736	214,692	0.23
Chubb INA Holdings Inc, 1.550%, 15/03/28	EUR	300,000	312,953	319,140	0.34
Chubb INA Holdings Inc, 2.500%, 15/03/38	EUR	400,000	426,641	457,312	0.49
Citigroup Inc, 1.750%, 28/01/25	EUR	100,000	99,909	107,582	0.11
Citigroup Inc, 1.625%, 21/03/28	EUR	100,000	104,553	107,111	0.11
Citigroup Inc, 1.250%, 10/04/29	EUR	100,000	99,986	103,220	0.11
Coca-Cola Co, 1.125%, 22/09/22	EUR	100,000	102,612	104,218	0.11
Coca-Cola European Partners PLC, 1.875%, 18/03/30	EUR	100,000	105,814	109,464	0.12
Digital Euro Finco LLC, 2.625%, 15/04/24	EUR	100,000	106,831	109,740	0.12
Digital Euro Finco LLC, 2.500%, 16/01/26	EUR	200,000	209,346	218,128	0.23
Eastman Chemical Co, 1.500%, 26/05/23	EUR	200,000	209,767	211,178	0.23
Ecolab Inc, 1.000%, 15/01/24	EUR	200,000	203,965	207,764	0.22
Ecolab Inc, 2.625%, 08/07/25	EUR	200,000	218,454	226,856	0.24
Eli Lilly & Co, 1.000%, 02/06/22	EUR	100,000	102,547	103,316	0.11
Eli Lilly & Co, 1.625%, 02/06/26	EUR	100,000	104,212	109,403	0.12
Eli Lilly & Co, 2.125%, 03/06/30	EUR	100,000	110,027	116,331	0.12
Emerson Electric Co, 1.250%, 15/10/25	EUR	200,000	207,402	210,362	0.22
Emerson Electric Co, 2.000%, 15/10/29	EUR	300,000	321,742	332,016	0.35
FedEx Corp, 0.500%, 09/04/20	EUR	100,000	100,292	100,417	0.11
FedEx Corp, 1.000%, 11/01/23	EUR	100,000	101,786	102,405	0.11
FedEx Corp, 1.625%, 11/01/27	EUR	100,000	100,734	105,896	0.11
Fidelity National Information Services Inc, 0.400%, 15/01/21	EUR	100,000	100,346	100,766	0.11
Fidelity National Information Services Inc, 1.100%, 15/07/24	EUR	100,000	99,583	103,876	0.11
General Electric Co, 1.250%, 26/05/23	EUR	100,000	103,810	103,137	0.11
General Electric Co, 2.125%, 17/05/37	EUR	100,000	90,412	94,276	0.10
General Mills Inc, 2.100%, 16/11/20	EUR	100,000	102,318	102,515	0.11
General Motors Financial Co Inc, 2.200%, 01/04/24	EUR	200,000	203,552	210,600	0.23
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	100,000	99,687	104,239	0.11
Goldman Sachs Group Inc, 2.000%, 27/07/23	EUR	100,000	103,851	106,772	0.11
Goldman Sachs Group Inc, 1.375%, 15/05/24	EUR	100,000	100,778	103,633	0.11
Goldman Sachs Group Inc, 1.250%, 01/05/25	EUR	100,000	98,112	103,267	0.11
Honeywell International Inc, 0.650%, 21/02/20	EUR	100,000	100,172	100,543	0.11
Honeywell International Inc, 2.250%, 22/02/28	EUR	100,000	108,573	116,087	0.12
Illinois Tool Works Inc, 1.750%, 20/05/22	EUR	100,000	102,692	104,901	0.11
Illinois Tool Works Inc, 2.125%, 22/05/30	EUR	200,000	213,361	229,902	0.25

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
United States (continued)					
Illinois Tool Works Inc, 3.000%, 19/05/34	EUR	100,000	102,603	127,477	0.14
International Business Machines Corp, 1.500%, 23/05/29	EUR	100,000	99,400	108,215	0.12
International Flavors & Fragrances Inc, 1.800%, 25/09/26	EUR	100,000	100,545	106,537	0.11
Johnson & Johnson, 4.750%, 06/11/19	EUR	100,000	98,602	101,770	0.11
Johnson & Johnson, 0.250%, 20/01/22	EUR	100,000	101,193	101,353	0.11
Johnson & Johnson, 1.650%, 20/05/35	EUR	200,000	218,377	225,580	0.24
JPMorgan Chase & Co, 1.500%, 27/01/25	EUR	100,000	99,969	106,873	0.11
JPMorgan Chase & Co, 1.500%, 29/10/26	EUR	100,000	99,922	107,709	0.12
JPMorgan Chase & Co, 1.812%, 12/06/29	EUR	100,000	100,613	109,120	0.12
Kellogg Co, 0.800%, 17/11/22	EUR	300,000	304,621	308,046	0.33
Kellogg Co, 1.250%, 10/03/25	EUR	100,000	100,120	104,447	0.11
Kraft Heinz Foods Co, 2.250%, 25/05/28	EUR	100,000	104,313	106,994	0.11
Marsh & McLennan Cos Inc, 1.979%, 21/03/30	EUR	100,000	102,506	107,599	0.11
Mastercard Inc, 1.100%, 01/12/22	EUR	100,000	102,435	103,807	0.11
Mastercard Inc, 2.100%, 01/12/27	EUR	200,000	214,780	229,598	0.25
McDonald's Corp, 1.125%, 26/05/22	EUR	100,000	102,131	103,667	0.11
McDonald's Corp, 1.875%, 26/05/27	EUR	100,000	104,194	111,268	0.12
McKesson Corp, 0.625%, 17/08/21	EUR	100,000	100,742	101,313	0.11
McKesson Corp, 1.625%, 30/10/26	EUR	200,000	197,497	211,576	0.23
Merck & Co Inc, 1.125%, 15/10/21	EUR	100,000	102,127	102,850	0.11
Merck & Co Inc, 0.500%, 02/11/24	EUR	100,000	99,005	102,895	0.11
Merck & Co Inc, 1.875%, 15/10/26	EUR	100,000	102,796	112,251	0.12
Merck & Co Inc, 2.500%, 15/10/34	EUR	100,000	122,172	123,901	0.13
Merck & Co Inc, 1.375%, 02/11/36	EUR	100,000	95,223	107,173	0.11
Microsoft Corp, 2.125%, 06/12/21	EUR	200,000	210,007	210,720	0.23
Microsoft Corp, 3.125%, 06/12/28	EUR	200,000	236,323	251,466	0.27
Mondelez International Inc, 1.625%, 20/01/23	EUR	200,000	206,973	210,988	0.23
Morgan Stanley, 5.375%, 10/08/20	EUR	100,000	104,977	106,102	0.11
Morgan Stanley, 1.875%, 30/03/23	EUR	200,000	205,109	212,644	0.23
Nasdaq Inc, 3.875%, 07/06/21	EUR	300,000	320,698	322,383	0.34
Nasdaq Inc, 1.750%, 19/05/23	EUR	400,000	414,762	423,524	0.45
National Grid North America Inc, 0.750%, 11/02/22	EUR	200,000	200,541	204,468	0.22
National Grid North America Inc, 1.000%, 12/07/24	EUR	100,000	100,391	103,356	0.11
Oracle Corp, 2.250%, 10/01/21	EUR	100,000	103,450	103,825	0.11
Oracle Corp, 3.125%, 10/07/25	EUR	100,000	114,019	118,093	0.13
PepsiCo Inc, 0.875%, 18/07/28	EUR	100,000	96,445	104,166	0.11
Pfizer Inc, 0.250%, 06/03/22	EUR	200,000	200,630	202,276	0.22
Pfizer Inc, 1.000%, 06/03/27	EUR	100,000	99,374	105,153	0.11
Philip Morris International Inc, 1.875%, 03/03/21	EUR	100,000	102,737	103,375	0.11
Philip Morris International Inc, 2.875%, 03/03/26	EUR	100,000	109,874	115,429	0.12
Philip Morris International Inc, 3.125%, 03/06/33	EUR	100,000	113,112	122,341	0.13
PPG Industries Inc, 1.400%, 13/03/27	EUR	100,000	94,095	104,690	0.11
Procter & Gamble Co, 2.000%, 16/08/22	EUR	100,000	99,413	106,746	0.11
Procter & Gamble Co, 4.875%, 11/05/27	EUR	80,000	102,959	109,037	0.12
Prologis Euro Finance LLC, 1.875%, 05/01/29	EUR	100,000	100,519	109,621	0.12
Prologis LP, 1.375%, 07/10/20	EUR	100,000	101,519	101,519	0.11
Prologis LP, 1.375%, 13/05/21	EUR	100,000	102,195	102,436	0.11
Prologis LP, 3.000%, 18/01/22	EUR	100,000	106,597	107,143	0.11
Prologis LP, 3.375%, 20/02/24	EUR	200,000	224,989	229,462	0.25

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.54% (continued)					
United States (continued)					
Prologis LP, 3.000%, 02/06/26	EUR	100,000	115,700	117,568	0.13
Simon Property Group LP, 2.375%, 02/10/20	EUR	100,000	102,623	102,521	0.11
Stryker Corp, 2.125%, 30/11/27	EUR	200,000	218,036	224,672	0.24
Thermo Fisher Scientific Inc, 2.150%, 21/07/22	EUR	100,000	106,090	106,220	0.11
Thermo Fisher Scientific Inc, 1.400%, 23/01/26	EUR	200,000	203,408	211,382	0.22
Thermo Fisher Scientific Inc, 2.875%, 24/07/37	EUR	100,000	111,556	119,165	0.13
United Parcel Service Inc, 0.375%, 15/11/23	EUR	200,000	201,956	202,822	0.22
United Parcel Service Inc, 1.500%, 15/11/32	EUR	100,000	107,103	108,232	0.12
US Bancorp, 0.850%, 07/06/24	EUR	300,000	299,739	310,197	0.33
Verizon Communications Inc, 3.250%, 17/02/26	EUR	100,000	112,220	118,588	0.13
Verizon Communications Inc, 1.375%, 02/11/28	EUR	200,000	193,013	210,970	0.23
Walmart Inc, 1.900%, 08/04/22	EUR	100,000	104,404	105,247	0.11
Walmart Inc, 4.875%, 21/09/29	EUR	100,000	133,313	143,609	0.15
Wells Fargo & Co, 1.125%, 29/10/21	EUR	100,000	102,588	102,845	0.11
Wells Fargo & Co, 1.000%, 02/02/27	EUR	100,000	99,539	102,840	0.11
Zimmer Biomet Holdings Inc, 1.414%, 13/12/22	EUR	200,000	206,190	207,280	0.22
Total United States			<u>19,973,974</u>	<u>20,678,606</u>	<u>22.11</u>
Total Corporate Bonds			<u>89,681,537</u>	<u>92,152,924</u>	<u>98.54</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>89,681,537</u>	<u>92,152,924</u>	<u>98.54</u>
Other transferable securities					
Corporate Bonds - 0.12%					
United States					
AT&T Inc, 2.350%, 05/09/29	EUR	100,000	105,682	111,163	0.12
Total United States			<u>105,682</u>	<u>111,163</u>	<u>0.12</u>
Total Corporate Bonds			<u>105,682</u>	<u>111,163</u>	<u>0.12</u>
Total Other transferable securities			<u>105,682</u>	<u>111,163</u>	<u>0.12</u>
TOTAL INVESTMENTS			<u>89,787,219</u>	<u>92,264,087</u>	<u>98.66</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.29%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold EUR, due 03/07/19	BNP Paribas SA	3,994,963	3,553,833	44,208	0.05
Bought CHF / Sold EUR, due 03/07/19	Citibank NA	3,995,221	3,553,833	44,440	0.05
Bought CHF / Sold EUR, due 03/07/19	Goldman Sachs International	3,994,960	3,553,833	44,205	0.05
Bought CHF / Sold EUR, due 03/07/19	Merrill Lynch International	3,995,006	3,553,833	44,246	0.05
Bought CHF / Sold EUR, due 03/07/19	UBS AG London	7,991,294	7,107,668	89,644	0.10
Bought CHF / Sold EUR, due 03/07/19	Westpac Banking Corp	264,421	236,000	2,150	0.00
Bought CHF / Sold EUR, due 05/08/19	BNP Paribas SA	5,997,434	5,389,750	13,949	0.01
Bought CHF / Sold EUR, due 05/08/19	HSBC Bank PLC	5,998,118	5,389,750	14,565	0.01
Bought CHF / Sold EUR, due 05/08/19	Merrill Lynch International	5,998,522	5,389,750	14,929	0.02
Bought CHF / Sold EUR, due 05/08/19	Westpac Banking Corp	5,998,037	5,389,750	14,492	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				326,828	0.35

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CHF, due 03/07/19	BNP Paribas SA	5,389,750	5,999,751	(13,891)	(0.01)
Bought EUR / Sold CHF, due 03/07/19	HSBC Bank PLC	5,389,750	6,000,446	(14,518)	(0.01)
Bought EUR / Sold CHF, due 03/07/19	Merrill Lynch International	5,389,750	6,000,840	(14,872)	(0.02)
Bought EUR / Sold CHF, due 03/07/19	Westpac Banking Corp	5,389,750	6,000,463	(14,532)	(0.02)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(57,813)	(0.06)

Total Forward Foreign Exchange Contracts Hedge

269,015 0.29

Other Net Assets/(Liabilities)

981,748 1.05

TOTAL NET ASSETS

93,514,850 100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 98.61%					
Australia					
Australia & New Zealand Banking Group Ltd, 2.300%, 01/06/21	USD	75,000	74,588	74,883	0.21
Barrick PD Australia Finance Pty Ltd, 5.950%, 15/10/39	USD	20,000	24,344	24,544	0.07
BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	USD	20,000	20,721	24,819	0.07
Commonwealth Bank of Australia, 2.550%, 15/03/21	USD	20,000	20,090	20,045	0.05
National Australia Bank Ltd, 2.500%, 12/01/21	USD	30,000	29,675	30,106	0.08
National Australia Bank Ltd, 3.375%, 14/01/26	USD	30,000	31,084	31,193	0.09
Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	USD	30,000	31,117	37,181	0.10
Westpac Banking Corp, 2.600%, 23/11/20	USD	20,000	19,996	20,095	0.06
Westpac Banking Corp, 2.100%, 13/05/21	USD	30,000	29,980	29,916	0.08
Westpac Banking Corp, 3.650%, 15/05/23	USD	40,000	40,047	41,691	0.11
Westpac Banking Corp, 3.400%, 25/01/28	USD	30,000	29,909	31,556	0.09
Total Australia			351,551	366,029	1.01
Bermuda					
Aircastle Ltd, 5.000%, 01/04/23	USD	20,000	20,163	21,099	0.06
Total Bermuda			20,163	21,099	0.06
Brazil					
Embraer SA, 5.150%, 15/06/22	USD	15,000	15,187	15,823	0.04
Total Brazil			15,187	15,823	0.04
Canada					
Bank of Montreal, 2.100%, 15/06/20	USD	30,000	29,999	29,951	0.08
Bank of Montreal, 1.900%, 27/08/21	USD	30,000	29,191	29,773	0.08
Bank of Montreal, 2.350%, 11/09/22	USD	20,000	19,637	20,008	0.05
Bank of Nova Scotia, 2.450%, 22/03/21	USD	30,000	29,613	30,110	0.08
Bank of Nova Scotia, 3.125%, 20/04/21	USD	40,000	40,137	40,598	0.11
Bank of Nova Scotia, 2.800%, 21/07/21	USD	40,000	40,319	40,445	0.11
Brookfield Finance Inc, 4.700%, 20/09/47	USD	20,000	20,925	20,684	0.06
Burlington Resources Finance Co, 7.400%, 01/12/31	USD	40,000	52,217	56,759	0.16
Canadian Imperial Bank of Commerce, 2.550%, 16/06/22	USD	20,000	19,814	20,173	0.06
Canadian Imperial Bank of Commerce, 3.500%, 13/09/23	USD	40,000	40,550	41,755	0.11
Canadian National Railway Co, 6.250%, 01/08/34	USD	15,000	17,855	20,493	0.06
Canadian Natural Resources Ltd, 2.950%, 15/01/23	USD	30,000	28,824	30,224	0.08
Canadian Natural Resources Ltd, 3.900%, 01/02/25	USD	10,000	10,041	10,424	0.03
Canadian Pacific Railway Co, 6.125%, 15/09/15	USD	15,000	18,331	20,275	0.06
Cenovus Energy Inc, 5.700%, 15/10/19	USD	769	751	775	0.00
Cenovus Energy Inc, 6.750%, 15/11/39	USD	40,000	42,607	47,800	0.13
Enbridge Inc, 3.500%, 10/06/24	USD	20,000	19,658	20,626	0.06
Enbridge Inc, 3.700%, 15/07/27	USD	15,000	14,944	15,531	0.04
Magna International Inc, 3.625%, 15/06/24	USD	20,000	19,815	20,799	0.06
Manulife Financial Corp, 5.375%, 04/03/46	USD	20,000	21,078	24,540	0.07
National Bank of Canada, 2.200%, 02/11/20	USD	30,000	29,553	29,959	0.08
Nexen Energy ULC, 7.875%, 15/03/32	USD	25,000	33,567	36,147	0.10
Petro-Canada, 5.950%, 15/05/35	USD	15,000	16,566	18,623	0.05
Rogers Communications Inc, 3.000%, 15/03/23	USD	30,000	30,330	30,573	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
Canada (continued)					
Rogers Communications Inc, 2.900%, 15/11/26	USD	20,000	18,511	20,043	0.05
Royal Bank of Canada, 2.350%, 30/10/20	USD	20,000	19,997	20,038	0.05
Royal Bank of Canada, 2.500%, 19/01/21	USD	20,000	20,025	20,072	0.06
Royal Bank of Canada, 2.750%, 01/02/22	USD	10,000	9,837	10,149	0.03
Suncor Energy Inc, 3.600%, 01/12/24	USD	10,000	9,583	10,429	0.03
Suncor Energy Inc, 6.850%, 01/06/39	USD	20,000	24,359	27,723	0.08
TELUS Corp, 4.600%, 16/11/48	USD	30,000	30,702	33,036	0.09
Thomson Reuters Corp, 3.350%, 15/05/26	USD	20,000	18,875	20,065	0.06
Toronto-Dominion Bank, 2.125%, 07/04/21	USD	50,000	49,510	49,933	0.14
Toronto-Dominion Bank, 1.800%, 13/07/21	USD	30,000	29,479	29,732	0.08
TransCanada PipeLines Ltd, 3.800%, 01/10/20	USD	20,000	20,218	20,272	0.06
TransCanada PipeLines Ltd, 3.750%, 16/10/23	USD	20,000	20,617	20,815	0.06
TransCanada PipeLines Ltd, 4.875%, 15/01/26	USD	20,000	19,945	22,052	0.06
TransCanada PipeLines Ltd, 5.850%, 15/03/36	USD	15,000	16,894	17,999	0.05
TransCanada PipeLines Ltd, 5.100%, 15/03/49	USD	30,000	31,780	34,473	0.09
Total Canada			966,654	1,013,876	2.79
Cayman Islands					
Alibaba Group Holding Ltd, 3.600%, 28/11/24	USD	100,000	102,707	104,274	0.29
Baidu Inc, 2.875%, 06/07/22	USD	20,000	20,027	20,025	0.05
Baidu Inc, 3.625%, 06/07/27	USD	30,000	30,102	30,183	0.08
Fibria Overseas Finance Ltd, 5.250%, 12/05/24	USD	15,000	15,863	15,919	0.04
Sands China Ltd, 5.125%, 08/08/25	USD	50,000	51,399	53,750	0.15
Seagate HDD Cayman, 4.750%, 01/06/23	USD	50,000	49,384	51,500	0.14
Vale Overseas Ltd, 4.375%, 11/01/22	USD	9,000	9,266	9,270	0.03
Vale Overseas Ltd, 6.875%, 21/11/36	USD	30,000	34,496	35,962	0.10
Vale Overseas Ltd, 6.875%, 10/11/39	USD	20,000	19,288	24,025	0.07
Total Cayman Islands			332,532	344,908	0.95
China					
Industrial & Commercial Bank of China Ltd, 2.635%, 26/05/21	USD	50,000	48,880	49,983	0.14
Total China			48,880	49,983	0.14
Colombia					
Ecopetrol SA, 5.875%, 18/09/23	USD	10,000	10,569	11,063	0.03
Ecopetrol SA, 4.125%, 16/01/25	USD	20,000	19,766	20,700	0.06
Ecopetrol SA, 5.875%, 28/05/45	USD	30,000	26,701	33,037	0.09
Total Colombia			57,036	64,800	0.18
France					
AXA SA, 8.600%, 15/12/30	USD	30,000	37,719	42,522	0.12
BNP Paribas SA, 5.000%, 15/01/21	USD	30,000	30,847	31,195	0.08
BNP Paribas Via BNP Paribas US Medium-Term Note Program LLC, 3.250%, 03/03/23	USD	20,000	19,778	20,667	0.06
BPCE SA, 2.650%, 03/02/21	USD	50,000	50,066	50,222	0.14
Orange SA, 9.000%, 01/03/31	USD	30,000	40,883	45,513	0.12
Orange SA, 5.500%, 06/02/44	USD	20,000	23,028	24,614	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
France (continued)					
Sanofi, 4.000%, 29/03/21	USD	40,000	40,933	41,209	0.11
Total Capital International SA, 2.875%, 17/02/22	USD	20,000	20,026	20,340	0.06
Total Capital International SA, 2.700%, 25/01/23	USD	20,000	19,609	20,322	0.05
Total Capital International SA, 3.750%, 10/04/24	USD	20,000	20,409	21,297	0.06
Total Capital SA, 4.450%, 24/06/20	USD	10,000	10,177	10,221	0.03
Total France			<u>313,475</u>	<u>328,122</u>	<u>0.90</u>
Germany					
Deutsche Bank AG, 4.250%, 14/10/21	USD	20,000	20,611	20,250	0.05
Deutsche Bank AG, 3.700%, 30/05/24	USD	70,000	69,840	68,561	0.19
Total Germany			<u>90,451</u>	<u>88,811</u>	<u>0.24</u>
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 3.800%, 09/06/23	USD	30,000	29,887	31,114	0.08
Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	USD	30,000	29,676	31,182	0.09
Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	USD	20,000	20,267	23,285	0.06
Total Guernsey			<u>79,830</u>	<u>85,581</u>	<u>0.23</u>
Ireland					
AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.500%, 15/05/21	USD	30,000	30,274	30,938	0.09
GE Capital International Funding Co Unlimited Co, 2.342%, 15/11/20	USD	60,000	60,041	59,660	0.16
GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35	USD	100,000	101,528	98,923	0.27
Johnson Controls International plc, 5.125%, 14/09/45	USD	2,000	2,334	2,186	0.01
Perrigo Finance Unlimited Co, 4.375%, 15/03/26	USD	30,000	29,362	29,980	0.08
Shire Acquisitions Investments Ireland DAC, 2.400%, 23/09/21	USD	50,000	49,976	49,904	0.14
Total Ireland			<u>273,515</u>	<u>271,591</u>	<u>0.75</u>
Isle Of Man					
AngloGold Ashanti Holdings PLC, 5.125%, 01/08/22	USD	15,000	15,555	15,656	0.04
Total Isle Of Man			<u>15,555</u>	<u>15,656</u>	<u>0.04</u>
Japan					
Mitsubishi UFJ Financial Group Inc, 2.998%, 22/02/22	USD	50,000	49,165	50,616	0.14
Mitsubishi UFJ Financial Group Inc, 2.665%, 25/07/22	USD	30,000	29,743	30,134	0.08
Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23	USD	20,000	20,547	20,933	0.06
Mitsubishi UFJ Financial Group Inc, 3.777%, 02/03/25	USD	50,000	50,125	52,743	0.15
Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	USD	20,000	20,579	21,272	0.06
Mitsubishi UFJ Financial Group Inc, 3.677%, 22/02/27	USD	20,000	20,088	21,174	0.06
Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	USD	20,000	19,801	22,129	0.06
Mizuho Financial Group Inc, 2.601%, 11/09/22	USD	30,000	28,885	30,063	0.08
Mizuho Financial Group Inc, 3.663%, 28/02/27	USD	50,000	51,490	52,657	0.15
ORIX Corp, 3.250%, 04/12/24	USD	50,000	49,950	51,375	0.14
Sumitomo Mitsui Banking Corp, 3.200%, 18/07/22	USD	30,000	29,883	30,699	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
Japan (continued)					
Sumitomo Mitsui Financial Group Inc, 2.442%, 19/10/21	USD	50,000	49,415	50,050	0.14
Sumitomo Mitsui Financial Group Inc, 3.102%, 17/01/23	USD	80,000	78,635	81,687	0.22
Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	USD	50,000	48,166	50,632	0.14
Sumitomo Mitsui Financial Group Inc, 3.544%, 17/01/28	USD	10,000	10,000	10,510	0.03
Total Japan			556,472	576,674	1.59
Luxembourg					
Allergan Funding SCS, 3.450%, 15/03/22	USD	50,000	49,233	51,001	0.14
Allergan Funding SCS, 3.850%, 15/06/24	USD	30,000	29,838	31,214	0.08
Allergan Funding SCS, 4.850%, 15/06/44	USD	20,000	19,525	20,722	0.06
ArcelorMittal, 5.500%, 01/03/21	USD	10,000	10,329	10,387	0.03
ArcelorMittal, 6.250%, 25/02/22	USD	10,000	10,603	10,800	0.03
ArcelorMittal, 7.000%, 15/10/39	USD	7,000	8,579	8,304	0.02
Total Luxembourg			128,107	132,428	0.36
Mexico					
America Movil SAB de CV, 3.125%, 16/07/22	USD	30,000	29,418	30,517	0.08
America Movil SAB de CV, 6.125%, 30/03/40	USD	30,000	35,436	39,053	0.11
Grupo Televisa SAB, 6.625%, 15/01/40	USD	30,000	34,849	35,889	0.10
Total Mexico			99,703	105,459	0.29
Netherlands					
CNH Industrial NV, 4.500%, 15/08/23	USD	15,000	15,475	15,740	0.04
Cooperatieve Rabobank UA, 4.500%, 11/01/21	USD	40,000	41,354	41,291	0.11
Cooperatieve Rabobank UA, 3.875%, 08/02/22	USD	50,000	50,965	51,986	0.14
Cooperatieve Rabobank UA, 3.950%, 09/11/22	USD	40,000	39,845	41,381	0.11
Cooperatieve Rabobank UA, 5.250%, 24/05/41	USD	20,000	21,923	25,662	0.07
Deutsche Telekom International Finance BV, 8.750%, 15/06/30	USD	50,000	68,700	71,520	0.20
Iberdrola International BV, 6.750%, 15/07/36	USD	20,000	26,158	26,147	0.07
ING Groep NV, 3.950%, 29/03/27	USD	40,000	38,619	41,882	0.12
ING Groep NV, 4.550%, 02/10/28	USD	50,000	52,373	55,000	0.15
Koninklijke Philips NV, 6.875%, 11/03/38	USD	20,000	26,769	27,534	0.08
LYB International Finance BV, 4.000%, 15/07/23	USD	10,000	10,072	10,523	0.03
LYB International Finance BV, 4.875%, 15/03/44	USD	20,000	18,606	21,281	0.06
LyondellBasell Industries NV, 4.625%, 26/02/55	USD	20,000	20,725	19,930	0.06
Mylan NV, 3.950%, 15/06/26	USD	40,000	38,309	38,590	0.11
Mylan NV, 5.250%, 15/06/46	USD	20,000	21,069	18,677	0.05
Shell International Finance BV, 2.375%, 21/08/22	USD	30,000	29,397	30,143	0.08
Shell International Finance BV, 3.400%, 12/08/23	USD	20,000	20,208	20,869	0.06
Shell International Finance BV, 3.250%, 11/05/25	USD	25,000	25,223	26,117	0.07
Shell International Finance BV, 6.375%, 15/12/38	USD	50,000	67,541	70,555	0.19
Shell International Finance BV, 4.375%, 11/05/45	USD	40,000	41,945	45,811	0.13
Shell International Finance BV, 3.750%, 12/09/46	USD	10,000	9,958	10,499	0.03
Total Netherlands			685,234	711,138	1.96

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
Norway					
Equinor ASA, 2.450%, 17/01/23	USD	20,000	19,553	20,172	0.06
Equinor ASA, 5.100%, 17/08/40	USD	50,000	54,978	61,831	0.17
Total Norway			74,531	82,003	0.23
Singapore					
Flex Ltd, 5.000%, 15/02/23	USD	10,000	10,085	10,462	0.03
Total Singapore			10,085	10,462	0.03
Spain					
Banco Santander SA, 3.848%, 12/04/23	USD	20,000	19,806	20,719	0.06
Banco Santander SA, 5.179%, 19/11/25	USD	30,000	31,941	32,560	0.09
Banco Santander SA, 3.800%, 23/02/28	USD	40,000	40,015	40,627	0.11
Telefonica Emisiones SAU, 4.570%, 27/04/23	USD	30,000	31,065	32,286	0.09
Telefonica Emisiones SAU, 7.045%, 20/06/36	USD	75,000	85,951	97,956	0.27
Total Spain			208,778	224,148	0.62
Sweden					
Svenska Handelsbanken AB, 2.450%, 30/03/21	USD	30,000	29,584	30,090	0.08
Svenska Handelsbanken AB, 1.875%, 07/09/21	USD	30,000	29,708	29,690	0.08
Total Sweden			59,292	59,780	0.16
Switzerland					
Credit Suisse AG, 3.000%, 29/10/21	USD	30,000	29,775	30,437	0.08
Credit Suisse AG, 3.625%, 09/09/24	USD	20,000	20,054	21,040	0.06
Total Switzerland			49,829	51,477	0.14
United Kingdom					
Aon PLC, 4.600%, 14/06/44	USD	40,000	39,428	43,600	0.12
AstraZeneca PLC, 3.375%, 16/11/25	USD	40,000	39,925	41,770	0.11
AstraZeneca PLC, 6.450%, 15/09/37	USD	40,000	49,590	53,802	0.15
Barclays Bank PLC, 5.140%, 14/10/20	USD	70,000	71,203	71,942	0.20
Barclays PLC, 3.250%, 12/01/21	USD	30,000	29,744	30,226	0.08
Barclays PLC, 4.337%, 10/01/28	USD	50,000	49,741	51,109	0.14
BP Capital Markets PLC, 3.814%, 10/02/24	USD	30,000	31,405	31,789	0.09
British Telecommunications PLC, 9.625%, 15/12/30	USD	50,000	70,709	75,301	0.21
Diageo Capital PLC, 5.875%, 30/09/36	USD	20,000	24,250	26,125	0.07
GlaxoSmithKline Capital PLC, 2.875%, 01/06/22	USD	30,000	30,098	30,521	0.08
HSBC Holdings PLC, 5.100%, 05/04/21	USD	30,000	30,780	31,347	0.09
HSBC Holdings PLC, 4.875%, 14/01/22	USD	50,000	51,583	52,920	0.14
HSBC Holdings PLC, 4.000%, 30/03/22	USD	50,000	50,209	52,054	0.14
HSBC Holdings PLC, 3.600%, 25/05/23	USD	70,000	72,019	72,771	0.20
HSBC Holdings PLC, 4.250%, 14/03/24	USD	20,000	20,246	21,091	0.06
HSBC Holdings PLC, 3.803%, 11/03/25	USD	40,000	40,781	41,490	0.11
HSBC Holdings PLC, 4.250%, 18/08/25	USD	30,000	29,623	31,524	0.09
HSBC Holdings PLC, 4.583%, 19/06/29	USD	30,000	31,809	32,754	0.09
HSBC Holdings PLC, 6.800%, 01/06/38	USD	20,000	25,872	26,944	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United Kingdom (continued)					
HSBC Holdings PLC, 5.250%, 14/03/44	USD	30,000	31,191	35,042	0.10
Invesco Finance PLC, 3.750%, 15/01/26	USD	10,000	10,053	10,414	0.03
Lloyds Bank PLC, 6.375%, 21/01/21	USD	30,000	31,282	31,720	0.09
Lloyds Banking Group PLC, 4.650%, 24/03/26	USD	30,000	29,607	31,234	0.08
Lloyds Banking Group PLC, 5.300%, 01/12/45	USD	100,000	102,376	112,205	0.31
Royal Bank of Scotland Group PLC, 6.125%, 15/12/22	USD	50,000	51,699	53,791	0.15
Royal Bank of Scotland Group PLC, 6.000%, 19/12/23	USD	30,000	31,422	32,614	0.09
Royal Bank of Scotland Group PLC, 5.125%, 28/05/24	USD	30,000	30,420	31,630	0.09
Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	USD	20,000	20,750	21,339	0.06
Santander UK PLC, 2.500%, 05/01/21	USD	50,000	49,306	49,924	0.14
Santander UK PLC, 4.000%, 13/03/24	USD	30,000	30,174	31,565	0.09
Vodafone Group PLC, 4.125%, 30/05/25	USD	80,000	80,002	85,169	0.23
Vodafone Group PLC, 6.150%, 27/02/37	USD	30,000	32,436	36,334	0.10
Vodafone Group PLC, 5.250%, 30/05/48	USD	20,000	20,040	22,118	0.06
WPP Finance 2010, 3.750%, 19/09/24	USD	15,000	14,846	15,497	0.04
Total United Kingdom			1,354,619	1,419,676	3.90
United States					
21st Century Fox America Inc, 5.400%, 01/10/43	USD	50,000	59,128	63,331	0.17
3M Co, 2.000%, 07/08/20	USD	50,000	49,936	49,963	0.14
3M Co, 2.250%, 19/09/26	USD	20,000	19,348	19,527	0.05
ABB Finance USA Inc, 2.875%, 08/05/22	USD	20,000	19,849	20,306	0.06
Abbott Laboratories, 2.900%, 30/11/21	USD	20,000	19,983	20,318	0.06
Abbott Laboratories, 3.400%, 30/11/23	USD	14,000	13,959	14,581	0.04
Abbott Laboratories, 3.750%, 30/11/26	USD	11,000	11,122	11,850	0.03
Abbott Laboratories, 4.750%, 30/11/36	USD	20,000	19,889	23,610	0.06
Abbott Laboratories, 6.000%, 01/04/39	USD	20,000	24,107	26,219	0.07
Abbott Laboratories, 4.900%, 30/11/46	USD	20,000	19,858	24,543	0.07
AbbVie Inc, 2.300%, 14/05/21	USD	20,000	19,709	19,939	0.05
AbbVie Inc, 2.900%, 06/11/22	USD	30,000	29,604	30,319	0.08
AbbVie Inc, 3.600%, 14/05/25	USD	10,000	9,721	10,349	0.03
AbbVie Inc, 3.200%, 14/05/26	USD	50,000	50,002	50,362	0.14
AbbVie Inc, 4.500%, 14/05/35	USD	40,000	37,492	41,009	0.11
AbbVie Inc, 4.700%, 14/05/45	USD	20,000	20,054	20,348	0.06
AbbVie Inc, 4.450%, 14/05/46	USD	20,000	17,903	19,511	0.05
Activision Blizzard Inc, 3.400%, 15/09/26	USD	20,000	18,998	20,230	0.06
Adobe Systems Inc, 3.250%, 01/02/25	USD	20,000	20,021	20,845	0.06
Aetna Inc, 6.625%, 15/06/36	USD	30,000	36,956	36,949	0.10
Aetna Inc, 4.500%, 15/05/42	USD	10,000	9,878	9,881	0.03
Aflac Inc, 3.625%, 15/11/24	USD	15,000	14,992	15,854	0.04
Air Lease Corp, 3.750%, 01/02/22	USD	30,000	29,922	30,797	0.08
Air Lease Corp, 2.750%, 15/01/23	USD	40,000	38,495	39,922	0.11
Air Lease Corp, 3.250%, 01/03/25	USD	30,000	28,269	30,114	0.08
Alexandria Real Estate Equities Inc, 4.600%, 01/04/22	USD	26,000	26,218	27,467	0.08
Allstate Corp, 3.150%, 15/06/23	USD	10,000	10,023	10,304	0.03
Allstate Corp, 4.200%, 15/12/46	USD	20,000	19,778	22,337	0.06
Alphabet Inc, 3.375%, 25/02/24	USD	20,000	20,322	21,102	0.06
Alphabet Inc, 1.998%, 15/08/26	USD	10,000	9,852	9,746	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Altria Group Inc, 4.750%, 05/05/21	USD	40,000	41,123	41,658	0.11
Altria Group Inc, 4.400%, 14/02/26	USD	20,000	20,145	21,351	0.06
Altria Group Inc, 5.800%, 14/02/39	USD	40,000	39,902	44,642	0.12
Altria Group Inc, 5.375%, 31/01/44	USD	40,000	38,216	42,833	0.12
Amazon.com Inc, 2.500%, 29/11/22	USD	30,000	29,171	30,256	0.08
Amazon.com Inc, 2.800%, 22/08/24	USD	40,000	39,665	41,154	0.11
Amazon.com Inc, 5.200%, 03/12/25	USD	30,000	33,114	35,025	0.10
Amazon.com Inc, 3.875%, 22/08/37	USD	20,000	20,459	22,029	0.06
Amazon.com Inc, 4.950%, 05/12/44	USD	30,000	30,194	37,775	0.10
Amazon.com Inc, 4.050%, 22/08/47	USD	20,000	20,481	22,577	0.06
Ameren Illinois Co, 4.500%, 15/03/49	USD	30,000	31,025	35,052	0.10
American Airlines 2015-1 Class A Pass Through Trust, 3.375%, 01/05/27	USD	24,084	23,731	24,480	0.07
American Airlines 2015-2 Class AA Pass Through Trust, 3.600%, 22/09/27	USD	3,432	3,432	3,546	0.01
American Express Co, 3.400%, 27/02/23	USD	50,000	49,124	51,744	0.14
American Express Co, 4.200%, 06/11/25	USD	20,000	19,960	21,826	0.06
American Express Credit Corp, 2.250%, 05/05/21	USD	20,000	20,156	19,995	0.05
American Express Credit Corp, 3.300%, 03/05/27	USD	15,000	14,856	15,707	0.04
American Financial Group Inc, 4.500%, 15/06/47	USD	10,000	9,553	10,006	0.03
American Honda Finance Corp, 1.650%, 12/07/21	USD	50,000	49,173	49,387	0.14
American Honda Finance Corp, 3.500%, 15/02/28	USD	20,000	19,415	20,988	0.06
American International Group Inc, 3.300%, 01/03/21	USD	30,000	30,192	30,392	0.08
American International Group Inc, 4.875%, 01/06/22	USD	20,000	20,608	21,423	0.06
American International Group Inc, 3.750%, 10/07/25	USD	10,000	9,581	10,448	0.03
American International Group Inc, 4.500%, 16/07/44	USD	50,000	49,760	52,474	0.14
American International Group Inc, 4.375%, 15/01/55	USD	20,000	19,902	20,145	0.06
American Tower Corp, 5.900%, 01/11/21	USD	30,000	31,166	32,268	0.09
American Tower Corp, 4.000%, 01/06/25	USD	20,000	20,015	21,088	0.06
American Tower Corp, 3.375%, 15/10/26	USD	10,000	9,856	10,155	0.03
American Water Capital Corp, 2.950%, 01/09/27	USD	20,000	18,723	20,126	0.06
American Water Capital Corp, 6.593%, 15/10/37	USD	20,000	26,117	27,137	0.07
Ameriprise Financial Inc, 3.700%, 15/10/24	USD	10,000	10,150	10,593	0.03
Ameriprise Financial Inc, 2.875%, 15/09/26	USD	20,000	18,604	20,137	0.06
AmerisourceBergen Corp, 4.250%, 01/03/45	USD	30,000	30,067	28,711	0.08
Amgen Inc, 2.700%, 01/05/22	USD	20,000	19,807	20,148	0.06
Amgen Inc, 2.250%, 19/08/23	USD	20,000	19,970	19,868	0.05
Amgen Inc, 6.375%, 01/06/37	USD	20,000	23,520	25,189	0.07
Amgen Inc, 5.150%, 15/11/41	USD	20,000	20,744	22,909	0.06
Amgen Inc, 4.400%, 01/05/45	USD	20,000	21,148	21,193	0.06
Amgen Inc, 4.663%, 15/06/51	USD	15,000	15,773	16,322	0.04
Anadarko Petroleum Corp, 5.550%, 15/03/26	USD	20,000	21,335	22,434	0.06
Anadarko Petroleum Corp, 6.450%, 15/09/36	USD	50,000	55,499	61,077	0.17
Analog Devices Inc, 3.500%, 05/12/26	USD	20,000	19,887	20,447	0.06
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	USD	40,000	41,382	43,649	0.12
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	USD	90,000	91,718	99,969	0.27
Anheuser-Busch InBev Finance Inc, 4.625%, 01/02/44	USD	40,000	40,876	42,495	0.12

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Anheuser-Busch InBev Worldwide Inc, 3.500%, 12/01/24	USD	50,000	50,402	52,114	0.14
Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	USD	30,000	29,794	32,298	0.09
Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	USD	50,000	51,814	56,476	0.16
Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	USD	30,000	29,713	31,743	0.09
Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	USD	50,000	73,218	74,857	0.21
Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	USD	15,000	14,919	15,936	0.04
Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	USD	15,000	15,839	18,700	0.05
Anthem Inc, 3.700%, 15/08/21	USD	30,000	30,307	30,710	0.08
Anthem Inc, 2.950%, 01/12/22	USD	20,000	20,062	20,284	0.06
Anthem Inc, 5.100%, 15/01/44	USD	30,000	30,505	34,538	0.09
Anthem Inc, 4.375%, 01/12/47	USD	10,000	10,432	10,589	0.03
Apache Corp, 3.250%, 15/04/22	USD	6,000	5,983	6,097	0.02
Apache Corp, 5.100%, 01/09/40	USD	30,000	29,221	30,247	0.08
Appalachian Power Co, 7.000%, 01/04/38	USD	40,000	50,676	54,653	0.15
Apple Inc, 2.250%, 23/02/21	USD	30,000	29,665	30,085	0.08
Apple Inc, 2.500%, 09/02/22	USD	30,000	29,999	30,300	0.08
Apple Inc, 2.100%, 12/09/22	USD	20,000	19,985	19,993	0.05
Apple Inc, 2.400%, 03/05/23	USD	50,000	48,354	50,541	0.14
Apple Inc, 3.450%, 06/05/24	USD	30,000	30,263	31,712	0.09
Apple Inc, 2.850%, 11/05/24	USD	50,000	50,389	51,413	0.14
Apple Inc, 3.250%, 23/02/26	USD	30,000	30,178	31,352	0.09
Apple Inc, 3.350%, 09/02/27	USD	35,000	35,000	36,692	0.10
Apple Inc, 3.200%, 11/05/27	USD	20,000	19,838	20,851	0.06
Apple Inc, 3.000%, 20/06/27	USD	15,000	14,972	15,387	0.04
Apple Inc, 3.000%, 13/11/27	USD	20,000	19,951	20,572	0.06
Apple Inc, 4.500%, 23/02/36	USD	20,000	19,922	23,471	0.06
Apple Inc, 3.450%, 09/02/45	USD	20,000	17,794	19,895	0.05
Apple Inc, 4.375%, 13/05/45	USD	20,000	21,001	22,750	0.06
Apple Inc, 4.650%, 23/02/46	USD	10,000	10,924	11,832	0.03
Apple Inc, 4.250%, 09/02/47	USD	20,000	20,691	22,390	0.06
Apple Inc, 3.750%, 13/11/47	USD	25,000	24,806	26,210	0.07
Applied Materials Inc, 3.900%, 01/10/25	USD	15,000	14,966	16,077	0.04
Applied Materials Inc, 5.100%, 01/10/35	USD	15,000	14,959	18,206	0.05
Arch Capital Finance LLC, 4.011%, 15/12/26	USD	10,000	9,943	10,726	0.03
Archer-Daniels-Midland Co, 3.750%, 15/09/47	USD	20,000	19,913	20,461	0.06
Arconic Inc, 5.900%, 01/02/27	USD	40,000	40,409	43,100	0.12
Ares Capital Corp, 3.625%, 19/01/22	USD	40,000	39,930	40,405	0.11
Ascension Health, 3.945%, 15/11/46	USD	10,000	10,203	10,784	0.03
AT&T Inc, 2.800%, 17/02/21	USD	50,000	49,809	50,306	0.14
AT&T Inc, 3.875%, 15/08/21	USD	30,000	30,114	30,907	0.08
AT&T Inc, 3.200%, 01/03/22	USD	35,000	34,986	35,680	0.10
AT&T Inc, 4.450%, 01/04/24	USD	30,000	30,476	32,273	0.09
AT&T Inc, 3.950%, 15/01/25	USD	30,000	30,297	31,669	0.09
AT&T Inc, 3.400%, 15/05/25	USD	10,000	9,761	10,264	0.03
AT&T Inc, 3.800%, 15/02/27	USD	20,000	19,445	20,769	0.06
AT&T Inc, 4.250%, 01/03/27	USD	20,000	19,991	21,337	0.06
AT&T Inc, 4.300%, 15/02/30	USD	32,000	30,828	34,087	0.09
AT&T Inc, 4.500%, 15/05/35	USD	40,000	39,908	41,876	0.11
AT&T Inc, 6.550%, 15/02/39	USD	30,000	34,793	37,708	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
AT&T Inc, 6.000%, 15/08/40	USD	30,000	31,143	35,612	0.10
AT&T Inc, 5.350%, 01/09/40	USD	20,000	21,047	22,436	0.06
AT&T Inc, 6.375%, 01/03/41	USD	30,000	32,074	37,371	0.10
AT&T Inc, 6.250%, 29/03/41	USD	30,000	35,123	36,594	0.10
AT&T Inc, 4.300%, 15/12/42	USD	30,000	26,632	29,629	0.08
AT&T Inc, 4.650%, 01/06/44	USD	20,000	18,901	20,617	0.06
AT&T Inc, 4.850%, 15/07/45	USD	10,000	10,011	10,652	0.03
AT&T Inc, 4.750%, 15/05/46	USD	30,000	29,266	31,620	0.09
AT&T Inc, 5.650%, 15/02/47	USD	30,000	31,606	35,290	0.10
AT&T Inc, 4.500%, 09/03/48	USD	20,000	18,156	20,373	0.06
AT&T Inc, 5.150%, 15/02/50	USD	40,000	37,161	44,049	0.12
AT&T Inc, 5.700%, 01/03/57	USD	20,000	19,887	23,655	0.06
Atmos Energy Corp, 4.150%, 15/01/43	USD	20,000	21,632	21,653	0.06
Automatic Data Processing Inc, 2.250%, 15/09/20	USD	20,000	19,823	20,013	0.05
AutoZone Inc, 3.750%, 01/06/27	USD	15,000	14,999	15,636	0.04
AXA Equitable Holdings Inc, 4.350%, 20/04/28	USD	50,000	49,692	52,433	0.14
Baker Hughes a GE Co LLC, 5.125%, 15/09/40	USD	50,000	53,940	54,926	0.15
Bank of America Corp, 2.151%, 09/11/20	USD	30,000	30,000	29,882	0.08
Bank of America Corp, 2.738%, 23/01/22	USD	70,000	70,002	70,307	0.19
Bank of America Corp, 2.503%, 21/10/22	USD	40,000	40,000	40,053	0.11
Bank of America Corp, 3.300%, 11/01/23	USD	30,000	30,316	30,910	0.08
Bank of America Corp, 3.004%, 20/12/23	USD	70,000	70,262	71,257	0.20
Bank of America Corp, 4.000%, 22/01/25	USD	50,000	50,988	52,515	0.14
Bank of America Corp, 3.366%, 23/01/26	USD	70,000	70,515	72,135	0.20
Bank of America Corp, 4.450%, 03/03/26	USD	30,000	31,252	32,306	0.09
Bank of America Corp, 3.500%, 19/04/26	USD	60,000	62,147	62,713	0.17
Bank of America Corp, 3.248%, 21/10/27	USD	20,000	18,580	20,436	0.06
Bank of America Corp, 4.183%, 25/11/27	USD	70,000	67,470	74,081	0.20
Bank of America Corp, 3.593%, 21/07/28	USD	50,000	50,508	51,969	0.14
Bank of America Corp, 3.970%, 05/03/29	USD	70,000	72,477	74,753	0.21
Bank of America Corp, 7.750%, 14/05/38	USD	40,000	53,572	58,992	0.16
Bank of America Corp, 5.875%, 07/02/42	USD	30,000	38,336	39,812	0.11
Bank of America Corp, 5.000%, 21/01/44	USD	30,000	34,015	36,336	0.10
Bank of America Corp, 4.443%, 20/01/48	USD	20,000	21,507	22,514	0.06
Bank of New York Mellon Corp, 2.600%, 17/08/20	USD	20,000	20,223	20,100	0.06
Bank of New York Mellon Corp, 2.950%, 29/01/23	USD	50,000	49,946	51,027	0.14
Bank of New York Mellon Corp, 3.650%, 04/02/24	USD	60,000	59,772	63,302	0.17
Bank of New York Mellon Corp, 3.400%, 29/01/28	USD	20,000	19,991	20,956	0.06
Bank One Corp, 7.625%, 15/10/26	USD	35,000	40,760	45,010	0.12
BAT Capital Corp, 2.297%, 14/08/20	USD	20,000	20,039	19,945	0.05
BAT Capital Corp, 4.540%, 15/08/47	USD	30,000	24,563	27,716	0.08
Baxalta Inc, 4.000%, 23/06/25	USD	46,000	46,034	48,936	0.13
BB&T Corp, 2.625%, 29/06/20	USD	70,000	70,080	70,191	0.19
BB&T Corp, 2.050%, 10/05/21	USD	20,000	20,015	19,897	0.05
BB&T Corp, 3.750%, 06/12/23	USD	30,000	30,227	31,752	0.09
BB&T Corp, 2.850%, 26/10/24	USD	10,000	9,865	10,213	0.03
Becton Dickinson and Co, 2.894%, 06/06/22	USD	50,000	48,536	50,660	0.14
Becton Dickinson and Co, 3.734%, 15/12/24	USD	10,000	10,155	10,484	0.03
Becton Dickinson and Co, 3.700%, 06/06/27	USD	14,000	14,036	14,619	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Becton Dickinson and Co, 4.669%, 06/06/47	USD	20,000	20,742	22,366	0.06
Berkshire Hathaway Energy Co, 3.750%, 15/11/23	USD	10,000	10,233	10,539	0.03
Berkshire Hathaway Energy Co, 3.250%, 15/04/28	USD	20,000	18,945	20,544	0.06
Berkshire Hathaway Energy Co, 4.450%, 15/01/49	USD	20,000	20,659	22,584	0.06
Berkshire Hathaway Finance Corp, 3.000%, 15/05/22	USD	30,000	29,736	30,833	0.08
Berkshire Hathaway Finance Corp, 5.750%, 15/01/40	USD	10,000	12,367	13,130	0.04
Berkshire Hathaway Inc, 2.200%, 15/03/21	USD	20,000	19,986	20,052	0.05
Berkshire Hathaway Inc, 3.400%, 31/01/22	USD	20,000	20,161	20,673	0.06
Berkshire Hathaway Inc, 2.750%, 15/03/23	USD	30,000	29,502	30,471	0.08
Berkshire Hathaway Inc, 3.125%, 15/03/26	USD	20,000	19,253	20,690	0.06
Berkshire Hathaway Inc, 4.500%, 11/02/43	USD	10,000	11,041	11,513	0.03
Biogen Inc, 2.900%, 15/09/20	USD	20,000	19,990	20,090	0.06
Biogen Inc, 3.625%, 15/09/22	USD	15,000	14,994	15,477	0.04
Biogen Inc, 4.050%, 15/09/25	USD	10,000	9,985	10,723	0.03
Biogen Inc, 5.200%, 15/09/45	USD	10,000	9,938	11,165	0.03
BlackRock Inc, 3.375%, 01/06/22	USD	20,000	20,416	20,727	0.06
BlackRock Inc, 3.200%, 15/03/27	USD	20,000	19,210	20,880	0.06
Block Financial LLC, 5.500%, 01/11/22	USD	30,000	31,482	31,972	0.09
Boardwalk Pipelines LP, 5.950%, 01/06/26	USD	30,000	30,738	33,317	0.09
Booking Holdings Inc, 3.600%, 01/06/26	USD	15,000	15,214	15,812	0.04
Boston Properties LP, 3.850%, 01/02/23	USD	20,000	20,014	20,887	0.06
Boston Properties LP, 3.125%, 01/09/23	USD	40,000	39,578	40,876	0.11
Boston Properties LP, 3.650%, 01/02/26	USD	30,000	30,253	31,162	0.09
Boston Scientific Corp, 3.450%, 01/03/24	USD	50,000	50,227	52,274	0.14
BP Capital Markets America Inc, 3.245%, 06/05/22	USD	50,000	50,421	51,417	0.14
BP Capital Markets America Inc, 2.750%, 10/05/23	USD	50,000	48,967	50,594	0.14
BP Capital Markets America Inc, 3.410%, 11/02/26	USD	30,000	30,088	31,507	0.09
BP Capital Markets America Inc, 4.234%, 06/11/28	USD	25,000	25,000	27,689	0.08
Brighthouse Financial Inc, 4.700%, 22/06/47	USD	20,000	16,710	16,625	0.05
Bristol-Myers Squibb Co, 2.000%, 01/08/22	USD	50,000	49,287	49,712	0.14
Bristol-Myers Squibb Co, 3.250%, 01/11/23	USD	20,000	20,102	20,751	0.06
Bristol-Myers Squibb Co, 3.250%, 27/02/27	USD	30,000	30,597	31,071	0.09
Bristol-Myers Squibb Co, 3.250%, 01/08/42	USD	30,000	27,053	27,896	0.08
Brixmor Operating Partnership LP, 3.650%, 15/06/24	USD	10,000	9,886	10,243	0.03
Brixmor Operating Partnership LP, 4.125%, 15/06/26	USD	5,000	4,977	5,205	0.01
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.000%, 15/01/22	USD	50,000	49,166	50,193	0.14
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.625%, 15/01/24	USD	30,000	29,337	30,275	0.08
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	USD	80,000	79,806	78,300	0.22
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	USD	50,000	46,127	47,201	0.13
Brookfield Finance LLC, 4.000%, 01/04/24	USD	10,000	10,222	10,467	0.03
Buckeye Partners LP, 4.875%, 01/02/21	USD	10,000	10,248	10,158	0.03
Bunge Ltd Finance Corp, 3.500%, 24/11/20	USD	25,000	24,994	25,255	0.07
Burlington Northern Santa Fe LLC, 3.250%, 15/06/27	USD	30,000	29,276	31,446	0.09
Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	USD	20,000	23,043	26,715	0.07
Burlington Northern Santa Fe LLC, 5.150%, 01/09/43	USD	30,000	32,602	36,954	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Burlington Northern Santa Fe LLC, 4.900%, 01/04/44	USD	10,000	11,158	12,105	0.03
Burlington Northern Santa Fe LLC, 3.900%, 01/08/46	USD	10,000	10,841	10,623	0.03
Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	USD	10,000	9,894	11,061	0.03
CA Inc, 3.600%, 15/08/22	USD	30,000	30,435	30,436	0.08
Campbell Soup Co, 3.950%, 15/03/25	USD	50,000	49,856	51,989	0.14
Capital One Financial Corp, 2.400%, 30/10/20	USD	15,000	14,994	15,011	0.04
Capital One Financial Corp, 3.300%, 30/10/24	USD	50,000	50,006	51,218	0.14
Capital One Financial Corp, 3.750%, 28/07/26	USD	50,000	48,796	50,869	0.14
Capital One Financial Corp, 3.750%, 09/03/27	USD	50,000	48,283	51,506	0.14
Cardinal Health Inc, 2.616%, 15/06/22	USD	20,000	19,693	20,084	0.06
Cardinal Health Inc, 4.368%, 15/06/47	USD	10,000	9,168	9,146	0.02
Caterpillar Financial Services Corp, 1.850%, 04/09/20	USD	20,000	19,848	19,928	0.05
Caterpillar Financial Services Corp, 2.400%, 06/06/22	USD	20,000	19,982	20,167	0.06
Caterpillar Inc, 3.900%, 27/05/21	USD	20,000	20,322	20,637	0.06
Caterpillar Inc, 3.400%, 15/05/24	USD	30,000	30,042	31,456	0.09
Caterpillar Inc, 4.300%, 15/05/44	USD	10,000	10,179	11,296	0.03
CBS Corp, 7.875%, 30/07/30	USD	50,000	59,995	68,080	0.19
Celgene Corp, 2.875%, 15/08/20	USD	30,000	29,988	30,151	0.08
Celgene Corp, 2.875%, 19/02/21	USD	20,000	19,958	20,157	0.06
Celgene Corp, 3.550%, 15/08/22	USD	20,000	20,260	20,701	0.06
Celgene Corp, 3.875%, 15/08/25	USD	20,000	19,985	21,395	0.06
Celgene Corp, 5.000%, 15/08/45	USD	30,000	29,919	35,410	0.10
Celgene Corp, 4.350%, 15/11/47	USD	25,000	24,937	27,556	0.08
CenterPoint Energy Inc, 2.500%, 01/09/22	USD	50,000	49,991	50,052	0.14
CH Robinson Worldwide Inc, 4.200%, 15/04/28	USD	20,000	19,650	21,359	0.06
Charles Schwab Corp, 2.650%, 25/01/23	USD	30,000	29,765	30,337	0.08
Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22	USD	30,000	30,145	31,489	0.09
Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25	USD	40,000	40,163	43,411	0.12
Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	USD	50,000	58,075	58,400	0.16
Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	USD	20,000	22,690	23,661	0.06
Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55	USD	20,000	24,394	23,688	0.06
Chevron Corp, 2.566%, 16/05/23	USD	20,000	20,000	20,302	0.06
Chevron Corp, 2.895%, 03/03/24	USD	30,000	29,528	30,898	0.08
Chevron Corp, 2.954%, 16/05/26	USD	50,000	50,000	51,466	0.14
Chubb Corp, 6.500%, 15/05/38	USD	50,000	63,565	70,890	0.19
Cigna Corp, 4.000%, 15/02/22	USD	40,000	40,375	41,295	0.11
Cigna Corp, 3.250%, 15/04/25	USD	20,000	19,616	20,305	0.06
Cigna Corp, 3.050%, 15/10/27	USD	100,000	91,062	98,725	0.27
Cimarex Energy Co, 3.900%, 15/05/27	USD	5,000	4,990	5,134	0.01
Cintas Corp No 2, 3.700%, 01/04/27	USD	20,000	20,684	21,253	0.06
Cisco Systems Inc, 2.450%, 15/06/20	USD	20,000	19,946	20,051	0.05
Cisco Systems Inc, 2.200%, 28/02/21	USD	30,000	30,108	30,026	0.08
Cisco Systems Inc, 1.850%, 20/09/21	USD	20,000	19,936	19,875	0.05
Cisco Systems Inc, 3.625%, 04/03/24	USD	10,000	10,231	10,648	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Cisco Systems Inc, 2.500%, 20/09/26	USD	20,000	18,649	20,184	0.06
Cisco Systems Inc, 5.900%, 15/02/39	USD	10,000	11,807	13,582	0.04
Cisco Systems Inc, 5.500%, 15/01/40	USD	20,000	22,055	26,353	0.07
Citibank NA, 3.400%, 23/07/21	USD	20,000	20,164	20,397	0.06
Citibank NA, 3.650%, 23/01/24	USD	50,000	50,871	52,538	0.14
Citigroup Inc, 4.500%, 14/01/22	USD	50,000	51,060	52,548	0.14
Citigroup Inc, 2.750%, 25/04/22	USD	30,000	29,750	30,291	0.08
Citigroup Inc, 2.700%, 27/10/22	USD	50,000	49,223	50,336	0.14
Citigroup Inc, 2.876%, 24/07/23	USD	50,000	49,949	50,583	0.14
Citigroup Inc, 3.750%, 16/06/24	USD	30,000	29,573	31,594	0.09
Citigroup Inc, 3.875%, 26/03/25	USD	20,000	19,950	20,820	0.06
Citigroup Inc, 4.400%, 10/06/25	USD	50,000	50,275	53,387	0.15
Citigroup Inc, 3.700%, 12/01/26	USD	50,000	49,957	52,538	0.14
Citigroup Inc, 4.600%, 09/03/26	USD	20,000	21,034	21,621	0.06
Citigroup Inc, 3.200%, 21/10/26	USD	20,000	18,570	20,356	0.06
Citigroup Inc, 4.450%, 29/09/27	USD	40,000	39,702	42,935	0.12
Citigroup Inc, 3.520%, 27/10/28	USD	30,000	29,991	30,858	0.08
Citigroup Inc, 6.000%, 31/10/33	USD	25,000	26,579	30,759	0.08
Citigroup Inc, 8.125%, 15/07/39	USD	25,000	35,623	39,781	0.11
Citigroup Inc, 5.875%, 30/01/42	USD	25,000	28,133	32,838	0.09
Citigroup Inc, 4.650%, 23/07/48	USD	20,000	22,069	23,075	0.06
Citizens Bank NA, 2.250%, 30/10/20	USD	30,000	29,519	29,939	0.08
Citizens Financial Group Inc, 4.300%, 03/12/25	USD	30,000	30,262	31,730	0.09
CME Group Inc, 3.000%, 15/03/25	USD	10,000	9,895	10,405	0.03
CME Group Inc, 5.300%, 15/09/43	USD	20,000	23,399	25,559	0.07
CNA Financial Corp, 3.450%, 15/08/27	USD	10,000	9,982	10,142	0.03
CNH Industrial Capital LLC, 4.875%, 01/04/21	USD	15,000	15,411	15,488	0.04
CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	USD	40,000	41,631	43,440	0.12
Coca-Cola Co, 3.300%, 01/09/21	USD	25,000	25,230	25,667	0.07
Coca-Cola Co, 2.500%, 01/04/23	USD	25,000	24,358	25,332	0.07
Coca-Cola Co, 2.875%, 27/10/25	USD	30,000	28,816	31,021	0.09
Coca-Cola Co, 2.250%, 01/09/26	USD	15,000	14,282	14,868	0.04
Colgate-Palmolive Co, 4.000%, 15/08/45	USD	20,000	19,958	22,144	0.06
Columbia Pipeline Group Inc, 4.500%, 01/06/25	USD	15,000	15,942	16,120	0.04
Comcast Cable Communications Holdings Inc, 9.455%, 15/11/22	USD	20,000	23,875	24,630	0.07
Comcast Corp, 3.450%, 01/10/21	USD	30,000	30,026	30,864	0.08
Comcast Corp, 2.850%, 15/01/23	USD	20,000	19,715	20,318	0.06
Comcast Corp, 3.600%, 01/03/24	USD	20,000	20,285	21,094	0.06
Comcast Corp, 3.700%, 15/04/24	USD	15,000	14,999	15,916	0.04
Comcast Corp, 3.375%, 15/02/25	USD	13,000	12,994	13,595	0.04
Comcast Corp, 3.375%, 15/08/25	USD	30,000	29,042	31,367	0.09
Comcast Corp, 4.150%, 15/10/28	USD	10,000	9,995	11,019	0.03
Comcast Corp, 6.500%, 15/11/35	USD	40,000	47,208	54,202	0.15
Comcast Corp, 6.950%, 15/08/37	USD	30,000	37,175	42,516	0.12
Comcast Corp, 6.400%, 15/05/38	USD	30,000	39,226	40,363	0.11
Comcast Corp, 4.650%, 15/07/42	USD	20,000	19,960	22,974	0.06
Comcast Corp, 4.000%, 15/08/47	USD	10,000	9,982	10,524	0.03
Comcast Corp, 4.700%, 15/10/48	USD	10,000	9,992	11,622	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Comcast Corp, 3.999%, 01/11/49	USD	15,000	13,193	15,662	0.04
Comcast Corp, 4.049%, 01/11/52	USD	10,000	9,208	10,525	0.03
Comcast Corp, 4.950%, 15/10/58	USD	30,000	30,322	36,236	0.10
Comerica Inc, 3.700%, 31/07/23	USD	30,000	30,461	31,386	0.09
Compass Bank, 3.500%, 11/06/21	USD	40,000	39,958	40,768	0.11
Conagra Brands Inc, 3.800%, 22/10/21	USD	10,000	9,991	10,275	0.03
Conagra Brands Inc, 3.200%, 25/01/23	USD	29,000	28,665	29,584	0.08
Conagra Brands Inc, 4.850%, 01/11/28	USD	10,000	9,997	11,055	0.03
Conagra Brands Inc, 5.400%, 01/11/48	USD	10,000	9,951	10,902	0.03
Concho Resources Inc, 4.375%, 15/01/25	USD	20,000	20,622	20,790	0.06
ConocoPhillips Holding Co, 6.950%, 15/04/29	USD	20,000	24,041	27,006	0.07
Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	USD	20,000	20,075	22,088	0.06
Consolidated Edison Inc, 2.000%, 15/05/21	USD	50,000	49,024	49,734	0.14
Constellation Brands Inc, 3.750%, 01/05/21	USD	10,000	10,166	10,222	0.03
Constellation Brands Inc, 2.650%, 07/11/22	USD	10,000	9,851	10,027	0.03
Constellation Brands Inc, 4.250%, 01/05/23	USD	20,000	20,524	21,200	0.06
Constellation Brands Inc, 3.600%, 15/02/28	USD	20,000	18,671	20,597	0.06
Constellation Brands Inc, 4.100%, 15/02/48	USD	5,000	4,984	4,922	0.01
Continental Airlines 2012-1 Class A Pass Through Trust, 4.150%, 11/04/24	USD	42,281	42,967	44,279	0.12
Continental Resources Inc, 5.000%, 15/09/22	USD	12,000	12,129	12,096	0.03
Continental Resources Inc, 4.500%, 15/04/23	USD	15,000	15,150	15,768	0.04
Continental Resources Inc, 3.800%, 01/06/24	USD	15,000	14,697	15,413	0.04
Continental Resources Inc, 4.900%, 01/06/44	USD	10,000	9,785	10,575	0.03
Corning Inc, 5.350%, 15/11/48	USD	10,000	10,171	12,172	0.03
Costco Wholesale Corp, 3.000%, 18/05/27	USD	50,000	48,031	51,670	0.14
Coventry Health Care Inc, 5.450%, 15/06/21	USD	30,000	31,261	31,482	0.09
Credit Suisse USA Inc, 7.125%, 15/07/32	USD	30,000	37,491	42,540	0.12
Crown Castle International Corp, 5.250%, 15/01/23	USD	25,000	26,597	27,139	0.07
Crown Castle International Corp, 4.450%, 15/02/26	USD	35,000	34,924	37,792	0.10
Crown Castle International Corp, 3.700%, 15/06/26	USD	15,000	14,969	15,514	0.04
Crown Castle International Corp, 3.800%, 15/02/28	USD	10,000	9,967	10,359	0.03
CSX Corp, 3.250%, 01/06/27	USD	20,000	19,238	20,586	0.06
CSX Corp, 3.800%, 01/03/28	USD	20,000	19,473	21,402	0.06
CSX Corp, 5.500%, 15/04/41	USD	20,000	22,276	24,022	0.07
CSX Corp, 4.750%, 30/05/42	USD	30,000	29,865	33,812	0.09
CVS Health Corp, 2.800%, 20/07/20	USD	10,000	9,998	10,026	0.03
CVS Health Corp, 2.125%, 01/06/21	USD	20,000	19,584	19,861	0.05
CVS Health Corp, 3.500%, 20/07/22	USD	20,000	20,565	20,521	0.06
CVS Health Corp, 3.700%, 09/03/23	USD	65,000	64,402	67,072	0.18
CVS Health Corp, 4.100%, 25/03/25	USD	20,000	20,119	21,089	0.06
CVS Health Corp, 3.875%, 20/07/25	USD	40,000	39,756	41,775	0.11
CVS Health Corp, 2.875%, 01/06/26	USD	50,000	49,703	49,015	0.13
CVS Health Corp, 4.300%, 25/03/28	USD	45,000	44,450	47,313	0.13
CVS Health Corp, 4.875%, 20/07/35	USD	30,000	30,972	31,402	0.09
CVS Health Corp, 4.780%, 25/03/38	USD	60,000	58,846	62,034	0.17
CVS Health Corp, 5.300%, 05/12/43	USD	20,000	20,992	21,546	0.06
CVS Health Corp, 5.125%, 20/07/45	USD	20,000	20,951	21,297	0.06
CVS Health Corp, 5.050%, 25/03/48	USD	15,000	15,427	15,876	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Daimler Finance North America LLC, 8.500%, 18/01/31	USD	20,000	28,892	29,703	0.08
Danaher Corp, 3.350%, 15/09/25	USD	20,000	19,627	20,875	0.06
Dell International LLC Via EMC Corp, 5.450%, 15/06/23	USD	40,000	42,598	43,093	0.12
Dell International LLC Via EMC Corp, 6.020%, 15/06/26	USD	45,000	46,373	49,592	0.14
Dell International LLC Via EMC Corp, 8.100%, 15/07/36	USD	50,000	56,888	61,326	0.17
Delmarva Power & Light Co, 3.500%, 15/11/23	USD	10,000	9,999	10,452	0.03
Delphi Corp, 4.150%, 15/03/24	USD	20,000	20,974	20,966	0.06
Delta Air Lines Inc, 3.625%, 15/03/22	USD	20,000	20,120	20,335	0.06
Delta Air Lines Inc, 4.375%, 19/04/28	USD	20,000	19,160	20,336	0.06
Devon Energy Corp, 3.250%, 15/05/22	USD	25,000	24,955	25,881	0.07
Devon Energy Corp, 4.750%, 15/05/42	USD	20,000	19,786	21,745	0.06
Diageo Investment Corp, 2.875%, 11/05/22	USD	20,000	19,834	20,348	0.06
Digital Realty Trust LP, 3.700%, 15/08/27	USD	10,000	9,952	10,285	0.03
Digital Realty Trust LP, 4.450%, 15/07/28	USD	20,000	19,848	21,643	0.06
Discover Financial Services, 3.950%, 06/11/24	USD	10,000	10,158	10,516	0.03
Discover Financial Services, 3.750%, 04/03/25	USD	20,000	19,445	20,719	0.06
Discover Financial Services, 4.100%, 09/02/27	USD	40,000	38,876	41,543	0.11
Discovery Communications LLC, 2.800%, 15/06/20	USD	30,000	30,161	30,062	0.08
Discovery Communications LLC, 4.900%, 11/03/26	USD	20,000	21,207	21,864	0.06
Discovery Communications LLC, 4.875%, 01/04/43	USD	10,000	9,237	10,013	0.03
Discovery Communications LLC, 5.200%, 20/09/47	USD	20,000	19,336	20,939	0.06
Dollar General Corp, 4.150%, 01/11/25	USD	25,000	24,975	26,886	0.07
Dollar Tree Inc, 3.700%, 15/05/23	USD	20,000	19,673	20,735	0.06
Dominion Energy Inc, 3.900%, 01/10/25	USD	20,000	20,794	21,296	0.06
Dominion Energy Inc, 5.250%, 01/08/33	USD	50,000	53,061	58,644	0.16
Dow Chemical Co, 4.125%, 15/11/21	USD	20,000	20,905	20,687	0.06
Dow Chemical Co, 7.375%, 01/11/29	USD	55,000	65,715	72,341	0.20
Dow Chemical Co, 4.625%, 01/10/44	USD	30,000	27,386	31,143	0.09
DowDuPont Inc, 4.205%, 15/11/23	USD	25,000	25,000	26,731	0.07
DowDuPont Inc, 4.493%, 15/11/25	USD	30,000	30,301	33,194	0.09
DowDuPont Inc, 4.725%, 15/11/28	USD	25,000	25,000	28,162	0.08
DowDuPont Inc, 5.419%, 15/11/48	USD	10,000	10,000	12,133	0.03
DTE Energy Co, 3.800%, 15/03/27	USD	40,000	41,398	41,697	0.11
Duke Energy Carolinas LLC, 3.050%, 15/03/23	USD	20,000	19,751	20,581	0.06
Duke Energy Carolinas LLC, 6.050%, 15/04/38	USD	56,000	68,286	74,658	0.21
Duke Energy Carolinas LLC, 3.700%, 01/12/47	USD	30,000	30,146	30,774	0.08
Duke Energy Corp, 2.400%, 15/08/22	USD	10,000	9,822	9,992	0.03
Duke Energy Corp, 2.650%, 01/09/26	USD	20,000	18,099	19,768	0.05
Duke Energy Corp, 3.150%, 15/08/27	USD	10,000	10,059	10,139	0.03
Duke Energy Corp, 3.750%, 01/09/46	USD	20,000	18,542	19,483	0.05
Duke Energy Florida LLC, 3.200%, 15/01/27	USD	30,000	29,543	30,951	0.08
Duke Energy Progress LLC, 3.600%, 15/09/47	USD	10,000	9,986	9,956	0.03
Eastman Chemical Co, 3.800%, 15/03/25	USD	20,000	19,347	20,825	0.06
Eastman Chemical Co, 4.650%, 15/10/44	USD	20,000	20,696	20,578	0.06
Eaton Corp, 2.750%, 02/11/22	USD	40,000	39,516	40,448	0.11
eBay Inc, 2.600%, 15/07/22	USD	50,000	48,991	50,107	0.14
Ecolab Inc, 2.700%, 01/11/26	USD	20,000	19,176	20,148	0.06
Ecolab Inc, 3.950%, 01/12/47	USD	20,000	19,061	21,453	0.06
Eli Lilly & Co, 2.350%, 15/05/22	USD	10,000	10,054	10,075	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Eli Lilly & Co, 3.100%, 15/05/27	USD	24,000	23,993	24,968	0.07
Eli Lilly & Co, 3.875%, 15/03/39	USD	20,000	19,740	21,543	0.06
Eli Lilly & Co, 3.950%, 15/03/49	USD	10,000	9,817	10,803	0.03
Emera US Finance LP, 3.550%, 15/06/26	USD	30,000	28,759	30,600	0.08
Emera US Finance LP, 4.750%, 15/06/46	USD	10,000	10,984	10,765	0.03
Emerson Electric Co, 2.625%, 01/12/21	USD	30,000	29,642	30,320	0.08
Enable Midstream Partners LP, 5.000%, 15/05/44	USD	50,000	44,820	46,663	0.13
Enbridge Energy Partners LP, 4.200%, 15/09/21	USD	20,000	20,208	20,645	0.06
Energy Transfer Operating LP, 6.500%, 01/02/42	USD	50,000	50,798	58,985	0.16
Energy Transfer Partners LP, 4.650%, 01/06/21	USD	30,000	30,441	31,008	0.09
Energy Transfer Partners LP, 4.750%, 15/01/26	USD	20,000	19,728	21,347	0.06
Energy Transfer Partners LP, 7.500%, 01/07/38	USD	20,000	23,709	25,370	0.07
Energy Transfer Partners LP, 6.050%, 01/06/41	USD	30,000	32,408	33,458	0.09
Energy Transfer Partners LP, 6.125%, 15/12/45	USD	20,000	21,674	22,665	0.06
Energy Transfer Partners LP, 5.300%, 15/04/47	USD	30,000	29,885	31,262	0.09
Entergy Corp, 4.000%, 15/07/22	USD	5,000	5,083	5,188	0.01
Entergy Louisiana LLC, 4.200%, 01/09/48	USD	30,000	28,834	32,974	0.09
Enterprise Products Operating LLC, 3.500%, 01/02/22	USD	20,000	19,964	20,521	0.06
Enterprise Products Operating LLC, 3.350%, 15/03/23	USD	40,000	39,312	41,142	0.11
Enterprise Products Operating LLC, 3.750%, 15/02/25	USD	20,000	19,703	21,092	0.06
Enterprise Products Operating LLC, 6.125%, 15/10/39	USD	25,000	28,242	30,997	0.09
Enterprise Products Operating LLC, 6.450%, 01/09/40	USD	40,000	48,248	51,639	0.14
EOG Resources Inc, 4.150%, 15/01/26	USD	20,000	21,135	21,718	0.06
EQM Midstream Partners LP, 6.500%, 15/07/48	USD	30,000	31,742	31,476	0.09
EQT Corp, 4.875%, 15/11/21	USD	20,000	20,895	20,922	0.06
EQT Corp, 3.900%, 01/10/27	USD	10,000	9,993	9,440	0.03
Equinix Inc, 5.875%, 15/01/26	USD	30,000	31,551	31,875	0.09
ERP Operating LP, 4.625%, 15/12/21	USD	60,000	62,133	62,995	0.17
Essex Portfolio LP, 3.500%, 01/04/25	USD	30,000	30,001	30,887	0.08
Exelon Corp, 3.400%, 15/04/26	USD	30,000	29,760	30,750	0.08
Exelon Corp, 5.625%, 15/06/35	USD	30,000	31,233	36,243	0.10
Exelon Generation Co LLC, 5.600%, 15/06/42	USD	50,000	50,659	55,268	0.15
Expedia Group Inc, 5.000%, 15/02/26	USD	20,000	21,402	21,722	0.06
Express Scripts Holding Co, 3.300%, 25/02/21	USD	10,000	10,055	10,131	0.03
Express Scripts Holding Co, 4.500%, 25/02/26	USD	10,000	9,965	10,797	0.03
Express Scripts Holding Co, 3.400%, 01/03/27	USD	20,000	19,994	20,247	0.06
Express Scripts Holding Co, 4.800%, 15/07/46	USD	15,000	14,976	15,770	0.04
Exxon Mobil Corp, 2.222%, 01/03/21	USD	20,000	20,000	20,046	0.05
Exxon Mobil Corp, 2.397%, 06/03/22	USD	30,000	30,118	30,223	0.08
Exxon Mobil Corp, 3.043%, 01/03/26	USD	20,000	20,000	20,680	0.06
Exxon Mobil Corp, 4.114%, 01/03/46	USD	15,000	15,000	17,171	0.05
FedEx Corp, 3.200%, 01/02/25	USD	50,000	48,185	51,519	0.14
FedEx Corp, 3.250%, 01/04/26	USD	15,000	15,283	15,434	0.04
FedEx Corp, 3.900%, 01/02/35	USD	15,000	14,460	15,056	0.04
FedEx Corp, 4.100%, 01/02/45	USD	15,000	14,014	14,192	0.04
Fidelity National Information Services Inc, 3.625%, 15/10/20	USD	26,000	26,151	26,374	0.07
Fidelity National Information Services Inc, 5.000%, 15/10/25	USD	20,000	20,946	22,516	0.06
Fifth Third Bancorp, 2.875%, 27/07/20	USD	20,000	20,024	20,090	0.06
Fifth Third Bancorp, 3.500%, 15/03/22	USD	10,000	10,034	10,272	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Fifth Third Bancorp, 3.650%, 25/01/24	USD	40,000	40,166	41,997	0.12
Fifth Third Bancorp, 8.250%, 01/03/38	USD	25,000	34,605	36,916	0.10
FirstEnergy Corp, 4.250%, 15/03/23	USD	20,000	19,845	21,003	0.06
FirstEnergy Corp, 3.900%, 15/07/27	USD	20,000	19,363	20,907	0.06
Fiserv Inc, 2.700%, 01/06/20	USD	25,000	24,995	25,059	0.07
Fiserv Inc, 3.800%, 01/10/23	USD	30,000	30,182	31,465	0.09
Florida Power & Light Co, 3.250%, 01/06/24	USD	30,000	30,263	31,386	0.09
Florida Power & Light Co, 5.950%, 01/02/38	USD	3,000	3,742	4,025	0.01
Florida Power & Light Co, 3.700%, 01/12/47	USD	30,000	29,775	30,992	0.09
Ford Motor Co, 7.450%, 16/07/31	USD	60,000	67,039	70,801	0.19
Ford Motor Co, 5.291%, 08/12/46	USD	20,000	20,135	18,468	0.05
Ford Motor Credit Co LLC, 3.336%, 18/03/21	USD	60,000	59,683	60,256	0.17
Ford Motor Credit Co LLC, 3.219%, 09/01/22	USD	30,000	28,522	30,020	0.08
Ford Motor Credit Co LLC, 3.810%, 09/01/24	USD	30,000	30,485	29,934	0.08
Ford Motor Credit Co LLC, 4.687%, 09/06/25	USD	40,000	38,388	41,146	0.11
Fortive Corp, 2.350%, 15/06/21	USD	15,000	15,100	14,950	0.04
General Dynamics Corp, 2.250%, 15/11/22	USD	70,000	68,400	70,249	0.19
General Dynamics Corp, 3.500%, 15/05/25	USD	15,000	15,013	15,948	0.04
General Electric Co, 4.625%, 07/01/21	USD	30,000	30,596	30,851	0.08
General Electric Co, 2.700%, 09/10/22	USD	20,000	19,734	19,953	0.05
General Electric Co, 6.150%, 07/08/37	USD	30,000	35,135	34,840	0.10
General Electric Co, 5.875%, 14/01/38	USD	50,000	58,531	56,582	0.16
General Electric Co, 4.500%, 11/03/44	USD	15,000	15,600	14,470	0.04
General Mills Inc, 2.600%, 12/10/22	USD	10,000	9,734	10,041	0.03
General Mills Inc, 4.200%, 17/04/28	USD	20,000	19,778	21,488	0.06
General Mills Inc, 5.400%, 15/06/40	USD	30,000	31,698	34,732	0.10
General Motors Co, 6.600%, 01/04/36	USD	30,000	32,346	32,984	0.09
General Motors Co, 6.250%, 02/10/43	USD	30,000	31,288	31,602	0.09
General Motors Co, 5.200%, 01/04/45	USD	20,000	21,656	19,135	0.05
General Motors Co, 5.950%, 01/04/49	USD	20,000	17,994	20,824	0.06
General Motors Financial Co Inc, 3.700%, 24/11/20	USD	20,000	19,996	20,251	0.06
General Motors Financial Co Inc, 3.200%, 06/07/21	USD	20,000	19,985	20,115	0.06
General Motors Financial Co Inc, 3.450%, 14/01/22	USD	30,000	29,346	30,378	0.08
General Motors Financial Co Inc, 3.150%, 30/06/22	USD	70,000	70,257	70,333	0.19
General Motors Financial Co Inc, 4.350%, 09/04/25	USD	30,000	28,751	30,943	0.08
Georgia Power Co, 4.300%, 15/03/42	USD	50,000	46,072	52,722	0.14
Gilead Sciences Inc, 4.400%, 01/12/21	USD	20,000	20,557	20,913	0.06
Gilead Sciences Inc, 3.500%, 01/02/25	USD	30,000	29,331	31,428	0.09
Gilead Sciences Inc, 3.650%, 01/03/26	USD	20,000	19,948	21,157	0.06
Gilead Sciences Inc, 4.600%, 01/09/35	USD	20,000	20,548	22,418	0.06
Gilead Sciences Inc, 5.650%, 01/12/41	USD	20,000	24,687	24,908	0.07
Gilead Sciences Inc, 4.800%, 01/04/44	USD	20,000	20,212	22,687	0.06
Gilead Sciences Inc, 4.500%, 01/02/45	USD	30,000	30,331	32,853	0.09
Gilead Sciences Inc, 4.750%, 01/03/46	USD	10,000	10,129	11,306	0.03
GlaxoSmithKline Capital Inc, 2.800%, 18/03/23	USD	30,000	29,515	30,554	0.08
GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	USD	20,000	20,096	21,826	0.06
GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	USD	20,000	24,323	27,774	0.08
GLP Capital LP, 5.375%, 01/11/23	USD	20,000	20,464	21,575	0.06
GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26	USD	20,000	21,318	21,575	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Goldman Sachs Group Inc, 6.000%, 15/06/20	USD	20,000	20,604	20,665	0.06
Goldman Sachs Group Inc, 2.750%, 15/09/20	USD	20,000	19,990	20,080	0.05
Goldman Sachs Group Inc, 5.250%, 27/07/21	USD	25,000	25,780	26,406	0.07
Goldman Sachs Group Inc, 5.750%, 24/01/22	USD	20,000	20,912	21,535	0.06
Goldman Sachs Group Inc, 3.000%, 26/04/22	USD	80,000	79,862	80,684	0.22
Goldman Sachs Group Inc, 2.876%, 31/10/22	USD	30,000	30,001	30,154	0.08
Goldman Sachs Group Inc, 4.000%, 03/03/24	USD	100,000	101,975	105,968	0.29
Goldman Sachs Group Inc, 3.500%, 23/01/25	USD	50,000	47,725	51,501	0.14
Goldman Sachs Group Inc, 3.272%, 29/09/25	USD	30,000	29,903	30,609	0.08
Goldman Sachs Group Inc, 4.250%, 21/10/25	USD	20,000	20,063	21,146	0.06
Goldman Sachs Group Inc, 5.950%, 15/01/27	USD	20,000	21,625	23,342	0.06
Goldman Sachs Group Inc, 3.850%, 26/01/27	USD	25,000	24,947	26,080	0.07
Goldman Sachs Group Inc, 4.223%, 01/05/29	USD	50,000	51,751	53,424	0.15
Goldman Sachs Group Inc, 6.750%, 01/10/37	USD	50,000	59,290	64,988	0.18
Goldman Sachs Group Inc, 5.150%, 22/05/45	USD	20,000	19,562	22,837	0.06
Goldman Sachs Group Inc, 4.750%, 21/10/45	USD	30,000	29,536	34,474	0.09
Halliburton Co, 3.800%, 15/11/25	USD	20,000	19,397	20,961	0.06
Halliburton Co, 4.850%, 15/11/35	USD	25,000	24,995	26,618	0.07
Halliburton Co, 4.500%, 15/11/41	USD	20,000	20,040	20,183	0.06
Halliburton Co, 5.000%, 15/11/45	USD	21,000	20,994	22,782	0.06
Harris Corp, 4.400%, 15/06/28	USD	20,000	20,105	21,792	0.06
Hartford Financial Services Group Inc, 4.400%, 15/03/48	USD	10,000	9,904	10,768	0.03
Hasbro Inc, 3.500%, 15/09/27	USD	20,000	19,324	20,250	0.06
HCA Inc, 5.000%, 15/03/24	USD	15,000	15,228	16,313	0.04
HCA Inc, 5.250%, 15/04/25	USD	15,000	15,808	16,612	0.05
HCA Inc, 5.250%, 15/06/26	USD	30,000	32,162	33,112	0.09
HCA Inc, 4.500%, 15/02/27	USD	10,000	9,992	10,625	0.03
HCA Inc, 5.500%, 15/06/47	USD	10,000	10,193	10,713	0.03
HCP Inc, 4.000%, 01/12/22	USD	10,000	9,979	10,427	0.03
HCP Inc, 3.875%, 15/08/24	USD	20,000	19,962	20,944	0.06
Hess Corp, 7.300%, 15/08/31	USD	20,000	23,453	24,518	0.07
Hewlett Packard Enterprise Co, 3.600%, 15/10/20	USD	40,000	40,080	40,518	0.11
Hewlett Packard Enterprise Co, 4.900%, 15/10/25	USD	30,000	30,889	33,007	0.09
Home Depot Inc, 4.400%, 01/04/21	USD	30,000	30,694	31,012	0.09
Home Depot Inc, 3.350%, 15/09/25	USD	20,000	19,738	21,149	0.06
Home Depot Inc, 3.000%, 01/04/26	USD	30,000	28,959	30,972	0.08
Home Depot Inc, 2.800%, 14/09/27	USD	20,000	19,957	20,274	0.06
Home Depot Inc, 5.875%, 16/12/36	USD	30,000	36,611	39,639	0.11
Home Depot Inc, 4.875%, 15/02/44	USD	50,000	54,681	60,321	0.17
Honeywell International Inc, 2.500%, 01/11/26	USD	40,000	38,222	39,929	0.11
HP Inc, 4.300%, 01/06/21	USD	10,000	10,143	10,326	0.03
HP Inc, 6.000%, 15/09/41	USD	20,000	21,099	22,084	0.06
HSBC Bank USA NA, 7.000%, 15/01/39	USD	25,000	30,704	35,206	0.10
Humana Inc, 3.150%, 01/12/22	USD	10,000	9,979	10,204	0.03
Humana Inc, 3.850%, 01/10/24	USD	20,000	20,083	20,866	0.06
Huntington Bancshares Inc, 3.150%, 14/03/21	USD	20,000	19,954	20,244	0.06
Huntington Bancshares Inc, 2.300%, 14/01/22	USD	20,000	19,779	19,983	0.05
IBM Credit LLC, 2.650%, 05/02/21	USD	30,000	29,994	30,179	0.08
Illinois Tool Works Inc, 4.875%, 15/09/41	USD	20,000	20,725	24,142	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	USD	10,000	10,849	12,343	0.03
Intel Corp, 2.450%, 29/07/20	USD	30,000	29,994	30,093	0.08
Intel Corp, 2.700%, 15/12/22	USD	30,000	29,323	30,557	0.08
Intel Corp, 2.875%, 11/05/24	USD	20,000	20,147	20,535	0.06
Intel Corp, 3.700%, 29/07/25	USD	25,000	24,977	26,691	0.07
Intel Corp, 4.000%, 15/12/32	USD	20,000	19,583	22,495	0.06
Intel Corp, 4.100%, 11/05/47	USD	20,000	19,725	21,888	0.06
Intercontinental Exchange Inc, 3.750%, 01/12/25	USD	20,000	20,875	21,368	0.06
Intercontinental Exchange Inc, 3.750%, 21/09/28	USD	50,000	49,398	53,869	0.15
International Business Machines Corp, 1.875%, 01/08/22	USD	40,000	38,548	39,554	0.11
International Business Machines Corp, 2.875%, 09/11/22	USD	20,000	19,825	20,409	0.06
International Business Machines Corp, 3.375%, 01/08/23	USD	20,000	20,491	20,675	0.06
International Business Machines Corp, 3.450%, 19/02/26	USD	20,000	20,255	20,850	0.06
International Business Machines Corp, 3.500%, 15/05/29	USD	50,000	50,844	52,057	0.14
International Business Machines Corp, 5.600%, 30/11/39	USD	20,000	22,056	25,135	0.07
International Business Machines Corp, 4.250%, 15/05/49	USD	30,000	30,577	32,091	0.09
International Lease Finance Corp, 8.250%, 15/12/20	USD	50,000	53,600	53,943	0.15
International Lease Finance Corp, 4.625%, 15/04/21	USD	50,000	50,681	51,630	0.14
International Paper Co, 3.650%, 15/06/24	USD	20,000	20,252	20,884	0.06
International Paper Co, 7.300%, 15/11/39	USD	30,000	37,818	39,049	0.11
International Paper Co, 4.350%, 15/08/48	USD	20,000	19,981	19,493	0.05
Interpublic Group of Cos Inc, 4.650%, 01/10/28	USD	30,000	30,050	32,735	0.09
Jefferies Group LLC, 5.125%, 20/01/23	USD	30,000	30,810	32,258	0.09
JM Smucker Co, 3.500%, 15/10/21	USD	20,000	20,251	20,466	0.06
John Deere Capital Corp, 3.900%, 12/07/21	USD	50,000	50,884	51,643	0.14
John Deere Capital Corp, 3.150%, 15/10/21	USD	35,000	35,138	35,712	0.10
John Deere Capital Corp, 2.700%, 06/01/23	USD	40,000	39,657	40,635	0.11
Johnson & Johnson, 2.250%, 03/03/22	USD	30,000	29,752	30,198	0.08
Johnson & Johnson, 2.450%, 01/03/26	USD	20,000	19,981	20,050	0.05
Johnson & Johnson, 2.900%, 15/01/28	USD	20,000	19,749	20,660	0.06
Johnson & Johnson, 3.625%, 03/03/37	USD	20,000	20,506	21,387	0.06
Johnson & Johnson, 5.950%, 15/08/37	USD	30,000	37,167	41,612	0.11
Johnson & Johnson, 3.700%, 01/03/46	USD	25,000	24,852	27,122	0.07
JPMorgan Chase & Co, 2.750%, 23/06/20	USD	50,000	50,060	50,196	0.14
JPMorgan Chase & Co, 4.250%, 15/10/20	USD	50,000	50,722	51,222	0.14
JPMorgan Chase & Co, 2.550%, 29/10/20	USD	50,000	49,964	50,118	0.14
JPMorgan Chase & Co, 2.400%, 07/06/21	USD	30,000	30,133	30,064	0.08
JPMorgan Chase & Co, 4.500%, 24/01/22	USD	50,000	51,221	52,673	0.14
JPMorgan Chase & Co, 3.559%, 23/04/24	USD	80,000	81,855	83,004	0.23
JPMorgan Chase & Co, 3.875%, 10/09/24	USD	30,000	29,918	31,497	0.09
JPMorgan Chase & Co, 3.125%, 23/01/25	USD	50,000	48,934	51,395	0.14
JPMorgan Chase & Co, 3.300%, 01/04/26	USD	70,000	68,606	72,431	0.20
JPMorgan Chase & Co, 4.125%, 15/12/26	USD	40,000	40,338	42,663	0.12
JPMorgan Chase & Co, 4.005%, 23/04/29	USD	70,000	72,965	75,122	0.21
JPMorgan Chase & Co, 6.400%, 15/05/38	USD	70,000	88,915	96,442	0.27
JPMorgan Chase & Co, 5.600%, 15/07/41	USD	30,000	33,231	38,762	0.11
JPMorgan Chase & Co, 4.950%, 01/06/45	USD	10,000	10,018	11,800	0.03
JPMorgan Chase & Co, 4.260%, 22/02/48	USD	20,000	21,094	22,001	0.06
JPMorgan Chase & Co, 3.964%, 15/11/48	USD	30,000	30,162	31,498	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Kaiser Foundation Hospitals, 4.150%, 01/05/47	USD	15,000	15,660	16,676	0.05
Kellogg Co, 3.250%, 01/04/26	USD	45,000	46,126	45,655	0.13
Keurig Dr Pepper Inc, 3.400%, 15/11/25	USD	30,000	28,079	30,624	0.08
Keurig Dr Pepper Inc, 4.597%, 25/05/28	USD	60,000	60,062	65,704	0.18
KeyBank NA, 3.300%, 01/06/25	USD	20,000	19,820	20,866	0.06
KeyCorp, 2.900%, 15/09/20	USD	50,000	49,977	50,278	0.14
KeyCorp, 4.100%, 30/04/28	USD	10,000	9,985	10,862	0.03
Kimco Realty Corp, 3.300%, 01/02/25	USD	40,000	39,953	40,640	0.11
Kinder Morgan Energy Partners LP, 3.500%, 01/03/21	USD	30,000	29,044	30,447	0.08
Kinder Morgan Energy Partners LP, 6.375%, 01/03/41	USD	20,000	21,214	24,259	0.07
Kinder Morgan Inc, 3.150%, 15/01/23	USD	50,000	49,926	50,844	0.14
Kinder Morgan Inc, 4.300%, 01/06/25	USD	20,000	19,822	21,339	0.06
Kinder Morgan Inc, 5.300%, 01/12/34	USD	20,000	18,917	22,461	0.06
Kinder Morgan Inc, 5.050%, 15/02/46	USD	20,000	18,282	21,713	0.06
KLA-Tencor Corp, 4.650%, 01/11/24	USD	10,000	10,125	10,928	0.03
Kraft Heinz Foods Co, 3.000%, 01/06/26	USD	40,000	39,888	38,884	0.11
Kraft Heinz Foods Co, 6.875%, 26/01/39	USD	70,000	84,764	83,662	0.23
Kraft Heinz Foods Co, 6.500%, 09/02/40	USD	30,000	32,178	35,053	0.10
Kroger Co, 2.950%, 01/11/21	USD	10,000	9,999	10,115	0.03
Kroger Co, 3.875%, 15/10/46	USD	10,000	8,493	8,886	0.02
Kroger Co, 5.400%, 15/01/49	USD	40,000	40,161	44,372	0.12
L3 Technologies Inc, 4.950%, 15/02/21	USD	15,000	15,259	15,493	0.04
Laboratory Corp of America Holdings, 3.600%, 01/02/25	USD	20,000	19,288	20,655	0.06
Laboratory Corp of America Holdings, 4.700%, 01/02/45	USD	25,000	23,333	25,766	0.07
Lam Research Corp, 3.800%, 15/03/25	USD	20,000	19,807	21,127	0.06
Lam Research Corp, 3.750%, 15/03/26	USD	20,000	20,417	20,963	0.06
Lazard Group LLC, 4.500%, 19/09/28	USD	20,000	19,593	21,286	0.06
Lear Corp, 5.250%, 15/01/25	USD	15,000	15,897	15,540	0.04
Lincoln National Corp, 3.800%, 01/03/28	USD	20,000	19,866	20,980	0.06
Lockheed Martin Corp, 2.500%, 23/11/20	USD	10,000	9,990	10,039	0.03
Lockheed Martin Corp, 3.100%, 15/01/23	USD	20,000	19,743	20,517	0.06
Lockheed Martin Corp, 3.550%, 15/01/26	USD	30,000	30,029	31,825	0.09
Lockheed Martin Corp, 3.800%, 01/03/45	USD	20,000	18,442	21,153	0.06
Lockheed Martin Corp, 4.700%, 15/05/46	USD	22,000	21,713	26,540	0.07
Loews Corp, 3.750%, 01/04/26	USD	10,000	10,201	10,613	0.03
Lowe's Cos Inc, 3.375%, 15/09/25	USD	20,000	20,257	20,745	0.06
Lowe's Cos Inc, 3.100%, 03/05/27	USD	30,000	29,503	30,286	0.08
Lowe's Cos Inc, 4.375%, 15/09/45	USD	20,000	20,778	20,722	0.06
Lowe's Cos Inc, 4.050%, 03/05/47	USD	40,000	36,498	39,472	0.11
Macy's Retail Holdings Inc, 3.875%, 15/01/22	USD	20,000	19,881	20,267	0.06
Magellan Midstream Partners LP, 4.250%, 15/09/46	USD	20,000	19,775	20,143	0.06
Manufacturers & Traders Trust Co, 2.900%, 06/02/25	USD	30,000	29,906	30,580	0.08
Marathon Oil Corp, 2.800%, 01/11/22	USD	30,000	28,376	30,064	0.08
Marathon Oil Corp, 6.600%, 01/10/37	USD	10,000	11,057	12,303	0.03
Marathon Petroleum Corp, 6.500%, 01/03/41	USD	40,000	44,157	49,749	0.14
Marriott International Inc, 2.300%, 15/01/22	USD	10,000	10,045	9,943	0.03
Marsh & McLennan Cos Inc, 2.750%, 30/01/22	USD	10,000	9,903	10,070	0.03
Marsh & McLennan Cos Inc, 3.875%, 15/03/24	USD	50,000	51,149	52,971	0.15
Marsh & McLennan Cos Inc, 3.500%, 10/03/25	USD	20,000	19,941	20,732	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Martin Marietta Materials Inc, 3.500%, 15/12/27	USD	20,000	19,374	19,913	0.05
Masco Corp, 4.375%, 01/04/26	USD	20,000	20,306	20,938	0.06
Massachusetts Institute of Technology, 3.885%, 01/07/16	USD	20,000	20,000	21,278	0.06
Mastercard Inc, 3.800%, 21/11/46	USD	30,000	29,492	32,076	0.09
McCormick & Co Inc, 3.150%, 15/08/24	USD	15,000	15,176	15,302	0.04
McDonald's Corp, 3.700%, 30/01/26	USD	40,000	40,274	42,569	0.12
McDonald's Corp, 6.300%, 01/03/38	USD	30,000	35,907	38,900	0.11
McDonald's Corp, 3.625%, 01/05/43	USD	30,000	25,856	28,793	0.08
McDonald's Corp, 4.875%, 09/12/45	USD	10,000	10,000	11,503	0.03
McKesson Corp, 3.796%, 15/03/24	USD	30,000	29,265	31,428	0.09
Mead Johnson Nutrition Co, 4.125%, 15/11/25	USD	20,000	20,296	21,527	0.06
Medco Health Solutions Inc, 4.125%, 15/09/20	USD	40,000	40,352	40,737	0.11
Medtronic Inc, 3.150%, 15/03/22	USD	30,000	29,727	30,825	0.08
Medtronic Inc, 3.500%, 15/03/25	USD	50,000	50,986	53,211	0.15
Medtronic Inc, 4.625%, 15/03/45	USD	20,000	22,280	24,107	0.07
Merck & Co Inc, 3.875%, 15/01/21	USD	20,000	20,315	20,458	0.06
Merck & Co Inc, 2.400%, 15/09/22	USD	10,000	9,872	10,099	0.03
Merck & Co Inc, 2.800%, 18/05/23	USD	35,000	34,962	35,886	0.10
Merck & Co Inc, 3.400%, 07/03/29	USD	40,000	41,069	42,560	0.12
Merck & Co Inc, 4.150%, 18/05/43	USD	30,000	30,135	33,409	0.09
MetLife Inc, 5.700%, 15/06/35	USD	40,000	44,935	50,999	0.14
MetLife Inc, 4.875%, 13/11/43	USD	20,000	22,347	23,592	0.06
MetLife Inc, 4.600%, 13/05/46	USD	10,000	10,535	11,514	0.03
Micron Technology Inc, 4.975%, 06/02/26	USD	30,000	29,934	31,650	0.09
Microsoft Corp, 4.000%, 08/02/21	USD	20,000	20,423	20,613	0.06
Microsoft Corp, 2.400%, 06/02/22	USD	50,000	49,944	50,548	0.14
Microsoft Corp, 2.125%, 15/11/22	USD	10,000	9,842	10,063	0.03
Microsoft Corp, 2.000%, 08/08/23	USD	40,000	38,224	39,982	0.11
Microsoft Corp, 3.625%, 15/12/23	USD	10,000	10,253	10,630	0.03
Microsoft Corp, 2.875%, 06/02/24	USD	15,000	14,928	15,536	0.04
Microsoft Corp, 2.700%, 12/02/25	USD	20,000	20,046	20,505	0.06
Microsoft Corp, 2.400%, 08/08/26	USD	10,000	10,014	10,047	0.03
Microsoft Corp, 3.300%, 06/02/27	USD	30,000	29,919	31,847	0.09
Microsoft Corp, 4.100%, 06/02/37	USD	50,000	49,904	56,984	0.16
Microsoft Corp, 4.875%, 15/12/43	USD	20,000	21,586	25,080	0.07
Microsoft Corp, 4.450%, 03/11/45	USD	25,000	26,109	29,985	0.08
Microsoft Corp, 3.700%, 08/08/46	USD	30,000	29,042	32,541	0.09
Microsoft Corp, 4.250%, 06/02/47	USD	50,000	49,876	59,219	0.16
Microsoft Corp, 4.000%, 12/02/55	USD	20,000	19,524	22,471	0.06
Microsoft Corp, 4.500%, 06/02/57	USD	50,000	49,861	60,577	0.17
Molson Coors Brewing Co, 3.000%, 15/07/26	USD	20,000	20,153	19,757	0.05
Molson Coors Brewing Co, 4.200%, 15/07/46	USD	20,000	18,829	19,176	0.05
Mondelez International Inc, 3.625%, 07/05/23	USD	30,000	29,776	31,189	0.09
Moody's Corp, 4.500%, 01/09/22	USD	20,000	20,274	21,137	0.06
Morgan Stanley, 2.500%, 21/04/21	USD	60,000	59,950	60,094	0.17
Morgan Stanley, 2.750%, 19/05/22	USD	50,000	49,533	50,476	0.14
Morgan Stanley, 3.125%, 23/01/23	USD	50,000	49,736	51,107	0.14
Morgan Stanley, 3.737%, 24/04/24	USD	30,000	30,866	31,262	0.09
Morgan Stanley, 3.875%, 29/04/24	USD	70,000	69,121	74,139	0.20

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Morgan Stanley, 5.000%, 24/11/25	USD	30,000	31,257	33,214	0.09
Morgan Stanley, 3.875%, 27/01/26	USD	15,000	15,047	15,926	0.04
Morgan Stanley, 3.125%, 27/07/26	USD	50,000	48,719	50,767	0.14
Morgan Stanley, 3.625%, 20/01/27	USD	20,000	19,956	20,895	0.06
Morgan Stanley, 3.950%, 23/04/27	USD	50,000	49,796	52,194	0.14
Morgan Stanley, 3.772%, 24/01/29	USD	30,000	30,596	31,494	0.09
Morgan Stanley, 6.375%, 24/07/42	USD	50,000	59,380	69,909	0.19
Morgan Stanley, 4.375%, 22/01/47	USD	10,000	10,608	11,120	0.03
Mosaic Co, 4.250%, 15/11/23	USD	20,000	20,645	21,180	0.06
Motorola Solutions Inc, 3.750%, 15/05/22	USD	9,000	8,961	9,227	0.03
MPLX LP, 4.875%, 01/12/24	USD	20,000	20,883	21,757	0.06
MPLX LP, 4.000%, 15/02/25	USD	25,000	23,013	26,085	0.07
MPLX LP, 4.125%, 01/03/27	USD	20,000	18,832	20,892	0.06
MPLX LP, 4.500%, 15/04/38	USD	20,000	17,684	20,113	0.06
MPT Operating Partnership LP Via MPT Finance Corp, 5.250%, 01/08/26	USD	20,000	20,856	20,900	0.06
Murphy Oil Corp, 6.875%, 15/08/24	USD	20,000	20,581	20,969	0.06
Mylan Inc, 4.550%, 15/04/28	USD	30,000	28,572	29,343	0.08
Nasdaq Inc, 3.850%, 30/06/26	USD	15,000	14,990	15,750	0.04
National Oilwell Varco Inc, 2.600%, 01/12/22	USD	30,000	29,407	29,901	0.08
National Rural Utilities Cooperative Finance Corp, 2.850%, 27/01/25	USD	20,000	19,641	20,408	0.06
NBCUniversal Media LLC, 6.400%, 30/04/40	USD	50,000	64,302	67,668	0.19
NBCUniversal Media LLC, 5.950%, 01/04/41	USD	60,000	68,103	78,708	0.22
Newell Brands Inc, 3.850%, 01/04/23	USD	20,000	19,997	20,289	0.06
Newell Brands Inc, 4.200%, 01/04/26	USD	25,000	25,658	24,810	0.07
Newfield Exploration Co, 5.625%, 01/07/24	USD	30,000	32,658	33,150	0.09
Newmont Goldcorp Corp, 3.700%, 15/03/23	USD	30,000	29,636	31,037	0.09
Newmont Mining Corp, 6.250%, 01/10/39	USD	20,000	22,494	25,505	0.07
NextEra Energy Capital Holdings Inc, 3.342%, 01/09/20	USD	20,000	19,988	20,229	0.06
NextEra Energy Capital Holdings Inc, 3.550%, 01/05/27	USD	20,000	19,614	20,867	0.06
NIKE Inc, 2.375%, 01/11/26	USD	30,000	27,838	30,005	0.08
NiSource Inc, 3.490%, 15/05/27	USD	10,000	10,114	10,319	0.03
NiSource Inc, 5.650%, 01/02/45	USD	30,000	34,708	36,167	0.10
Noble Energy Inc, 3.850%, 15/01/28	USD	20,000	18,788	20,413	0.06
Noble Energy Inc, 6.000%, 01/03/41	USD	20,000	22,375	22,843	0.06
Nordstrom Inc, 5.000%, 15/01/44	USD	40,000	38,765	37,263	0.10
Norfolk Southern Corp, 2.900%, 15/06/26	USD	15,000	14,965	15,235	0.04
Norfolk Southern Corp, 4.150%, 28/02/48	USD	20,000	18,618	21,476	0.06
Norfolk Southern Corp, 4.050%, 15/08/52	USD	26,000	22,511	26,983	0.07
Northern States Power Co, 3.600%, 15/09/47	USD	20,000	20,429	20,338	0.06
Northern Trust Corp, 3.375%, 23/08/21	USD	15,000	15,135	15,401	0.04
Northrop Grumman Corp, 2.550%, 15/10/22	USD	40,000	39,415	40,182	0.11
Northrop Grumman Corp, 3.250%, 15/01/28	USD	30,000	30,213	30,707	0.08
Northrop Grumman Corp, 4.030%, 15/10/47	USD	30,000	30,646	31,956	0.09
Novartis Capital Corp, 3.400%, 06/05/24	USD	30,000	30,373	31,686	0.09
Novartis Capital Corp, 3.000%, 20/11/25	USD	30,000	28,605	30,981	0.08
Novartis Capital Corp, 4.000%, 20/11/45	USD	30,000	32,968	33,110	0.09
NSTAR Electric Co, 3.200%, 15/05/27	USD	20,000	20,362	20,622	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Nucor Corp, 6.400%, 01/12/37	USD	20,000	26,130	26,342	0.07
NVIDIA Corp, 3.200%, 16/09/26	USD	15,000	14,978	15,314	0.04
Occidental Petroleum Corp, 2.700%, 15/02/23	USD	30,000	29,545	30,148	0.08
Occidental Petroleum Corp, 4.625%, 15/06/45	USD	30,000	30,519	31,979	0.09
Occidental Petroleum Corp, 4.200%, 15/03/48	USD	10,000	9,662	10,025	0.03
Omega Healthcare Investors Inc, 4.375%, 01/08/23	USD	25,000	24,962	26,000	0.07
Omnicom Group Inc Via Omnicom Capital Inc, 4.450%, 15/08/20	USD	40,000	40,573	40,877	0.11
Oncor Electric Delivery Co LLC, 7.000%, 01/05/32	USD	20,000	23,769	28,134	0.08
ONE Gas Inc, 4.658%, 01/02/44	USD	10,000	10,474	11,600	0.03
ONEOK Partners LP, 3.375%, 01/10/22	USD	30,000	29,219	30,471	0.08
ONEOK Partners LP, 6.850%, 15/10/37	USD	30,000	34,620	37,407	0.10
Oracle Corp, 1.900%, 15/09/21	USD	30,000	29,882	29,836	0.08
Oracle Corp, 2.500%, 15/05/22	USD	20,000	19,508	20,201	0.06
Oracle Corp, 2.625%, 15/02/23	USD	10,000	9,995	10,124	0.03
Oracle Corp, 2.400%, 15/09/23	USD	30,000	28,700	30,176	0.08
Oracle Corp, 2.950%, 15/11/24	USD	20,000	19,862	20,591	0.06
Oracle Corp, 2.950%, 15/05/25	USD	50,000	49,866	51,434	0.14
Oracle Corp, 3.250%, 15/11/27	USD	20,000	19,981	20,897	0.06
Oracle Corp, 4.300%, 08/07/34	USD	20,000	20,253	22,741	0.06
Oracle Corp, 3.900%, 15/05/35	USD	10,000	9,947	10,830	0.03
Oracle Corp, 5.375%, 15/07/40	USD	50,000	55,052	63,412	0.17
Oracle Corp, 4.125%, 15/05/45	USD	40,000	37,428	43,288	0.12
Oracle Corp, 4.000%, 15/11/47	USD	20,000	19,911	21,382	0.06
Oracle Corp, 4.375%, 15/05/55	USD	20,000	19,919	22,332	0.06
O'Reilly Automotive Inc, 4.875%, 14/01/21	USD	20,000	20,358	20,632	0.06
PacifiCorp, 5.750%, 01/04/37	USD	50,000	57,693	63,663	0.17
Packaging Corp of America, 3.400%, 15/12/27	USD	30,000	28,673	30,328	0.08
Parker-Hannifin Corp, 3.250%, 01/03/27	USD	30,000	28,612	30,875	0.08
PepsiCo Inc, 2.750%, 05/03/22	USD	30,000	29,560	30,626	0.08
PepsiCo Inc, 3.600%, 01/03/24	USD	60,000	61,103	63,570	0.17
PepsiCo Inc, 2.375%, 06/10/26	USD	35,000	34,995	34,819	0.10
PepsiCo Inc, 4.000%, 05/03/42	USD	20,000	19,332	22,007	0.06
PepsiCo Inc, 4.000%, 02/05/47	USD	20,000	20,775	22,469	0.06
Pfizer Inc, 2.200%, 15/12/21	USD	50,000	48,909	50,128	0.14
Pfizer Inc, 3.200%, 15/09/23	USD	20,000	19,883	20,802	0.06
Pfizer Inc, 3.400%, 15/05/24	USD	35,000	36,748	36,919	0.10
Pfizer Inc, 3.450%, 15/03/29	USD	30,000	30,481	31,688	0.09
Pfizer Inc, 7.200%, 15/03/39	USD	40,000	52,279	60,756	0.17
Pfizer Inc, 4.125%, 15/12/46	USD	30,000	30,036	33,155	0.09
Philip Morris International Inc, 2.900%, 15/11/21	USD	30,000	29,739	30,360	0.08
Philip Morris International Inc, 2.375%, 17/08/22	USD	20,000	19,988	20,043	0.05
Philip Morris International Inc, 3.375%, 11/08/25	USD	40,000	40,491	41,548	0.11
Philip Morris International Inc, 3.875%, 21/08/42	USD	20,000	17,963	19,729	0.05
Philip Morris International Inc, 4.125%, 04/03/43	USD	20,000	21,815	20,385	0.06
Phillips 66, 4.875%, 15/11/44	USD	50,000	51,903	55,779	0.15
Phillips 66 Partners LP, 3.550%, 01/10/26	USD	10,000	9,993	10,138	0.03
Phillips 66 Partners LP, 4.900%, 01/10/46	USD	10,000	9,937	10,583	0.03
Pioneer Natural Resources Co, 3.950%, 15/07/22	USD	10,000	9,964	10,400	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Plains All American Pipeline LP Via PAA Finance Corp, 5.000%, 01/02/21	USD	20,000	20,590	20,597	0.06
Plains All American Pipeline LP Via PAA Finance Corp, 4.650%, 15/10/25	USD	30,000	29,921	31,989	0.09
PNC Bank NA, 3.500%, 08/06/23	USD	50,000	49,686	52,142	0.14
PNC Financial Services Group Inc, 3.300%, 08/03/22	USD	30,000	29,774	30,816	0.08
PNC Financial Services Group Inc, 2.854%, 09/11/22	USD	60,000	58,540	60,932	0.17
PNC Financial Services Group Inc, 3.900%, 29/04/24	USD	10,000	10,259	10,520	0.03
PNC Financial Services Group Inc, 3.150%, 19/05/27	USD	20,000	18,943	20,582	0.06
PPL Capital Funding Inc, 3.100%, 15/05/26	USD	25,000	24,978	24,883	0.07
Praxair Inc, 2.200%, 15/08/22	USD	40,000	39,128	40,080	0.11
Precision Castparts Corp, 3.900%, 15/01/43	USD	20,000	18,710	20,931	0.06
Principal Financial Group Inc, 6.050%, 15/10/36	USD	10,000	11,457	12,634	0.03
Procter & Gamble Co, 1.850%, 02/02/21	USD	20,000	19,804	19,964	0.05
Procter & Gamble Co, 2.450%, 03/11/26	USD	10,000	9,708	10,017	0.03
Procter & Gamble Co, 2.850%, 11/08/27	USD	30,000	29,950	31,025	0.09
Progressive Corp, 4.125%, 15/04/47	USD	10,000	10,660	10,990	0.03
Progressive Corp, 4.200%, 15/03/48	USD	20,000	19,164	22,339	0.06
Prologis LP, 4.250%, 15/08/23	USD	20,000	20,349	21,340	0.06
Prudential Financial Inc, 4.500%, 15/11/20	USD	10,000	10,183	10,317	0.03
Prudential Financial Inc, 4.600%, 15/05/44	USD	10,000	9,869	11,376	0.03
Prudential Financial Inc, 3.935%, 07/12/49	USD	18,000	15,465	18,738	0.05
Public Service Electric & Gas Co, 2.375%, 15/05/23	USD	20,000	19,614	20,070	0.05
Public Service Enterprise Group Inc, 2.650%, 15/11/22	USD	15,000	14,806	15,019	0.04
Puget Sound Energy Inc, 4.223%, 15/06/48	USD	20,000	19,823	22,287	0.06
QUALCOMM Inc, 2.600%, 30/01/23	USD	40,000	39,306	40,059	0.11
QUALCOMM Inc, 2.900%, 20/05/24	USD	45,000	44,958	45,603	0.13
QUALCOMM Inc, 3.250%, 20/05/27	USD	20,000	19,959	20,353	0.06
QUALCOMM Inc, 4.800%, 20/05/45	USD	10,000	10,026	11,153	0.03
Quest Diagnostics Inc, 3.450%, 01/06/26	USD	10,000	9,981	10,212	0.03
QVC Inc, 4.375%, 15/03/23	USD	20,000	20,534	20,287	0.06
Raymond James Financial Inc, 3.625%, 15/09/26	USD	30,000	30,255	30,745	0.08
Raytheon Co, 4.875%, 15/10/40	USD	15,000	15,625	17,789	0.05
Realty Income Corp, 4.650%, 01/08/23	USD	50,000	51,137	54,031	0.15
Regions Financial Corp, 3.200%, 08/02/21	USD	50,000	50,347	50,537	0.14
RELX Capital Inc, 3.500%, 16/03/23	USD	20,000	19,723	20,625	0.06
Republic Services Inc, 2.900%, 01/07/26	USD	10,000	9,985	10,059	0.03
Republic Services Inc, 3.950%, 15/05/28	USD	20,000	19,752	21,650	0.06
Reynolds American Inc, 4.450%, 12/06/25	USD	50,000	50,894	52,948	0.15
Reynolds American Inc, 5.850%, 15/08/45	USD	40,000	42,874	42,568	0.12
Rockwell Collins Inc, 3.200%, 15/03/24	USD	40,000	40,300	40,952	0.11
Roper Technologies Inc, 3.000%, 15/12/20	USD	20,000	20,086	20,120	0.06
Roper Technologies Inc, 3.800%, 15/12/26	USD	20,000	20,304	20,732	0.06
S&P Global Inc, 3.300%, 14/08/20	USD	30,000	30,326	30,309	0.08
Sabine Pass Liquefaction LLC, 5.625%, 15/04/23	USD	30,000	31,246	32,587	0.09
Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	USD	30,000	32,298	33,336	0.09
Sabine Pass Liquefaction LLC, 5.625%, 01/03/25	USD	30,000	31,033	33,600	0.09
Sabine Pass Liquefaction LLC, 5.000%, 15/03/27	USD	10,000	10,212	10,950	0.03
salesforce.com Inc, 3.700%, 11/04/28	USD	10,000	9,923	10,749	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
San Diego Gas & Electric Co, 2.500%, 15/05/26	USD	30,000	29,933	29,098	0.08
Santander Holdings USA Inc, 3.700%, 28/03/22	USD	40,000	39,498	40,887	0.11
SASOL Financing USA LLC, 5.875%, 27/03/24	USD	30,000	30,531	32,400	0.09
Sherwin-Williams Co, 3.125%, 01/06/24	USD	20,000	20,142	20,434	0.06
Sherwin-Williams Co, 4.500%, 01/06/47	USD	20,000	20,580	21,294	0.06
Simon Property Group LP, 2.500%, 01/09/20	USD	20,000	19,997	20,026	0.05
Simon Property Group LP, 3.375%, 15/03/22	USD	20,000	20,084	20,506	0.06
Simon Property Group LP, 6.750%, 01/02/40	USD	50,000	61,870	71,424	0.20
South Carolina Electric & Gas Co, 5.100%, 01/06/65	USD	30,000	30,548	37,626	0.10
Southern California Edison Co, 6.000%, 15/01/34	USD	20,000	23,289	23,991	0.07
Southern California Edison Co, 6.050%, 15/03/39	USD	10,000	12,021	12,136	0.03
Southern California Edison Co, 4.000%, 01/04/47	USD	30,000	27,582	29,825	0.08
Southern California Gas Co, 3.150%, 15/09/24	USD	30,000	29,230	30,986	0.08
Southern Co, 2.750%, 15/06/20	USD	10,000	10,005	10,026	0.03
Southern Co, 2.350%, 01/07/21	USD	20,000	19,648	19,867	0.05
Southern Copper Corp, 6.750%, 16/04/40	USD	30,000	35,181	37,662	0.10
Southern Power Co, 5.150%, 15/09/41	USD	20,000	22,066	21,827	0.06
Spectra Energy Partners LP, 4.750%, 15/03/24	USD	15,000	15,713	16,233	0.04
Stanley Black & Decker Inc, 4.250%, 15/11/28	USD	30,000	30,150	33,325	0.09
Starbucks Corp, 2.100%, 04/02/21	USD	10,000	9,998	9,963	0.03
Starbucks Corp, 3.100%, 01/03/23	USD	15,000	14,996	15,356	0.04
Starbucks Corp, 3.800%, 15/08/25	USD	30,000	29,521	32,006	0.09
Starbucks Corp, 3.500%, 01/03/28	USD	15,000	14,968	15,723	0.04
Stryker Corp, 2.625%, 15/03/21	USD	20,000	20,258	20,085	0.06
Stryker Corp, 4.625%, 15/03/46	USD	20,000	21,546	22,777	0.06
Sunoco Logistics Partners Operations LP, 3.900%, 15/07/26	USD	10,000	9,979	10,220	0.03
SunTrust Banks Inc, 2.900%, 03/03/21	USD	50,000	49,964	50,431	0.14
Synchrony Financial, 3.750%, 15/08/21	USD	30,000	29,881	30,563	0.08
Synchrony Financial, 4.500%, 23/07/25	USD	20,000	19,990	20,934	0.06
Sysco Corp, 2.600%, 01/10/20	USD	5,000	4,998	5,016	0.01
Sysco Corp, 3.750%, 01/10/25	USD	15,000	15,000	15,920	0.04
Sysco Corp, 4.850%, 01/10/45	USD	10,000	9,993	11,238	0.03
Sysco Corp, 4.450%, 15/03/48	USD	10,000	9,740	10,868	0.03
Target Corp, 7.000%, 15/01/38	USD	50,000	70,273	74,578	0.20
Target Corp, 3.900%, 15/11/47	USD	10,000	9,962	10,697	0.03
TD Ameritrade Holding Corp, 2.950%, 01/04/22	USD	30,000	30,097	30,469	0.08
TD Ameritrade Holding Corp, 3.625%, 01/04/25	USD	10,000	9,995	10,467	0.03
Tesoro Logistics LP Via Tesoro Logistics Finance Corp, 5.250%, 15/01/25	USD	30,000	30,735	31,650	0.09
Texas Instruments Inc, 1.850%, 15/05/22	USD	10,000	9,988	9,946	0.03
Texas Instruments Inc, 4.150%, 15/05/48	USD	30,000	32,267	33,965	0.09
Thermo Fisher Scientific Inc, 3.600%, 15/08/21	USD	20,000	20,155	20,464	0.06
Thermo Fisher Scientific Inc, 2.950%, 19/09/26	USD	30,000	29,737	30,117	0.08
Time Warner Cable LLC, 7.300%, 01/07/38	USD	50,000	57,227	60,761	0.17
Time Warner Cable LLC, 5.875%, 15/11/40	USD	35,000	37,135	38,056	0.10
Time Warner Entertainment Co LP, 8.375%, 15/03/23	USD	20,000	22,556	23,669	0.06
TJX Cos Inc, 2.250%, 15/09/26	USD	20,000	19,893	19,594	0.05
Total System Services Inc, 4.800%, 01/04/26	USD	25,000	26,995	27,454	0.08
Toyota Motor Credit Corp, 2.950%, 13/04/21	USD	50,000	50,136	50,674	0.14

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Toyota Motor Credit Corp, 3.400%, 15/09/21	USD	50,000	50,486	51,310	0.14
Toyota Motor Credit Corp, 2.600%, 11/01/22	USD	20,000	19,986	20,205	0.06
Toyota Motor Credit Corp, 3.300%, 12/01/22	USD	10,000	10,063	10,271	0.03
Toyota Motor Credit Corp, 3.050%, 11/01/28	USD	20,000	18,823	20,568	0.06
Travelers Cos Inc, 5.350%, 01/11/40	USD	10,000	11,110	12,738	0.03
Travelers Property Casualty Corp, 6.375%, 15/03/33	USD	30,000	36,908	41,114	0.11
Tyson Foods Inc, 4.500%, 15/06/22	USD	50,000	50,742	52,727	0.14
Tyson Foods Inc, 3.550%, 02/06/27	USD	20,000	19,724	20,714	0.06
Unilever Capital Corp, 2.200%, 05/05/22	USD	50,000	48,351	50,066	0.14
Unilever Capital Corp, 2.600%, 05/05/24	USD	20,000	19,932	20,121	0.06
Union Pacific Corp, 3.200%, 08/06/21	USD	30,000	30,064	30,528	0.08
Union Pacific Corp, 3.250%, 15/08/25	USD	50,000	50,452	51,944	0.14
Union Pacific Corp, 4.500%, 10/09/48	USD	15,000	14,985	16,924	0.05
Union Pacific Corp, 4.375%, 15/11/65	USD	15,000	14,450	15,737	0.04
Union Pacific Corp, 4.100%, 15/09/67	USD	20,000	17,938	19,924	0.05
United Parcel Service Inc, 3.125%, 15/01/21	USD	50,000	50,293	50,740	0.14
United Parcel Service Inc, 2.400%, 15/11/26	USD	20,000	18,293	19,818	0.05
United Parcel Service Inc, 3.050%, 15/11/27	USD	20,000	19,927	20,598	0.06
United Technologies Corp, 3.100%, 01/06/22	USD	40,000	39,180	40,899	0.11
United Technologies Corp, 3.950%, 16/08/25	USD	20,000	19,879	21,535	0.06
United Technologies Corp, 3.125%, 04/05/27	USD	20,000	19,648	20,504	0.06
United Technologies Corp, 4.125%, 16/11/28	USD	30,000	30,116	32,798	0.09
United Technologies Corp, 5.700%, 15/04/40	USD	30,000	34,794	39,251	0.11
United Technologies Corp, 4.150%, 15/05/45	USD	20,000	19,976	21,434	0.06
United Technologies Corp, 4.050%, 04/05/47	USD	10,000	10,324	10,708	0.03
United Technologies Corp, 4.625%, 16/11/48	USD	40,000	41,051	46,564	0.13
UnitedHealth Group Inc, 2.700%, 15/07/20	USD	30,000	30,015	30,125	0.08
UnitedHealth Group Inc, 1.950%, 15/10/20	USD	20,000	19,706	19,915	0.05
UnitedHealth Group Inc, 3.375%, 15/11/21	USD	20,000	20,121	20,469	0.06
UnitedHealth Group Inc, 2.875%, 15/03/22	USD	20,000	19,905	20,285	0.06
UnitedHealth Group Inc, 2.375%, 15/10/22	USD	50,000	48,322	50,107	0.14
UnitedHealth Group Inc, 2.875%, 15/03/23	USD	10,000	9,965	10,192	0.03
UnitedHealth Group Inc, 3.750%, 15/07/25	USD	25,000	24,959	26,683	0.07
UnitedHealth Group Inc, 3.450%, 15/01/27	USD	20,000	19,984	20,983	0.06
UnitedHealth Group Inc, 2.950%, 15/10/27	USD	20,000	19,875	20,330	0.06
UnitedHealth Group Inc, 5.800%, 15/03/36	USD	20,000	25,235	25,529	0.07
UnitedHealth Group Inc, 6.625%, 15/11/37	USD	10,000	12,111	14,014	0.04
UnitedHealth Group Inc, 4.750%, 15/07/45	USD	15,000	14,946	17,772	0.05
US Bancorp, 2.625%, 24/01/22	USD	30,000	29,384	30,334	0.08
US Bancorp, 3.000%, 15/03/22	USD	50,000	49,884	51,008	0.14
US Bancorp, 3.600%, 11/09/24	USD	50,000	49,607	52,534	0.14
US Bancorp, 3.100%, 27/04/26	USD	20,000	18,965	20,395	0.06
US Bancorp, 2.375%, 22/07/26	USD	30,000	28,138	29,713	0.08
Valero Energy Corp, 3.400%, 15/09/26	USD	10,000	9,900	10,194	0.03
Valero Energy Corp, 7.500%, 15/04/32	USD	15,000	17,856	20,474	0.06
Valero Energy Corp, 6.625%, 15/06/37	USD	20,000	25,980	25,296	0.07
Ventas Realty LP, 4.125%, 15/01/26	USD	50,000	50,083	52,869	0.15
VEREIT Operating Partnership LP, 4.600%, 06/02/24	USD	10,000	10,120	10,595	0.03
VEREIT Operating Partnership LP, 4.875%, 01/06/26	USD	10,000	10,191	10,820	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Verizon Communications Inc, 4.150%, 15/03/24	USD	30,000	30,396	32,243	0.09
Verizon Communications Inc, 3.376%, 15/02/25	USD	40,000	40,122	41,684	0.11
Verizon Communications Inc, 2.625%, 15/08/26	USD	20,000	19,903	19,830	0.05
Verizon Communications Inc, 4.125%, 16/03/27	USD	30,000	29,727	32,592	0.09
Verizon Communications Inc, 4.329%, 21/09/28	USD	30,000	29,762	33,146	0.09
Verizon Communications Inc, 4.500%, 10/08/33	USD	50,000	49,876	56,080	0.15
Verizon Communications Inc, 4.272%, 15/01/36	USD	20,000	19,841	21,573	0.06
Verizon Communications Inc, 5.250%, 16/03/37	USD	70,000	72,887	83,746	0.23
Verizon Communications Inc, 4.812%, 15/03/39	USD	30,000	31,539	34,386	0.09
Verizon Communications Inc, 6.550%, 15/09/43	USD	30,000	35,759	41,241	0.11
Verizon Communications Inc, 5.012%, 21/08/54	USD	50,000	55,784	59,664	0.16
Verizon Communications Inc, 4.672%, 15/03/55	USD	27,000	25,056	30,628	0.08
Viacom Inc, 4.250%, 01/09/23	USD	20,000	20,055	21,137	0.06
Viacom Inc, 4.375%, 15/03/43	USD	22,000	19,900	21,488	0.06
Virginia Electric & Power Co, 4.650%, 15/08/43	USD	30,000	32,178	34,235	0.09
Visa Inc, 2.200%, 14/12/20	USD	20,000	19,879	20,031	0.05
Visa Inc, 3.150%, 14/12/25	USD	50,000	50,087	52,468	0.14
Visa Inc, 4.150%, 14/12/35	USD	10,000	10,937	11,447	0.03
Visa Inc, 4.300%, 14/12/45	USD	40,000	41,393	47,269	0.13
VMware Inc, 3.900%, 21/08/27	USD	20,000	20,147	20,181	0.06
Wabtec Corp, 4.400%, 15/03/24	USD	20,000	19,766	21,149	0.06
Walgreen Co, 4.400%, 15/09/42	USD	10,000	9,539	9,441	0.03
Walgreens Boots Alliance Inc, 3.300%, 18/11/21	USD	30,000	29,958	30,583	0.08
Walgreens Boots Alliance Inc, 3.800%, 18/11/24	USD	20,000	20,330	20,775	0.06
Walgreens Boots Alliance Inc, 3.450%, 01/06/26	USD	20,000	20,414	20,188	0.06
Walmart Inc, 3.125%, 23/06/21	USD	30,000	30,104	30,651	0.08
Walmart Inc, 2.350%, 15/12/22	USD	50,000	49,071	50,474	0.14
Walmart Inc, 2.550%, 11/04/23	USD	20,000	20,227	20,275	0.06
Walmart Inc, 3.400%, 26/06/23	USD	25,000	24,995	26,244	0.07
Walmart Inc, 2.650%, 15/12/24	USD	25,000	24,994	25,529	0.07
Walmart Inc, 3.050%, 08/07/26	USD	30,000	30,458	31,409	0.09
Walmart Inc, 3.700%, 26/06/28	USD	20,000	19,945	21,826	0.06
Walmart Inc, 6.200%, 15/04/38	USD	10,000	12,721	14,248	0.04
Walmart Inc, 3.950%, 28/06/38	USD	15,000	14,852	16,738	0.05
Walmart Inc, 4.050%, 29/06/48	USD	20,000	19,713	22,861	0.06
Wal-Mart Stores Inc, 5.250%, 01/09/35	USD	30,000	33,657	38,247	0.10
Walt Disney Co, 2.450%, 04/03/22	USD	30,000	29,375	30,231	0.08
Walt Disney Co, 2.950%, 15/06/27	USD	20,000	19,029	20,811	0.06
Walt Disney Co, 6.400%, 15/12/35	USD	50,000	56,778	68,478	0.19
Walt Disney Co, 6.650%, 15/11/37	USD	20,000	23,250	28,622	0.08
Walt Disney Co, 4.125%, 01/12/41	USD	50,000	50,595	55,478	0.15
Waste Management Inc, 2.900%, 15/09/22	USD	20,000	19,660	20,363	0.06
Waste Management Inc, 2.400%, 15/05/23	USD	20,000	19,989	20,019	0.05
Wells Fargo & Co, 2.600%, 22/07/20	USD	70,000	70,080	70,220	0.19
Wells Fargo & Co, 3.000%, 22/01/21	USD	30,000	29,911	30,266	0.08
Wells Fargo & Co, 2.500%, 04/03/21	USD	20,000	20,041	20,023	0.05
Wells Fargo & Co, 2.100%, 26/07/21	USD	20,000	20,028	19,899	0.05
Wells Fargo & Co, 2.625%, 22/07/22	USD	10,000	10,016	10,053	0.03
Wells Fargo & Co, 3.069%, 24/01/23	USD	35,000	35,000	35,509	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 98.61% (continued)					
United States (continued)					
Wells Fargo & Co, 3.750%, 24/01/24	USD	50,000	50,796	52,509	0.14
Wells Fargo & Co, 3.000%, 19/02/25	USD	40,000	39,153	40,441	0.11
Wells Fargo & Co, 3.000%, 22/04/26	USD	20,000	19,548	20,226	0.06
Wells Fargo & Co, 3.000%, 23/10/26	USD	50,000	48,303	50,332	0.14
Wells Fargo & Co, 4.300%, 22/07/27	USD	50,000	50,935	53,850	0.15
Wells Fargo & Co, 5.375%, 07/02/35	USD	30,000	33,552	36,990	0.10
Wells Fargo & Co, 5.375%, 02/11/43	USD	30,000	31,960	36,116	0.10
Wells Fargo & Co, 5.606%, 15/01/44	USD	50,000	53,915	62,361	0.17
Wells Fargo & Co, 3.900%, 01/05/45	USD	20,000	18,715	21,448	0.06
Wells Fargo & Co, 4.750%, 07/12/46	USD	30,000	29,948	34,127	0.09
Wells Fargo Bank NA, 2.600%, 15/01/21	USD	40,000	39,500	40,152	0.11
Welltower Inc, 4.000%, 01/06/25	USD	50,000	49,996	52,867	0.15
Western Digital Corp, 4.750%, 15/02/26	USD	20,000	20,139	19,625	0.05
Western Gas Partners LP, 5.375%, 01/06/21	USD	10,000	10,343	10,337	0.03
Western Gas Partners LP, 4.650%, 01/07/26	USD	15,000	14,979	15,200	0.04
Westlake Chemical Corp, 3.600%, 15/08/26	USD	10,000	10,079	10,154	0.03
Westlake Chemical Corp, 5.000%, 15/08/46	USD	5,000	5,510	5,144	0.01
Weyerhaeuser Co, 7.375%, 15/03/32	USD	10,000	12,057	13,970	0.04
Whirlpool Corp, 4.750%, 26/02/29	USD	20,000	20,568	21,469	0.06
Williams Cos Inc, 4.550%, 24/06/24	USD	20,000	20,173	21,506	0.06
Williams Partners LP, 3.600%, 15/03/22	USD	50,000	49,436	51,266	0.14
Williams Partners LP, 4.500%, 15/11/23	USD	20,000	20,230	21,349	0.06
Williams Partners LP, 3.750%, 15/06/27	USD	10,000	9,996	10,330	0.03
Williams Partners LP, 5.100%, 15/09/45	USD	15,000	14,432	16,267	0.04
Willis North America Inc, 3.600%, 15/05/24	USD	20,000	19,988	20,652	0.06
WP Carey Inc, 4.600%, 01/04/24	USD	30,000	31,104	31,664	0.09
WRKCo Inc, 4.650%, 15/03/26	USD	20,000	21,293	21,715	0.06
Xcel Energy Inc, 3.350%, 01/12/26	USD	20,000	19,256	20,493	0.06
Zimmer Biomet Holdings Inc, 3.150%, 01/04/22	USD	10,000	10,122	10,153	0.03
Zoetis Inc, 4.500%, 13/11/25	USD	50,000	54,387	54,415	0.15
Total United States			28,300,588	29,807,278	82.00
Total Corporate Bonds			34,092,067	35,846,802	98.61
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			34,092,067	35,846,802	98.61

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities					
Corporate Bonds - 0.09%					
United States					
Nestle Holdings Inc, 2.375%, 18/01/22	USD	30,000	29,786	30,187	0.09
Total United States			29,786	30,187	0.09
Total Corporate Bonds			29,786	30,187	0.09
Total Other transferable securities			29,786	30,187	0.09
TOTAL INVESTMENTS			34,121,853	35,876,989	98.70
Other Net Assets/(Liabilities)				474,354	1.30
TOTAL NET ASSETS				36,351,343	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 95.74%					
Australia					
Australia & New Zealand Banking Group Ltd, 2.250%, 09/11/20	USD	350,000	346,532	350,091	0.37
BHP Billiton Finance USA Ltd, 4.125%, 24/02/42	USD	41,000	43,685	45,276	0.05
BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	USD	50,000	55,765	62,273	0.06
Commonwealth Bank of Australia, 2.300%, 06/09/19	USD	100,000	99,993	100,002	0.11
National Australia Bank Ltd, 2.500%, 22/05/22	USD	250,000	244,947	251,397	0.27
Rio Tinto Finance USA Ltd, 3.750%, 15/06/25	USD	50,000	51,331	53,675	0.06
Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	USD	4,000	4,182	4,991	0.00
Westpac Banking Corp, 4.875%, 19/11/19	USD	82,000	82,633	82,783	0.09
Westpac Banking Corp, 2.300%, 26/05/20	USD	131,000	130,969	131,105	0.14
Total Australia			1,060,037	1,081,593	1.15
Bermuda					
Aircastle Ltd, 5.125%, 15/03/21	USD	200,000	203,907	207,198	0.22
Aircastle Ltd, 5.000%, 01/04/23	USD	300,000	307,301	317,349	0.34
IHS Markit Ltd, 4.125%, 01/08/23	USD	100,000	99,076	104,519	0.11
IHS Markit Ltd, 4.750%, 01/08/28	USD	100,000	97,843	108,859	0.12
Total Bermuda			708,127	737,925	0.79
Canada					
Bank of Nova Scotia, 4.375%, 13/01/21	USD	82,000	84,546	84,635	0.09
Bell Canada Inc, 4.464%, 01/04/48	USD	100,000	103,486	109,831	0.12
Brookfield Asset Management Inc, 4.000%, 15/01/25	USD	250,000	251,087	261,467	0.28
Brookfield Finance Inc, 4.700%, 20/09/47	USD	100,000	96,708	104,278	0.11
Canadian Imperial Bank of Commerce, 2.100%, 05/10/20	USD	150,000	149,841	149,829	0.16
Canadian National Railway Co, 3.200%, 02/08/46	USD	100,000	94,376	97,841	0.10
Canadian National Railway Co, 3.650%, 03/02/48	USD	50,000	49,700	52,753	0.06
Canadian Natural Resources Ltd, 3.850%, 01/06/27	USD	100,000	97,706	103,898	0.11
Canadian Natural Resources Ltd, 6.250%, 15/03/38	USD	14,000	15,128	17,274	0.02
Canadian Natural Resources Ltd, 4.950%, 01/06/47	USD	50,000	52,396	57,185	0.06
Canadian Pacific Railway Co, 2.900%, 01/02/25	USD	200,000	202,154	205,286	0.22
Canadian Pacific Railway Co, 6.125%, 15/09/15	USD	50,000	65,595	68,153	0.07
Cenovus Energy Inc, 5.250%, 15/06/37	USD	150,000	150,187	156,804	0.17
Enbridge Inc, 3.500%, 10/06/24	USD	36,000	35,705	37,185	0.04
Enbridge Inc, 4.250%, 01/12/26	USD	100,000	99,522	108,487	0.11
Enbridge Inc, 4.500%, 10/06/44	USD	82,000	80,776	86,957	0.09
Fortis Inc, 3.055%, 04/10/26	USD	250,000	237,494	248,295	0.26
Husky Energy Inc, 4.000%, 15/04/24	USD	150,000	150,189	157,287	0.17
Magna International Inc, 3.625%, 15/06/24	USD	150,000	149,188	156,639	0.17
Magna International Inc, 4.150%, 01/10/25	USD	59,000	59,035	63,214	0.07
Manulife Financial Corp, 4.150%, 04/03/26	USD	310,000	321,985	334,084	0.35
National Bank of Canada, 2.150%, 12/06/20	USD	100,000	99,090	99,884	0.11
Nutrien Ltd, 4.125%, 15/03/35	USD	50,000	47,298	49,436	0.05
Rogers Communications Inc, 3.625%, 15/12/25	USD	250,000	253,081	263,807	0.28
Rogers Communications Inc, 5.000%, 15/03/44	USD	82,000	81,481	95,093	0.10
Royal Bank of Canada, 1.500%, 29/07/19	USD	100,000	99,915	99,934	0.11
TELUS Corp, 3.700%, 15/09/27	USD	100,000	101,611	103,893	0.11
TELUS Corp, 4.600%, 16/11/48	USD	100,000	104,877	110,952	0.12
Thomson Reuters Corp, 5.850%, 15/04/40	USD	200,000	233,452	233,020	0.25

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
Canada (continued)					
Toronto-Dominion Bank, 2.125%, 02/07/19	USD	123,000	123,046	123,000	0.13
Toronto-Dominion Bank, 1.800%, 13/07/21	USD	50,000	49,902	49,604	0.05
TransCanada PipeLines Ltd, 4.875%, 15/01/26	USD	100,000	104,329	111,350	0.12
Total Canada			<u>3,844,886</u>	<u>4,001,355</u>	<u>4.26</u>
Cayman Islands					
Alibaba Group Holding Ltd, 3.600%, 28/11/24	USD	275,000	277,466	286,874	0.31
Baidu Inc, 3.625%, 06/07/27	USD	200,000	190,928	201,508	0.22
JD.com Inc, 3.125%, 29/04/21	USD	200,000	199,936	200,290	0.21
Seagate HDD Cayman, 4.750%, 01/01/25	USD	100,000	98,399	100,866	0.11
Seagate HDD Cayman, 4.875%, 01/06/27	USD	209,000	187,392	208,630	0.22
Vale Overseas Ltd, 6.250%, 10/08/26	USD	150,000	165,518	170,294	0.18
Vale Overseas Ltd, 6.875%, 10/11/39	USD	50,000	58,832	60,249	0.06
Total Cayman Islands			<u>1,178,471</u>	<u>1,228,711</u>	<u>1.31</u>
Chile					
Enel Chile SA, 4.875%, 12/06/28	USD	200,000	215,713	218,342	0.23
Total Chile			<u>215,713</u>	<u>218,342</u>	<u>0.23</u>
France					
BNP Paribas SA, 2.375%, 21/05/20	USD	50,000	49,920	49,999	0.05
Orange SA, 1.625%, 03/11/19	USD	50,000	49,992	49,843	0.05
Orange SA, 9.000%, 01/03/31	USD	91,000	127,336	138,452	0.15
Sanofi, 4.000%, 29/03/21	USD	150,000	154,273	154,558	0.16
Total Capital International SA, 2.875%, 17/02/22	USD	185,000	189,186	188,234	0.20
Total Capital International SA, 3.700%, 15/01/24	USD	41,000	41,446	43,444	0.05
Total Capital SA, 3.883%, 11/10/28	USD	50,000	50,000	54,901	0.06
Total France			<u>662,153</u>	<u>679,431</u>	<u>0.72</u>
Germany					
Deutsche Bank AG, 4.250%, 14/10/21	USD	200,000	199,392	202,672	0.22
Deutsche Bank AG, 3.700%, 30/05/24	USD	3,000	3,033	2,947	0.00
Total Germany			<u>202,425</u>	<u>205,619</u>	<u>0.22</u>
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 2.750%, 26/03/20	USD	250,000	249,754	250,368	0.26
Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	USD	250,000	252,549	260,607	0.28
Total Guernsey			<u>502,303</u>	<u>510,975</u>	<u>0.54</u>
Ireland					
Johnson Controls International plc, 5.125%, 14/09/45	USD	10,000	10,383	10,945	0.01
Perrigo Finance Unlimited Co, 4.375%, 15/03/26	USD	300,000	293,214	299,958	0.32
Shire Acquisitions Investments Ireland DAC, 1.900%, 23/09/19	USD	150,000	149,629	149,772	0.16
Willis Towers Watson PLC, 5.750%, 15/03/21	USD	123,000	126,599	129,583	0.14
Total Ireland			<u>579,825</u>	<u>590,258</u>	<u>0.63</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
Luxembourg					
Allergan Funding SCS, 3.000%, 12/03/20	USD	100,000	99,672	100,252	0.11
Allergan Funding SCS, 3.450%, 15/03/22	USD	200,000	197,802	203,912	0.22
Allergan Funding SCS, 4.550%, 15/03/35	USD	50,000	52,974	51,146	0.05
ArcelorMittal, 5.250%, 05/08/20	USD	200,000	203,730	204,872	0.22
ArcelorMittal, 6.125%, 01/06/25	USD	84,000	90,676	95,279	0.10
Covidien International Finance SA, 3.200%, 15/06/22	USD	41,000	41,913	42,146	0.04
Schlumberger Investment SA, 3.650%, 01/12/23	USD	295,000	302,439	309,827	0.33
Total Luxembourg			<u>989,206</u>	<u>1,007,434</u>	<u>1.07</u>
Mexico					
America Movil SAB de CV, 3.625%, 22/04/29	USD	50,000	51,379	51,960	0.06
America Movil SAB de CV, 6.125%, 30/03/40	USD	150,000	183,276	195,706	0.21
Coca-Cola Femsa SAB de CV, 3.875%, 26/11/23	USD	150,000	155,009	157,817	0.17
Coca-Cola Femsa SAB de CV, 5.250%, 26/11/43	USD	150,000	177,610	179,649	0.19
Grupo Televisa SAB, 5.000%, 13/05/45	USD	200,000	187,850	202,000	0.21
Total Mexico			<u>755,124</u>	<u>787,132</u>	<u>0.84</u>
Netherlands					
CNH Industrial NV, 3.850%, 15/11/27	USD	100,000	96,911	99,866	0.11
Deutsche Telekom International Finance BV, 6.000%, 08/07/19	USD	50,000	50,038	50,023	0.05
Deutsche Telekom International Finance BV, 8.750%, 15/06/30	USD	54,000	70,392	77,538	0.08
ING Groep NV, 3.150%, 29/03/22	USD	100,000	98,383	101,859	0.11
ING Groep NV, 3.950%, 29/03/27	USD	350,000	363,931	367,979	0.39
Koninklijke Philips NV, 6.875%, 11/03/38	USD	102,000	137,470	141,006	0.15
Koninklijke Philips NV, 5.000%, 15/03/42	USD	82,000	84,319	95,642	0.10
LyondellBasell Industries NV, 4.625%, 26/02/55	USD	100,000	97,868	100,623	0.11
Shell International Finance BV, 6.375%, 15/12/38	USD	150,000	199,087	211,500	0.22
Shell International Finance BV, 4.000%, 10/05/46	USD	100,000	99,374	109,795	0.12
Total Netherlands			<u>1,297,773</u>	<u>1,355,831</u>	<u>1.44</u>
Singapore					
Flex Ltd, 5.000%, 15/02/23	USD	50,000	50,611	52,422	0.05
Flex Ltd, 4.875%, 15/06/29	USD	100,000	99,610	101,751	0.11
Total Singapore			<u>150,221</u>	<u>154,173</u>	<u>0.16</u>
Spain					
Banco Bilbao Vizcaya Argentaria SA, 3.000%, 20/10/20	USD	300,000	302,036	302,082	0.32
Banco Santander SA, 4.250%, 11/04/27	USD	200,000	201,426	210,084	0.22
Telefonica Emisiones SAU, 5.462%, 16/02/21	USD	82,000	85,183	85,900	0.09
Telefonica Emisiones SAU, 4.570%, 27/04/23	USD	75,000	74,035	80,842	0.09
Telefonica Emisiones SAU, 5.213%, 08/03/47	USD	150,000	150,300	164,925	0.18
Total Spain			<u>812,980</u>	<u>843,833</u>	<u>0.90</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
Sweden					
Skandinaviska Enskilda Banken AB, 1.500%, 13/09/19	USD	264,000	263,801	263,517	0.28
Total Sweden			263,801	263,517	0.28
Switzerland					
UBS AG, 2.350%, 26/03/20	USD	250,000	249,444	250,007	0.27
Total Switzerland			249,444	250,007	0.27
United Kingdom					
Aon PLC, 3.875%, 15/12/25	USD	250,000	249,173	263,312	0.28
Aon PLC, 4.600%, 14/06/44	USD	32,000	32,289	35,011	0.04
Aon PLC, 4.750%, 15/05/45	USD	173,000	171,635	193,103	0.20
AstraZeneca PLC, 6.450%, 15/09/37	USD	100,000	127,016	135,249	0.14
Barclays PLC, 4.610%, 15/02/23	USD	200,000	205,977	206,996	0.22
Barclays PLC, 4.972%, 16/05/29	USD	100,000	100,036	106,513	0.11
British Telecommunications PLC, 9.625%, 15/12/30	USD	82,000	114,579	123,611	0.13
Diageo Capital PLC, 2.625%, 29/04/23	USD	241,000	238,014	244,193	0.26
Diageo Capital PLC, 3.875%, 29/04/43	USD	41,000	38,215	44,084	0.05
Lloyds Bank PLC, 2.700%, 17/08/20	USD	200,000	200,805	200,728	0.21
Lloyds Banking Group PLC, 2.907%, 07/11/23	USD	100,000	97,475	99,866	0.11
Lloyds Banking Group PLC, 4.375%, 22/03/28	USD	200,000	201,705	212,628	0.23
Royal Bank of Scotland Group PLC, 3.498%, 15/05/23	USD	200,000	199,032	202,052	0.21
Royal Bank of Scotland Group PLC, 5.076%, 27/01/30	USD	200,000	210,829	216,834	0.23
Santander UK Group Holdings PLC, 4.796%, 15/11/24	USD	200,000	206,216	212,772	0.23
Vodafone Group PLC, 4.375%, 19/02/43	USD	82,000	81,569	81,447	0.09
Total United Kingdom			2,474,565	2,578,399	2.74
United States					
3M Co, 3.375%, 01/03/29	USD	100,000	102,119	105,590	0.11
3M Co, 3.875%, 15/06/44	USD	32,000	31,406	33,240	0.04
Abbott Laboratories, 3.875%, 15/09/25	USD	98,000	97,766	105,479	0.11
Abbott Laboratories, 4.900%, 30/11/46	USD	100,000	118,630	123,335	0.13
AbbVie Inc, 3.375%, 14/11/21	USD	100,000	101,636	102,017	0.11
AbbVie Inc, 2.900%, 06/11/22	USD	82,000	80,067	82,899	0.09
AbbVie Inc, 4.450%, 14/05/46	USD	100,000	95,740	98,096	0.10
Activision Blizzard Inc, 2.300%, 15/09/21	USD	175,000	174,977	174,706	0.19
Activision Blizzard Inc, 3.400%, 15/09/26	USD	200,000	201,702	203,668	0.22
Adobe Systems Inc, 4.750%, 01/02/20	USD	118,000	119,633	119,576	0.13
Adobe Systems Inc, 3.250%, 01/02/25	USD	109,000	109,688	113,721	0.12
Aflac Inc, 3.625%, 15/06/23	USD	345,000	346,968	361,550	0.38
Aflac Inc, 4.750%, 15/01/49	USD	100,000	110,651	117,549	0.13
Agilent Technologies Inc, 3.200%, 01/10/22	USD	123,000	123,596	125,274	0.13
Agilent Technologies Inc, 3.875%, 15/07/23	USD	100,000	100,760	104,455	0.11
Air Lease Corp, 3.250%, 01/03/25	USD	150,000	146,198	150,885	0.16
Alexandria Real Estate Equities Inc, 3.900%, 15/06/23	USD	330,000	329,981	346,569	0.37
Alexandria Real Estate Equities Inc, 3.450%, 30/04/25	USD	200,000	192,954	205,818	0.22
Allstate Corp, 3.280%, 15/12/26	USD	200,000	203,194	209,776	0.22
Allstate Corp, 5.950%, 01/04/36	USD	95,000	122,042	123,661	0.13

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Allstate Corp, 4.200%, 15/12/46	USD	100,000	106,431	111,476	0.12
Alphabet Inc, 1.998%, 15/08/26	USD	150,000	143,646	146,191	0.16
Altria Group Inc, 2.625%, 14/01/20	USD	54,000	53,980	54,036	0.06
Altria Group Inc, 2.850%, 09/08/22	USD	54,000	53,208	54,547	0.06
Altria Group Inc, 4.250%, 09/08/42	USD	61,000	61,261	56,598	0.06
Altria Group Inc, 5.375%, 31/01/44	USD	54,000	56,346	57,931	0.06
Amazon.com Inc, 2.400%, 22/02/23	USD	150,000	148,894	151,441	0.16
Amazon.com Inc, 3.875%, 22/08/37	USD	100,000	104,097	110,229	0.12
Amazon.com Inc, 4.250%, 22/08/57	USD	50,000	53,870	57,806	0.06
Ameren Illinois Co, 3.700%, 01/12/47	USD	150,000	148,128	154,699	0.16
Ameren Illinois Co, 4.500%, 15/03/49	USD	200,000	223,947	233,006	0.25
American Airlines 2016-3 Class AA Pass Through Trust, 3.000%, 15/10/28	USD	62,789	62,788	62,558	0.07
American Electric Power Co Inc, 3.200%, 13/11/27	USD	100,000	93,510	101,658	0.11
American Express Co, 4.050%, 03/12/42	USD	41,000	40,073	44,874	0.05
American Express Credit Corp, 2.200%, 03/03/20	USD	200,000	199,034	199,844	0.21
American International Group Inc, 4.125%, 15/02/24	USD	150,000	150,625	158,847	0.17
American International Group Inc, 4.750%, 01/04/48	USD	100,000	98,494	110,023	0.12
American Tower Corp, 3.500%, 31/01/23	USD	49,000	48,858	50,534	0.05
American Tower Corp, 4.000%, 01/06/25	USD	109,000	108,556	115,426	0.12
American Water Capital Corp, 3.450%, 01/06/29	USD	100,000	99,782	104,023	0.11
American Water Capital Corp, 6.593%, 15/10/37	USD	70,000	90,531	95,504	0.10
American Water Capital Corp, 4.150%, 01/06/49	USD	25,000	24,868	27,008	0.03
Ameriprise Financial Inc, 5.300%, 15/03/20	USD	68,000	69,152	69,357	0.07
Ameriprise Financial Inc, 4.000%, 15/10/23	USD	123,000	123,612	131,128	0.14
Ameriprise Financial Inc, 2.875%, 15/09/26	USD	100,000	95,280	100,454	0.11
AmerisourceBergen Corp, 3.250%, 01/03/25	USD	150,000	156,165	153,535	0.16
Amgen Inc, 2.650%, 11/05/22	USD	100,000	99,625	100,744	0.11
Amgen Inc, 4.400%, 01/05/45	USD	100,000	98,127	106,195	0.11
Amphenol Corp, 4.350%, 01/06/29	USD	200,000	213,989	216,546	0.23
Analog Devices Inc, 3.500%, 05/12/26	USD	200,000	195,065	204,806	0.22
Andeavor Logistics LP / Tesoro Logistics Finance Corp, 3.500%, 01/12/22	USD	200,000	203,673	204,908	0.22
Andeavor Logistics LP / Tesoro Logistics Finance Corp, 4.250%, 01/12/27	USD	100,000	98,239	105,633	0.11
Andeavor Logistics LP / Tesoro Logistics Finance Corp, 5.200%, 01/12/47	USD	50,000	49,757	53,467	0.06
Anheuser-Busch InBev Finance Inc, 3.300%, 01/02/23	USD	90,000	90,230	92,868	0.10
Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	USD	100,000	100,886	107,803	0.11
Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42	USD	41,000	41,852	39,065	0.04
Anthem Inc, 2.950%, 01/12/22	USD	150,000	146,708	152,133	0.16
Anthem Inc, 3.650%, 01/12/27	USD	100,000	95,821	103,772	0.11
Anthem Inc, 4.650%, 15/01/43	USD	100,000	99,255	108,855	0.12
Anthem Inc, 4.375%, 01/12/47	USD	100,000	101,520	106,246	0.11
Apache Corp, 4.375%, 15/10/28	USD	50,000	50,308	52,225	0.06
Apache Corp, 4.250%, 15/01/30	USD	100,000	102,634	103,255	0.11
Apache Corp, 4.250%, 15/01/44	USD	200,000	183,645	181,646	0.19
Apple Inc, 4.500%, 23/02/36	USD	100,000	113,514	117,018	0.12
Applied Materials Inc, 2.625%, 01/10/20	USD	45,000	44,992	45,222	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Applied Materials Inc, 5.850%, 15/06/41	USD	86,000	98,063	110,947	0.12
Arch Capital Finance LLC, 4.011%, 15/12/26	USD	200,000	207,935	214,898	0.23
Archer-Daniels-Midland Co, 2.500%, 11/08/26	USD	150,000	145,260	150,145	0.16
Archer-Daniels-Midland Co, 4.016%, 16/04/43	USD	77,000	76,340	82,224	0.09
Archer-Daniels-Midland Co, 4.500%, 15/03/49	USD	100,000	105,873	116,569	0.12
Ares Capital Corp, 3.625%, 19/01/22	USD	275,000	275,877	277,835	0.30
Ares Capital Corp, 3.500%, 10/02/23	USD	200,000	192,942	199,068	0.21
AT&T Inc, 3.875%, 15/01/26	USD	50,000	51,668	52,275	0.06
AT&T Inc, 4.350%, 01/03/29	USD	50,000	50,909	53,810	0.06
AT&T Inc, 4.900%, 15/06/42	USD	82,000	79,467	86,986	0.09
AT&T Inc, 4.300%, 15/12/42	USD	41,000	37,646	40,522	0.04
AT&T Inc, 4.500%, 09/03/48	USD	50,000	46,673	51,038	0.05
Automatic Data Processing Inc, 3.375%, 15/09/25	USD	250,000	250,371	263,810	0.28
AutoZone Inc, 4.000%, 15/11/20	USD	64,000	65,017	65,108	0.07
AutoZone Inc, 2.875%, 15/01/23	USD	45,000	44,790	45,558	0.05
AutoZone Inc, 3.250%, 15/04/25	USD	75,000	76,621	76,681	0.08
AvalonBay Communities Inc, 2.950%, 15/09/22	USD	64,000	64,151	65,222	0.07
AXA Equitable Holdings Inc, 4.350%, 20/04/28	USD	200,000	203,695	210,252	0.22
AXA Equitable Holdings Inc, 5.000%, 20/04/48	USD	200,000	197,184	206,190	0.22
Baker Hughes a GE Co LLC, 5.125%, 15/09/40	USD	50,000	58,781	54,994	0.06
Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 2.773%, 15/12/22	USD	100,000	100,270	101,062	0.11
Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47	USD	50,000	45,834	48,281	0.05
Bank of America Corp, 3.875%, 01/08/25	USD	209,000	213,198	223,557	0.24
Bank of America Corp, 4.244%, 24/04/38	USD	100,000	105,981	108,882	0.12
Bank of New York Mellon Corp, 2.300%, 11/09/19	USD	54,000	53,987	53,999	0.06
Bank of New York Mellon Corp, 2.500%, 15/04/21	USD	100,000	100,224	100,549	0.11
Bank of New York Mellon Corp, 2.450%, 17/08/26	USD	50,000	49,975	49,489	0.05
BAT Capital Corp, 4.540%, 15/08/47	USD	100,000	90,334	92,982	0.10
Baxalta Inc, 4.000%, 23/06/25	USD	75,000	76,100	79,838	0.08
BB&T Corp, 2.450%, 15/01/20	USD	109,000	109,118	109,032	0.12
BB&T Corp, 2.150%, 01/02/21	USD	200,000	198,927	199,644	0.21
Becton Dickinson and Co, 3.125%, 08/11/21	USD	82,000	81,769	83,199	0.09
Berkshire Hathaway Finance Corp, 3.000%, 15/05/22	USD	200,000	199,128	205,780	0.22
Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	USD	150,000	149,697	167,497	0.18
Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	USD	50,000	54,405	56,213	0.06
Berkshire Hathaway Inc, 2.200%, 15/03/21	USD	100,000	100,091	100,275	0.11
Best Buy Co Inc, 4.450%, 01/10/28	USD	150,000	154,617	158,374	0.17
Biogen Inc, 2.900%, 15/09/20	USD	54,000	54,103	54,268	0.06
Biogen Inc, 4.050%, 15/09/25	USD	159,000	160,058	170,508	0.18
BlackRock Inc, 5.000%, 10/12/19	USD	204,000	206,042	206,411	0.22
BlackRock Inc, 3.200%, 15/03/27	USD	200,000	202,399	208,914	0.22
Block Financial LLC, 4.125%, 01/10/20	USD	150,000	151,562	152,437	0.16
Boeing Co, 2.350%, 30/10/21	USD	168,000	167,281	168,561	0.18
Boeing Co, 6.875%, 15/03/39	USD	25,000	35,541	36,145	0.04
Booking Holdings Inc, 3.600%, 01/06/26	USD	350,000	359,937	369,089	0.39
BorgWarner Inc, 3.375%, 15/03/25	USD	154,000	156,913	158,728	0.17
BorgWarner Inc, 4.375%, 15/03/45	USD	154,000	155,915	151,690	0.16

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Boston Properties LP, 3.650%, 01/02/26	USD	250,000	253,632	259,645	0.28
Boston Scientific Corp, 3.375%, 15/05/22	USD	140,000	141,983	144,064	0.15
BP Capital Markets America Inc, 2.520%, 19/09/22	USD	100,000	97,494	100,946	0.11
BP Capital Markets America Inc, 3.224%, 14/04/24	USD	100,000	101,609	103,507	0.11
Bristol-Myers Squibb Co, 3.250%, 27/02/27	USD	100,000	100,142	105,037	0.11
Bristol-Myers Squibb Co, 3.250%, 01/08/42	USD	100,000	85,910	93,382	0.10
Brixmor Operating Partnership LP, 3.850%, 01/02/25	USD	24,000	23,989	24,722	0.03
Brixmor Operating Partnership LP, 4.125%, 15/05/29	USD	100,000	99,807	104,561	0.11
Broadcom Corp Via Broadcom Cayman Finance Ltd, 2.375%, 15/01/20	USD	150,000	150,214	149,799	0.16
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.625%, 15/01/24	USD	100,000	102,253	100,899	0.11
Buckeye Partners LP, 4.150%, 01/07/23	USD	32,000	31,756	31,000	0.03
Buckeye Partners LP, 3.950%, 01/12/26	USD	50,000	47,606	44,270	0.05
Bunge Ltd Finance Corp, 3.250%, 15/08/26	USD	100,000	89,048	96,823	0.10
Burlington Northern Santa Fe LLC, 3.900%, 01/08/46	USD	100,000	100,705	107,134	0.11
Campbell Soup Co, 3.300%, 19/03/25	USD	54,000	54,619	54,518	0.06
Capital One Financial Corp, 2.500%, 12/05/20	USD	250,000	248,420	250,245	0.27
Capital One Financial Corp, 4.250%, 30/04/25	USD	100,000	99,892	107,354	0.11
Caterpillar Financial Services Corp, 2.100%, 10/01/20	USD	200,000	199,679	199,750	0.21
Caterpillar Inc, 4.300%, 15/05/44	USD	82,000	81,043	93,103	0.10
CBRE Services Inc, 4.875%, 01/03/26	USD	84,000	83,841	91,315	0.10
CBS Corp, 3.375%, 01/03/22	USD	73,000	73,786	74,676	0.08
CBS Corp, 4.850%, 01/07/42	USD	41,000	43,552	43,739	0.05
Celgene Corp, 3.450%, 15/11/27	USD	100,000	98,128	104,113	0.11
CenterPoint Energy Houston Electric LLC, 3.000%, 01/02/27	USD	100,000	99,506	101,785	0.11
CenterPoint Energy Houston Electric LLC, 3.550%, 01/08/42	USD	41,000	40,872	41,085	0.04
CenterPoint Energy Houston Electric LLC, 4.500%, 01/04/44	USD	127,000	134,860	145,957	0.16
CenterPoint Energy Resources Corp, 4.500%, 15/01/21	USD	164,000	169,037	168,395	0.18
Charles Schwab Corp, 4.450%, 22/07/20	USD	27,000	27,625	27,620	0.03
Charles Schwab Corp, 3.550%, 01/02/24	USD	100,000	99,879	105,267	0.11
Charles Schwab Corp, 3.200%, 25/01/28	USD	100,000	95,578	103,259	0.11
Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22	USD	100,000	103,344	104,995	0.11
Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47	USD	100,000	99,540	105,296	0.11
Chevron Corp, 1.991%, 03/03/20	USD	100,000	99,627	99,844	0.11
Chevron Corp, 2.419%, 17/11/20	USD	150,000	150,378	150,696	0.16
Chevron Corp, 2.895%, 03/03/24	USD	50,000	50,643	51,691	0.05
Chevron Corp, 2.954%, 16/05/26	USD	100,000	100,809	103,219	0.11
Chubb INA Holdings Inc, 2.875%, 03/11/22	USD	100,000	100,959	102,184	0.11
Chubb INA Holdings Inc, 3.350%, 03/05/26	USD	150,000	153,041	157,113	0.17
Chubb INA Holdings Inc, 4.350%, 03/11/45	USD	150,000	163,577	174,706	0.19
Church & Dwight Co Inc, 3.950%, 01/08/47	USD	100,000	95,467	100,807	0.11
Cimarex Energy Co, 4.375%, 01/06/24	USD	100,000	102,375	105,837	0.11
Cimarex Energy Co, 3.900%, 15/05/27	USD	200,000	204,378	205,322	0.22
Cintas Corp No 2, 3.700%, 01/04/27	USD	250,000	262,200	266,332	0.28
Cisco Systems Inc, 2.900%, 04/03/21	USD	32,000	32,074	32,394	0.03
Cisco Systems Inc, 1.850%, 20/09/21	USD	100,000	98,664	99,405	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Cisco Systems Inc, 5.500%, 15/01/40	USD	100,000	126,563	131,691	0.14
Citibank NA, 2.844%, 20/05/22	USD	100,000	100,470	100,821	0.11
Citigroup Inc, 3.750%, 16/06/24	USD	23,000	22,990	24,254	0.03
Citigroup Inc, 3.980%, 20/03/30	USD	100,000	104,172	106,873	0.11
Citizens Bank NA Via Providence RI, 2.250%, 02/03/20	USD	200,000	199,942	199,630	0.21
Clorox Co, 3.500%, 15/12/24	USD	82,000	82,484	86,355	0.09
CME Group Inc, 3.000%, 15/09/22	USD	132,000	133,719	135,282	0.14
CME Group Inc, 3.000%, 15/03/25	USD	86,000	86,578	89,273	0.09
CME Group Inc, 4.150%, 15/06/48	USD	100,000	100,275	112,598	0.12
CNA Financial Corp, 3.950%, 15/05/24	USD	200,000	197,822	211,154	0.22
CNH Industrial Capital LLC, 4.375%, 05/04/22	USD	200,000	202,113	207,126	0.22
Coca-Cola Co, 2.500%, 01/04/23	USD	41,000	40,457	41,555	0.04
Coca-Cola Co, 2.250%, 01/09/26	USD	50,000	46,787	49,622	0.05
Colgate-Palmolive Co, 4.000%, 15/08/45	USD	23,000	22,958	25,761	0.03
Columbia Pipeline Group Inc, 4.500%, 01/06/25	USD	150,000	156,632	161,269	0.17
Comcast Corp, 3.125%, 15/07/22	USD	20,000	20,294	20,559	0.02
Comcast Corp, 3.150%, 01/03/26	USD	100,000	101,505	103,483	0.11
Comcast Corp, 4.650%, 15/07/42	USD	41,000	43,349	47,188	0.05
Comerica Inc, 3.700%, 31/07/23	USD	190,000	189,542	198,839	0.21
Commonwealth Edison Co, 4.700%, 15/01/44	USD	41,000	47,273	48,121	0.05
Compass Bank, 2.875%, 29/06/22	USD	350,000	346,777	353,104	0.38
Concho Resources Inc, 3.750%, 01/10/27	USD	200,000	200,795	206,884	0.22
Concho Resources Inc, 4.875%, 01/10/47	USD	100,000	104,219	112,751	0.12
ConocoPhillips, 5.900%, 15/05/38	USD	100,000	117,597	131,576	0.14
ConocoPhillips Co, 4.950%, 15/03/26	USD	100,000	110,752	114,076	0.12
ConocoPhillips Co, 5.950%, 15/03/46	USD	50,000	65,778	69,205	0.07
Consolidated Edison Co of New York Inc, 3.950%, 01/03/43	USD	61,000	57,186	63,341	0.07
Constellation Brands Inc, 4.750%, 15/11/24	USD	100,000	105,557	110,001	0.12
Consumers Energy Co, 4.350%, 15/04/49	USD	200,000	222,740	231,448	0.25
Continental Resources Inc, 3.800%, 01/06/24	USD	150,000	151,610	154,329	0.16
Continental Resources Inc, 4.375%, 15/01/28	USD	150,000	154,407	157,638	0.17
Corning Inc, 4.750%, 15/03/42	USD	73,000	76,270	79,970	0.09
Corning Inc, 4.375%, 15/11/57	USD	200,000	188,363	195,044	0.21
Costco Wholesale Corp, 1.700%, 15/12/19	USD	95,000	94,919	94,756	0.10
Costco Wholesale Corp, 1.750%, 15/02/20	USD	100,000	100,102	99,675	0.11
Costco Wholesale Corp, 2.150%, 18/05/21	USD	100,000	99,961	100,203	0.11
Crown Castle International Corp, 2.250%, 01/09/21	USD	150,000	148,677	149,368	0.16
Crown Castle International Corp, 3.150%, 15/07/23	USD	100,000	97,003	101,904	0.11
Crown Castle International Corp, 3.800%, 15/02/28	USD	100,000	95,493	103,819	0.11
Cummins Inc, 3.650%, 01/10/23	USD	114,000	113,711	119,974	0.13
Cummins Inc, 4.875%, 01/10/43	USD	150,000	157,589	178,387	0.19
CVS Health Corp, 2.250%, 12/08/19	USD	64,000	63,999	63,976	0.07
Daimler Finance North America LLC, 8.500%, 18/01/31	USD	36,000	48,509	53,571	0.06
Danaher Corp, 3.350%, 15/09/25	USD	150,000	154,725	156,865	0.17
Delphi Corp, 4.150%, 15/03/24	USD	145,000	149,611	152,821	0.16
Delta Air Lines 2019-1 Class AA Pass Through Trust, 3.204%, 25/04/24	USD	75,000	75,000	77,552	0.08
Devon Energy Corp, 5.850%, 15/12/25	USD	100,000	112,412	119,242	0.13
Devon Energy Corp, 4.750%, 15/05/42	USD	100,000	100,622	109,737	0.12

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Devon Energy Corp, 5.000%, 15/06/45	USD	100,000	110,232	114,750	0.12
Digital Realty Trust LP, 4.450%, 15/07/28	USD	100,000	104,474	108,419	0.12
Digital Realty Trust LP, 3.600%, 01/07/29	USD	65,000	64,885	65,985	0.07
Discover Financial Services, 5.200%, 27/04/22	USD	82,000	85,454	87,847	0.09
Discovery Communications LLC, 4.125%, 15/05/29	USD	75,000	75,141	78,072	0.08
Discovery Communications LLC, 5.300%, 15/05/49	USD	70,000	69,745	75,184	0.08
Dollar General Corp, 4.150%, 01/11/25	USD	118,000	117,923	127,396	0.14
Dollar General Corp, 3.875%, 15/04/27	USD	150,000	154,288	155,785	0.17
Dominion Energy Gas Holdings LLC, 4.600%, 15/12/44	USD	100,000	100,227	111,549	0.12
Dominion Energy Inc, 1.600%, 15/08/19	USD	50,000	49,926	49,933	0.05
Dominion Energy Inc, 4.250%, 01/06/28	USD	100,000	107,178	108,575	0.12
DTE Electric Co, 3.375%, 01/03/25	USD	82,000	82,550	85,540	0.09
DTE Electric Co, 3.700%, 15/03/45	USD	64,000	65,415	66,367	0.07
Duke Energy Carolinas LLC, 4.250%, 15/12/41	USD	50,000	52,077	54,927	0.06
Duke Energy Corp, 2.400%, 15/08/22	USD	50,000	48,313	50,088	0.05
Duke Energy Florida LLC, 3.800%, 15/07/28	USD	50,000	50,355	53,871	0.06
Duke Energy Florida LLC, 3.400%, 01/10/46	USD	50,000	45,580	48,564	0.05
Eastman Chemical Co, 3.600%, 15/08/22	USD	164,000	166,636	168,535	0.18
Eastman Chemical Co, 4.650%, 15/10/44	USD	73,000	73,461	75,660	0.08
Eaton Corp, 2.750%, 02/11/22	USD	164,000	164,669	166,132	0.18
eBay Inc, 2.750%, 30/01/23	USD	100,000	100,026	100,530	0.11
eBay Inc, 4.000%, 15/07/42	USD	100,000	89,868	92,921	0.10
Ecolab Inc, 3.250%, 01/12/27	USD	150,000	149,615	156,027	0.17
Edison International, 4.125%, 15/03/28	USD	50,000	49,933	48,634	0.05
Eli Lilly & Co, 5.550%, 15/03/37	USD	150,000	186,693	189,433	0.20
Eli Lilly & Co, 3.950%, 15/03/49	USD	50,000	49,723	54,120	0.06
Emera US Finance LP, 3.550%, 15/06/26	USD	150,000	148,813	153,066	0.16
Emera US Finance LP, 4.750%, 15/06/46	USD	100,000	104,026	107,896	0.11
Emerson Electric Co, 2.625%, 01/12/21	USD	50,000	49,679	50,477	0.05
Emerson Electric Co, 2.625%, 15/02/23	USD	249,000	247,944	254,505	0.27
Enable Midstream Partners LP, 4.400%, 15/03/27	USD	150,000	153,269	150,799	0.16
Energy Transfer Partners LP, 6.050%, 01/06/41	USD	14,000	14,160	15,664	0.02
Energy Transfer Partners LP, 5.300%, 15/04/47	USD	50,000	46,988	52,226	0.06
Energy Transfer Partners LP Via Regency Energy Finance Corp, 5.875%, 01/03/22	USD	200,000	209,256	214,546	0.23
Entergy Arkansas Inc, 3.500%, 01/04/26	USD	150,000	152,519	156,964	0.17
Enterprise Products Operating LLC, 5.200%, 01/09/20	USD	100,000	102,838	103,190	0.11
Enterprise Products Operating LLC, 4.050%, 15/02/22	USD	41,000	41,341	42,693	0.05
Enterprise Products Operating LLC, 5.700%, 15/02/42	USD	41,000	43,178	49,626	0.05
Enterprise Products Operating LLC, 4.450%, 15/02/43	USD	82,000	82,908	86,025	0.09
EOG Resources Inc, 2.450%, 01/04/20	USD	175,000	175,608	174,949	0.19
EOG Resources Inc, 3.900%, 01/04/35	USD	50,000	50,780	52,641	0.06
EQT Corp, 2.500%, 01/10/20	USD	200,000	196,966	199,330	0.21
EQT Corp, 3.900%, 01/10/27	USD	150,000	141,855	142,263	0.15
Equifax Inc, 3.300%, 15/12/22	USD	14,000	13,908	14,297	0.02
ERP Operating LP, 4.750%, 15/07/20	USD	150,000	152,558	152,731	0.16
ERP Operating LP, 4.625%, 15/12/21	USD	47,000	48,978	49,420	0.05
ERP Operating LP, 3.500%, 01/03/28	USD	100,000	97,909	105,290	0.11
ERP Operating LP, 4.500%, 01/07/44	USD	64,000	67,189	72,518	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Essex Portfolio LP, 4.000%, 01/03/29	USD	150,000	153,954	159,667	0.17
Estee Lauder Cos Inc, 1.800%, 07/02/20	USD	150,000	149,171	149,530	0.16
Exelon Corp, 5.625%, 15/06/35	USD	41,000	43,840	49,461	0.05
Expedia Group Inc, 5.950%, 15/08/20	USD	41,000	41,371	42,476	0.05
Expedia Group Inc, 3.800%, 15/02/28	USD	250,000	246,467	254,400	0.27
Exxon Mobil Corp, 2.222%, 01/03/21	USD	150,000	150,114	150,408	0.16
Exxon Mobil Corp, 4.114%, 01/03/46	USD	100,000	111,620	115,043	0.12
FedEx Corp, 4.000%, 15/01/24	USD	100,000	101,896	106,974	0.11
FedEx Corp, 4.400%, 15/01/47	USD	100,000	97,348	100,169	0.11
Fidelity National Information Services Inc, 3.500%, 15/04/23	USD	49,000	48,823	50,794	0.05
Fidelity National Information Services Inc, 3.000%, 15/08/26	USD	100,000	94,166	101,244	0.11
Fifth Third Bancorp, 2.875%, 27/07/20	USD	95,000	94,974	95,449	0.10
Fifth Third Bancorp, 3.650%, 25/01/24	USD	50,000	50,068	52,532	0.06
Fiserv Inc, 3.500%, 01/10/22	USD	95,000	96,391	98,200	0.10
Fiserv Inc, 3.850%, 01/06/25	USD	50,000	50,428	52,925	0.06
Florida Power & Light Co, 4.050%, 01/10/44	USD	109,000	113,735	119,484	0.13
Fluor Corp, 3.500%, 15/12/24	USD	250,000	252,702	256,282	0.27
Ford Motor Co, 4.346%, 08/12/26	USD	150,000	149,106	151,312	0.16
Fortive Corp, 3.150%, 15/06/26	USD	125,000	121,503	125,089	0.13
Fortive Corp, 4.300%, 15/06/46	USD	50,000	49,680	50,611	0.05
General Dynamics Corp, 2.250%, 15/11/22	USD	150,000	147,873	150,634	0.16
General Electric Co, 2.200%, 09/01/20	USD	59,000	59,057	58,832	0.06
General Electric Co, 6.875%, 10/01/39	USD	32,000	39,076	40,112	0.04
General Motors Financial Co Inc, 3.200%, 13/07/20	USD	36,000	35,905	36,116	0.04
General Motors Financial Co Inc, 4.300%, 13/07/25	USD	109,000	107,131	112,262	0.12
GlaxoSmithKline Capital Inc, 3.875%, 15/05/28	USD	100,000	101,422	109,260	0.12
GlaxoSmithKline Capital Inc, 6.375%, 15/05/38	USD	41,000	53,580	57,225	0.06
Goldman Sachs Group Inc, 2.625%, 25/04/21	USD	150,000	147,882	150,538	0.16
Goldman Sachs Group Inc, 3.500%, 16/11/26	USD	85,000	84,838	87,015	0.09
Goldman Sachs Group Inc, 4.411%, 23/04/39	USD	50,000	52,229	53,926	0.06
Halliburton Co, 3.500%, 01/08/23	USD	100,000	98,223	103,381	0.11
Halliburton Co, 4.500%, 15/11/41	USD	100,000	102,760	100,745	0.11
Harris Corp, 3.832%, 27/04/25	USD	186,000	185,910	195,806	0.21
Harris Corp, 6.150%, 15/12/40	USD	82,000	88,815	105,910	0.11
Hartford Financial Services Group Inc, 5.125%, 15/04/22	USD	264,000	274,815	283,077	0.30
Hartford Financial Services Group Inc, 4.300%, 15/04/43	USD	17,000	16,892	17,965	0.02
Hartford Financial Services Group Inc, 4.400%, 15/03/48	USD	150,000	145,627	163,440	0.17
Hasbro Inc, 3.500%, 15/09/27	USD	30,000	29,969	30,416	0.03
HCA Inc, 6.500%, 15/02/20	USD	50,000	51,059	51,193	0.05
HCA Inc, 5.250%, 15/06/26	USD	50,000	53,539	55,299	0.06
HCA Inc, 4.125%, 15/06/29	USD	100,000	102,292	103,005	0.11
HCA Inc, 5.500%, 15/06/47	USD	50,000	53,103	53,602	0.06
HCP Inc, 2.625%, 01/02/20	USD	59,000	59,061	59,055	0.06
HCP Inc, 4.000%, 01/12/22	USD	200,000	207,855	209,414	0.22
Hess Corp, 4.300%, 01/04/27	USD	50,000	50,404	51,837	0.06
Hess Corp, 5.800%, 01/04/47	USD	100,000	107,538	111,509	0.12
Hewlett Packard Enterprise Co, 3.600%, 15/10/20	USD	200,000	200,659	202,612	0.22
Hewlett Packard Enterprise Co, 4.900%, 15/10/25	USD	100,000	102,802	109,383	0.12
Hewlett Packard Enterprise Co, 6.350%, 15/10/45	USD	50,000	51,684	55,363	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
HollyFrontier Corp, 5.875%, 01/04/26	USD	300,000	319,110	328,431	0.35
Home Depot Inc, 2.000%, 01/04/21	USD	100,000	99,611	99,950	0.11
Home Depot Inc, 2.625%, 01/06/22	USD	36,000	35,792	36,614	0.04
Home Depot Inc, 3.750%, 15/02/24	USD	41,000	41,253	43,827	0.05
Home Depot Inc, 5.950%, 01/04/41	USD	41,000	52,848	55,551	0.06
Home Depot Inc, 4.875%, 15/02/44	USD	61,000	61,838	74,135	0.08
Home Depot Inc, 4.400%, 15/03/45	USD	50,000	54,816	57,401	0.06
Honeywell International Inc, 4.250%, 01/03/21	USD	164,000	170,181	169,589	0.18
Hospitality Properties Trust, 5.000%, 15/08/22	USD	50,000	51,045	52,428	0.06
HP Inc, 3.750%, 01/12/20	USD	78,000	78,492	79,297	0.08
HP Inc, 4.375%, 15/09/21	USD	150,000	155,756	156,447	0.17
HP Inc, 6.000%, 15/09/41	USD	132,000	144,971	145,479	0.15
Hubbell Inc, 3.350%, 01/03/26	USD	50,000	50,254	50,135	0.05
Humana Inc, 3.850%, 01/10/24	USD	100,000	101,884	104,740	0.11
Humana Inc, 3.950%, 15/03/27	USD	100,000	101,713	104,350	0.11
Humana Inc, 4.950%, 01/10/44	USD	100,000	100,240	110,749	0.12
Humana Inc, 4.800%, 15/03/47	USD	50,000	52,135	54,612	0.06
Huntington Bancshares Inc, 3.150%, 14/03/21	USD	100,000	99,723	101,250	0.11
Huntington Bancshares Inc, 4.000%, 15/05/25	USD	100,000	100,087	106,525	0.11
Huntsman International LLC, 4.500%, 01/05/29	USD	300,000	303,083	309,060	0.33
Illinois Tool Works Inc, 3.500%, 01/03/24	USD	64,000	64,978	67,426	0.07
Illinois Tool Works Inc, 3.900%, 01/09/42	USD	145,000	133,387	159,673	0.17
Ingersoll-Rand Global Holding Co Ltd, 4.250%, 15/06/23	USD	159,000	163,683	169,138	0.18
Ingersoll-Rand Global Holding Co Ltd, 5.750%, 15/06/43	USD	104,000	117,099	128,338	0.14
Intel Corp, 2.350%, 11/05/22	USD	100,000	98,360	100,734	0.11
Intel Corp, 3.150%, 11/05/27	USD	50,000	48,912	52,036	0.06
Intel Corp, 3.734%, 08/12/47	USD	150,000	144,428	155,763	0.17
Intercontinental Exchange Inc, 3.750%, 01/12/25	USD	150,000	151,294	160,108	0.17
International Business Machines Corp, 3.375%, 01/08/23	USD	100,000	99,879	103,825	0.11
International Lease Finance Corp, 4.625%, 15/04/21	USD	150,000	152,191	154,872	0.16
International Paper Co, 3.000%, 15/02/27	USD	150,000	139,888	148,437	0.16
International Paper Co, 5.150%, 15/05/46	USD	150,000	157,780	160,551	0.17
Interpublic Group of Cos Inc, 3.750%, 15/02/23	USD	109,000	108,553	113,577	0.12
Interpublic Group of Cos Inc, 4.200%, 15/04/24	USD	92,000	94,889	98,980	0.11
Interstate Power & Light Co, 3.250%, 01/12/24	USD	100,000	100,786	102,809	0.11
Interstate Power & Light Co, 4.100%, 26/09/28	USD	150,000	157,176	162,510	0.17
ITC Holdings Corp, 3.350%, 15/11/27	USD	100,000	99,107	102,609	0.11
Jabil Inc, 4.700%, 15/09/22	USD	96,000	97,783	100,166	0.11
Jabil Inc, 3.950%, 12/01/28	USD	250,000	242,815	244,775	0.26
JM Smucker Co, 2.500%, 15/03/20	USD	100,000	100,492	99,931	0.11
John Deere Capital Corp, 2.650%, 24/06/24	USD	220,000	218,843	222,618	0.24
Johnson & Johnson, 2.050%, 01/03/23	USD	100,000	100,060	100,068	0.11
Johnson & Johnson, 2.900%, 15/01/28	USD	100,000	101,402	102,967	0.11
Johnson & Johnson, 3.700%, 01/03/46	USD	100,000	103,963	108,270	0.12
JPMorgan Chase & Co, 2.550%, 01/03/21	USD	150,000	149,917	150,327	0.16
JPMorgan Chase & Co, 3.125%, 23/01/25	USD	104,000	103,269	106,907	0.11
JPMorgan Chase & Co, 3.897%, 23/01/49	USD	50,000	48,663	52,501	0.06
Kansas City Power & Light Co, 6.050%, 15/11/35	USD	74,000	87,654	93,242	0.10
Kellogg Co, 3.250%, 01/04/26	USD	50,000	51,066	50,739	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Kellogg Co, 4.300%, 15/05/28	USD	100,000	106,567	108,368	0.12
Kellogg Co, 4.500%, 01/04/46	USD	100,000	98,029	99,536	0.11
Kerr-McGee Corp, 7.875%, 15/09/31	USD	100,000	123,332	136,944	0.15
KeyCorp, 5.100%, 24/03/21	USD	150,000	154,330	157,017	0.17
Keysight Technologies Inc, 4.550%, 30/10/24	USD	200,000	212,172	213,760	0.23
Keysight Technologies Inc, 4.600%, 06/04/27	USD	150,000	155,848	160,582	0.17
Kimberly-Clark Corp, 2.400%, 01/06/23	USD	161,000	162,527	161,721	0.17
Kimco Realty Corp, 2.800%, 01/10/26	USD	100,000	94,425	97,621	0.10
Kimco Realty Corp, 4.250%, 01/04/45	USD	64,000	62,594	64,462	0.07
KLA-Tencor Corp, 4.125%, 01/11/21	USD	80,000	81,470	82,818	0.09
KLA-Tencor Corp, 4.650%, 01/11/24	USD	250,000	266,725	273,737	0.29
L3 Technologies Inc, 3.850%, 15/12/26	USD	145,000	146,434	152,318	0.16
Laboratory Corp of America Holdings, 4.625%, 15/11/20	USD	3,000	3,034	3,072	0.00
Laboratory Corp of America Holdings, 3.200%, 01/02/22	USD	50,000	51,037	50,814	0.05
Laboratory Corp of America Holdings, 3.600%, 01/09/27	USD	100,000	101,092	102,853	0.11
Laboratory Corp of America Holdings, 4.700%, 01/02/45	USD	50,000	50,395	51,675	0.05
Lam Research Corp, 2.750%, 15/03/20	USD	159,000	159,195	159,197	0.17
Lam Research Corp, 3.800%, 15/03/25	USD	159,000	159,576	168,046	0.18
Lear Corp, 3.800%, 15/09/27	USD	50,000	49,712	49,493	0.05
Lincoln National Corp, 4.000%, 01/09/23	USD	82,000	81,765	86,781	0.09
Lincoln National Corp, 3.800%, 01/03/28	USD	50,000	49,468	52,461	0.06
Lincoln National Corp, 7.000%, 15/06/40	USD	150,000	201,458	207,084	0.22
Lockheed Martin Corp, 3.100%, 15/01/23	USD	150,000	152,646	154,057	0.16
Lockheed Martin Corp, 4.090%, 15/09/52	USD	124,000	117,775	137,743	0.15
Loews Corp, 2.625%, 15/05/23	USD	36,000	35,693	36,300	0.04
Lowe's Cos Inc, 3.875%, 15/09/23	USD	41,000	41,621	43,319	0.05
Lowe's Cos Inc, 3.100%, 03/05/27	USD	100,000	99,879	101,403	0.11
Lowe's Cos Inc, 4.650%, 15/04/42	USD	41,000	40,621	43,984	0.05
Lowe's Cos Inc, 4.550%, 05/04/49	USD	50,000	51,082	53,906	0.06
Macy's Retail Holdings Inc, 3.875%, 15/01/22	USD	82,000	84,006	83,282	0.09
Macy's Retail Holdings Inc, 2.875%, 15/02/23	USD	200,000	191,340	196,566	0.21
Magellan Midstream Partners LP, 4.250%, 01/02/21	USD	45,000	45,930	46,223	0.05
Magellan Midstream Partners LP, 5.150%, 15/10/43	USD	36,000	38,524	40,837	0.04
Magellan Midstream Partners LP, 4.850%, 01/02/49	USD	100,000	105,765	113,545	0.12
Manufacturers & Traders Trust Co, 2.250%, 25/07/19	USD	250,000	249,930	249,977	0.27
Marathon Oil Corp, 2.800%, 01/11/22	USD	150,000	146,164	150,499	0.16
Marathon Petroleum Corp, 3.400%, 15/12/20	USD	64,000	64,342	64,799	0.07
Marsh & McLennan Cos Inc, 2.750%, 30/01/22	USD	55,000	54,961	55,552	0.06
Marsh & McLennan Cos Inc, 3.500%, 10/03/25	USD	94,000	93,805	97,690	0.10
Martin Marietta Materials Inc, 4.250%, 15/12/47	USD	100,000	88,166	93,364	0.10
Masco Corp, 4.450%, 01/04/25	USD	100,000	105,101	106,725	0.11
Masco Corp, 4.375%, 01/04/26	USD	150,000	156,133	157,707	0.17
Mastercard Inc, 2.000%, 21/11/21	USD	100,000	97,657	99,767	0.11
Mastercard Inc, 3.375%, 01/04/24	USD	63,000	64,235	66,542	0.07
Mastercard Inc, 3.500%, 26/02/28	USD	100,000	99,109	107,675	0.11
McCormick & Co Inc, 2.700%, 15/08/22	USD	100,000	100,179	100,709	0.11
McDonald's Corp, 3.800%, 01/04/28	USD	100,000	99,905	107,473	0.11
McDonald's Corp, 4.875%, 09/12/45	USD	100,000	113,202	115,365	0.12
McKesson Corp, 3.650%, 30/11/20	USD	100,000	101,082	101,594	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
McKesson Corp, 3.950%, 16/02/28	USD	50,000	50,067	51,956	0.06
Mead Johnson Nutrition Co, 4.125%, 15/11/25	USD	100,000	106,872	108,199	0.12
Medtronic Inc, 3.125%, 15/03/22	USD	41,000	41,870	42,046	0.04
Medtronic Inc, 4.625%, 15/03/45	USD	200,000	211,547	241,830	0.26
Merck & Co Inc, 1.850%, 10/02/20	USD	132,000	131,973	131,793	0.14
Merck & Co Inc, 2.750%, 10/02/25	USD	91,000	90,337	93,336	0.10
Merck & Co Inc, 3.700%, 10/02/45	USD	32,000	30,756	33,739	0.04
MetLife Inc, 4.368%, 15/09/23	USD	200,000	206,447	216,522	0.23
MetLife Inc, 5.700%, 15/06/35	USD	156,000	189,539	199,512	0.21
MetLife Inc, 4.050%, 01/03/45	USD	150,000	141,400	160,849	0.17
Micron Technology Inc, 4.640%, 06/02/24	USD	100,000	102,500	104,290	0.11
Micron Technology Inc, 5.327%, 06/02/29	USD	100,000	102,787	106,044	0.11
Microsoft Corp, 2.375%, 01/05/23	USD	41,000	40,171	41,533	0.04
Microsoft Corp, 3.300%, 06/02/27	USD	100,000	97,238	106,229	0.11
Microsoft Corp, 4.250%, 06/02/47	USD	100,000	100,967	117,910	0.13
MidAmerican Energy Co, 3.650%, 01/08/48	USD	50,000	47,823	51,524	0.05
MidAmerican Energy Co, 4.250%, 15/07/49	USD	100,000	106,917	113,556	0.12
Molson Coors Brewing Co, 3.500%, 01/05/22	USD	45,000	45,517	46,211	0.05
Molson Coors Brewing Co, 5.000%, 01/05/42	USD	68,000	73,021	71,809	0.08
Mondelez International Inc, 3.625%, 07/05/23	USD	100,000	99,801	104,180	0.11
Moody's Corp, 4.875%, 15/02/24	USD	86,000	87,415	94,308	0.10
Morgan Stanley, 2.650%, 27/01/20	USD	150,000	149,833	150,174	0.16
Morgan Stanley, 4.431%, 23/01/30	USD	50,000	51,178	55,294	0.06
Morgan Stanley, 6.375%, 24/07/42	USD	41,000	45,140	57,136	0.06
Mosaic Co, 4.050%, 15/11/27	USD	200,000	194,536	206,056	0.22
Motorola Solutions Inc, 3.750%, 15/05/22	USD	65,000	65,015	66,790	0.07
Motorola Solutions Inc, 3.500%, 01/03/23	USD	82,000	81,647	83,516	0.09
Motorola Solutions Inc, 4.000%, 01/09/24	USD	50,000	50,092	52,065	0.06
MPLX LP, 4.500%, 15/07/23	USD	100,000	103,476	106,041	0.11
MPLX LP, 4.125%, 01/03/27	USD	50,000	50,909	52,296	0.06
Nasdaq Inc, 4.250%, 01/06/24	USD	100,000	100,853	107,026	0.11
Nasdaq Inc, 3.850%, 30/06/26	USD	195,000	197,522	204,688	0.22
National Fuel Gas Co, 4.900%, 01/12/21	USD	50,000	51,876	52,068	0.06
National Fuel Gas Co, 3.750%, 01/03/23	USD	37,000	36,778	37,893	0.04
National Oilwell Varco Inc, 3.950%, 01/12/42	USD	100,000	89,483	86,686	0.09
NBCUniversal Media LLC, 5.150%, 30/04/20	USD	23,000	23,492	23,524	0.02
NBCUniversal Media LLC, 5.950%, 01/04/41	USD	41,000	48,244	54,013	0.06
Nevada Power Co, 3.700%, 01/05/29	USD	100,000	103,714	106,975	0.11
Newell Brands Inc, 4.200%, 01/04/26	USD	200,000	196,293	197,562	0.21
Newfield Exploration Co, 5.375%, 01/01/26	USD	200,000	215,483	218,886	0.23
Newmont Goldcorp Corp, 3.625%, 09/06/21	USD	200,000	200,926	203,760	0.22
Newmont Mining Corp, 3.500%, 15/03/22	USD	27,000	26,571	27,619	0.03
Newmont Mining Corp, 6.250%, 01/10/39	USD	59,000	60,038	75,657	0.08
Newmont Mining Corp, 4.875%, 15/03/42	USD	82,000	71,714	91,669	0.10
NiSource Inc, 2.650%, 17/11/22	USD	100,000	100,072	100,663	0.11
NiSource Inc, 5.250%, 15/02/43	USD	72,000	79,016	83,745	0.09
NiSource Inc, 4.800%, 15/02/44	USD	41,000	39,001	45,719	0.05
NiSource Inc, 5.650%, 01/02/45	USD	41,000	46,183	50,002	0.05
Noble Energy Inc, 3.850%, 15/01/28	USD	50,000	49,392	50,989	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Noble Energy Inc, 5.050%, 15/11/44	USD	150,000	157,012	159,445	0.17
Nordstrom Inc, 5.000%, 15/01/44	USD	154,000	144,728	143,560	0.15
Norfolk Southern Corp, 3.942%, 01/11/47	USD	130,000	145,090	135,151	0.14
Northern Trust Corp, 3.375%, 23/08/21	USD	129,000	130,399	132,447	0.14
Northern Trust Corp, 3.150%, 03/05/29	USD	150,000	153,043	155,458	0.17
Northrop Grumman Corp, 5.050%, 01/08/19	USD	41,000	41,077	41,070	0.04
Northrop Grumman Corp, 2.550%, 15/10/22	USD	100,000	99,371	100,569	0.11
Northrop Grumman Corp, 3.250%, 15/01/28	USD	100,000	98,519	102,689	0.11
Northrop Grumman Corp, 4.030%, 15/10/47	USD	100,000	99,003	106,642	0.11
Novartis Capital Corp, 3.700%, 21/09/42	USD	82,000	80,289	86,327	0.09
NSTAR Electric Co, 4.400%, 01/03/44	USD	45,000	49,319	50,234	0.05
Nucor Corp, 4.125%, 15/09/22	USD	227,000	234,756	239,342	0.25
Nucor Corp, 5.200%, 01/08/43	USD	100,000	113,544	117,957	0.13
NVIDIA Corp, 3.200%, 16/09/26	USD	100,000	100,750	102,341	0.11
Occidental Petroleum Corp, 4.100%, 01/02/21	USD	100,000	102,135	102,280	0.11
Occidental Petroleum Corp, 2.600%, 15/04/22	USD	100,000	101,263	100,278	0.11
Occidental Petroleum Corp, 3.000%, 15/02/27	USD	50,000	49,596	49,535	0.05
Occidental Petroleum Corp, 4.400%, 15/04/46	USD	50,000	55,141	51,511	0.05
Occidental Petroleum Corp, 4.200%, 15/03/48	USD	50,000	51,967	50,489	0.05
Omega Healthcare Investors Inc, 5.250%, 15/01/26	USD	235,000	240,616	255,104	0.27
Omnicom Group Inc Via Omnicom Capital Inc, 6.250%, 15/07/19	USD	82,000	82,124	82,090	0.09
Oncor Electric Delivery Co LLC, 3.750%, 01/04/45	USD	200,000	201,888	209,444	0.22
ONEOK Inc, 4.550%, 15/07/28	USD	100,000	101,252	108,527	0.12
ONEOK Inc, 5.200%, 15/07/48	USD	100,000	102,817	110,137	0.12
ONEOK Partners LP, 3.375%, 01/10/22	USD	182,000	181,795	185,352	0.20
Oracle Corp, 5.375%, 15/07/40	USD	41,000	50,401	51,981	0.06
Oracle Corp, 4.375%, 15/05/55	USD	100,000	104,439	112,057	0.12
O'Reilly Automotive Inc, 3.550%, 15/03/26	USD	50,000	51,389	51,491	0.05
Packaging Corp of America, 3.650%, 15/09/24	USD	245,000	243,415	253,989	0.27
Parker-Hannifin Corp, 3.300%, 21/11/24	USD	47,000	46,944	48,879	0.05
Parker-Hannifin Corp, 4.200%, 21/11/34	USD	86,000	90,743	94,649	0.10
Parker-Hannifin Corp, 4.450%, 21/11/44	USD	32,000	32,529	35,485	0.04
PECO Energy Co, 3.900%, 01/03/48	USD	100,000	95,705	106,581	0.11
PepsiCo Inc, 2.150%, 14/10/20	USD	86,000	85,993	86,082	0.09
PepsiCo Inc, 2.750%, 01/03/23	USD	82,000	80,158	83,820	0.09
PepsiCo Inc, 4.450%, 14/04/46	USD	23,000	23,505	27,470	0.03
Pfizer Inc, 3.400%, 15/05/24	USD	82,000	81,839	86,421	0.09
Philip Morris International Inc, 4.500%, 26/03/20	USD	82,000	83,459	83,198	0.09
Philip Morris International Inc, 3.875%, 21/08/42	USD	61,000	61,875	60,376	0.06
Phillips 66, 3.900%, 15/03/28	USD	200,000	197,531	210,820	0.22
Phillips 66, 4.875%, 15/11/44	USD	150,000	156,145	167,443	0.18
Phillips 66 Partners LP, 2.646%, 15/02/20	USD	123,000	123,106	122,788	0.13
Phillips 66 Partners LP, 3.750%, 01/03/28	USD	100,000	98,707	102,099	0.11
Phillips 66 Partners LP, 4.900%, 01/10/46	USD	100,000	101,868	106,582	0.11
Pioneer Natural Resources Co, 3.950%, 15/07/22	USD	150,000	152,161	156,067	0.17
Pioneer Natural Resources Co, 4.450%, 15/01/26	USD	150,000	154,718	162,880	0.17
Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37	USD	37,000	42,925	43,063	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44	USD	82,000	83,431	78,918	0.08
Plains All American Pipeline LP Via PAA Finance Corp, 4.900%, 15/02/45	USD	100,000	91,836	100,274	0.11
PNC Bank NA, 2.250%, 02/07/19	USD	150,000	149,998	150,000	0.16
PNC Financial Services Group Inc, 5.125%, 08/02/20	USD	82,000	83,457	83,333	0.09
Potomac Electric Power Co, 3.600%, 15/03/24	USD	82,000	84,261	86,226	0.09
Potomac Electric Power Co, 7.900%, 15/12/38	USD	82,000	115,151	123,053	0.13
PPG Industries Inc, 3.750%, 15/03/28	USD	200,000	200,497	213,490	0.23
PPL Capital Funding Inc, 3.400%, 01/06/23	USD	77,000	78,317	78,940	0.08
PPL Electric Utilities Corp, 4.750%, 15/07/43	USD	82,000	84,253	96,596	0.10
Precision Castparts Corp, 3.250%, 15/06/25	USD	100,000	97,533	104,465	0.11
Procter & Gamble Co, 1.850%, 02/02/21	USD	50,000	50,174	49,857	0.05
Procter & Gamble Co, 2.700%, 02/02/26	USD	100,000	99,820	101,956	0.11
Progressive Corp, 2.450%, 15/01/27	USD	100,000	96,279	98,693	0.10
Progressive Corp, 4.000%, 01/03/29	USD	100,000	99,839	110,711	0.12
Progressive Corp, 6.250%, 01/12/32	USD	104,000	118,701	138,185	0.15
Progressive Corp, 3.700%, 26/01/45	USD	204,000	183,810	209,981	0.22
Prologis LP, 3.750%, 01/11/25	USD	450,000	473,907	480,870	0.51
Prudential Financial Inc, 3.500%, 15/05/24	USD	82,000	81,565	86,502	0.09
Prudential Financial Inc, 5.700%, 14/12/36	USD	104,000	124,477	131,997	0.14
Public Service Co of New Hampshire, 3.500%, 01/11/23	USD	64,000	65,935	67,000	0.07
Public Storage, 2.370%, 15/09/22	USD	100,000	99,250	100,511	0.11
Public Storage, 3.385%, 01/05/29	USD	95,000	94,998	99,202	0.11
Quest Diagnostics Inc, 4.700%, 01/04/21	USD	45,000	46,526	46,683	0.05
Quest Diagnostics Inc, 3.450%, 01/06/26	USD	75,000	74,856	77,506	0.08
QVC Inc, 5.950%, 15/03/43	USD	100,000	88,075	96,462	0.10
Raymond James Financial Inc, 4.950%, 15/07/46	USD	50,000	52,745	56,167	0.06
Raytheon Co, 3.125%, 15/10/20	USD	245,000	247,204	247,688	0.26
Realty Income Corp, 3.875%, 15/04/25	USD	200,000	199,178	212,972	0.23
Realty Income Corp, 3.000%, 15/01/27	USD	50,000	49,587	50,233	0.05
Regions Financial Corp, 3.200%, 08/02/21	USD	200,000	201,661	202,206	0.22
Regions Financial Corp, 2.750%, 14/08/22	USD	100,000	99,740	100,708	0.11
RELX Capital Inc, 3.500%, 16/03/23	USD	60,000	59,812	61,955	0.07
Republic Services Inc, 4.750%, 15/05/23	USD	54,000	57,110	58,289	0.06
Republic Services Inc, 2.900%, 01/07/26	USD	55,000	54,917	55,284	0.06
Republic Services Inc, 3.375%, 15/11/27	USD	80,000	79,887	83,326	0.09
Rockwell Collins Inc, 3.500%, 15/03/27	USD	150,000	142,256	156,672	0.17
Roper Technologies Inc, 3.000%, 15/12/20	USD	100,000	99,609	100,668	0.11
Roper Technologies Inc, 3.800%, 15/12/26	USD	100,000	97,747	104,216	0.11
Royal Caribbean Cruises Ltd, 3.700%, 15/03/28	USD	50,000	48,060	50,338	0.05
RPM International Inc, 3.450%, 15/11/22	USD	27,000	26,972	27,484	0.03
S&P Global Inc, 4.400%, 15/02/26	USD	50,000	51,529	55,193	0.06
S&P Global Inc, 2.950%, 22/01/27	USD	100,000	95,551	101,482	0.11
salesforce.com Inc, 3.700%, 11/04/28	USD	150,000	159,576	161,610	0.17
San Diego Gas & Electric Co, 4.100%, 15/06/49	USD	50,000	49,948	51,638	0.05
Santander Holdings USA Inc, 4.450%, 03/12/21	USD	100,000	102,803	103,886	0.11
Santander Holdings USA Inc, 4.500%, 17/07/25	USD	150,000	155,031	159,474	0.17
SASOL Financing USA LLC, 6.500%, 27/09/28	USD	200,000	218,501	224,370	0.24

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Simon Property Group LP, 3.375%, 15/03/22	USD	41,000	41,745	42,064	0.04
Simon Property Group LP, 3.375%, 01/10/24	USD	82,000	81,522	85,433	0.09
Simon Property Group LP, 3.375%, 15/06/27	USD	50,000	49,829	51,957	0.06
Simon Property Group LP, 6.750%, 01/02/40	USD	82,000	112,773	116,196	0.12
South Carolina Electric & Gas Co, 4.600%, 15/06/43	USD	20,000	20,014	22,650	0.02
South Carolina Electric & Gas Co, 5.100%, 01/06/65	USD	100,000	121,883	125,294	0.13
Southern California Edison Co, 4.000%, 01/04/47	USD	250,000	262,959	248,925	0.26
Southern California Gas Co, 4.125%, 01/06/48	USD	100,000	99,899	107,251	0.11
Southern Co, 2.750%, 15/06/20	USD	50,000	49,750	50,143	0.05
Southern Co Gas Capital Corp, 3.500%, 15/09/21	USD	82,000	83,052	83,719	0.09
Starbucks Corp, 2.200%, 22/11/20	USD	55,000	54,979	54,922	0.06
Starbucks Corp, 2.700%, 15/06/22	USD	68,000	68,245	68,812	0.07
Stryker Corp, 3.500%, 15/03/26	USD	100,000	98,678	104,709	0.11
Stryker Corp, 4.625%, 15/03/46	USD	100,000	104,282	114,734	0.12
SunTrust Bank, 3.525%, 26/10/21	USD	100,000	100,066	101,491	0.11
SunTrust Bank, 2.450%, 01/08/22	USD	100,000	97,450	100,279	0.11
SunTrust Bank, 3.000%, 02/02/23	USD	50,000	49,620	50,967	0.05
Synchrony Bank, 3.000%, 15/06/22	USD	100,000	96,754	100,757	0.11
Synchrony Financial, 4.375%, 19/03/24	USD	100,000	101,377	104,989	0.11
Synchrony Financial, 3.950%, 01/12/27	USD	50,000	45,760	49,914	0.05
Synchrony Financial, 5.150%, 19/03/29	USD	50,000	50,870	53,905	0.06
Sysco Corp, 3.550%, 15/03/25	USD	50,000	50,014	52,362	0.06
Sysco Corp, 3.250%, 15/07/27	USD	100,000	100,617	101,890	0.11
Sysco Corp, 4.500%, 01/04/46	USD	50,000	52,188	54,240	0.06
Sysco Corp, 4.450%, 15/03/48	USD	50,000	51,205	54,618	0.06
Tapestry Inc, 4.125%, 15/07/27	USD	110,000	110,493	110,772	0.12
Target Corp, 3.875%, 15/07/20	USD	82,000	82,895	83,451	0.09
Target Corp, 3.375%, 15/04/29	USD	50,000	50,848	53,057	0.06
Target Corp, 3.625%, 15/04/46	USD	50,000	47,677	51,289	0.05
TD Ameritrade Holding Corp, 2.950%, 01/04/22	USD	166,000	163,633	168,840	0.18
TD Ameritrade Holding Corp, 3.300%, 01/04/27	USD	300,000	296,896	309,417	0.33
Tech Data Corp, 3.700%, 15/02/22	USD	200,000	199,259	203,456	0.22
Texas Instruments Inc, 1.650%, 03/08/19	USD	127,000	126,197	126,902	0.14
Texas Instruments Inc, 1.750%, 01/05/20	USD	82,000	81,740	81,700	0.09
Texas Instruments Inc, 2.250%, 01/05/23	USD	54,000	53,304	54,126	0.06
Thermo Fisher Scientific Inc, 3.300%, 15/02/22	USD	150,000	152,615	153,819	0.16
Thermo Fisher Scientific Inc, 4.100%, 15/08/47	USD	50,000	51,447	53,573	0.06
Time Warner Cable LLC, 4.125%, 15/02/21	USD	50,000	50,628	50,996	0.05
Time Warner Cable LLC, 6.750%, 15/06/39	USD	100,000	118,380	116,796	0.12
TJX Cos Inc, 2.500%, 15/05/23	USD	45,000	43,746	45,549	0.05
TJX Cos Inc, 2.250%, 15/09/26	USD	50,000	49,731	49,072	0.05
Total System Services Inc, 3.750%, 01/06/23	USD	159,000	157,640	164,145	0.17
Travelers Cos Inc, 5.350%, 01/11/40	USD	200,000	243,360	255,254	0.27
Travelers Cos Inc, 4.100%, 04/03/49	USD	100,000	103,823	111,497	0.12
Tyson Foods Inc, 2.650%, 15/08/19	USD	101,000	101,064	100,998	0.11
Unilever Capital Corp, 3.100%, 30/07/25	USD	100,000	99,293	103,761	0.11
Union Pacific Corp, 4.050%, 01/03/46	USD	100,000	106,880	104,488	0.11
Union Pacific Corp, 3.799%, 01/10/51	USD	27,000	28,330	27,143	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	USD	100,000	103,486	106,784	0.11
United Parcel Service Inc, 3.125%, 15/01/21	USD	64,000	64,728	64,940	0.07
United Parcel Service Inc, 4.250%, 15/03/49	USD	100,000	105,861	109,688	0.12
United Technologies Corp, 3.100%, 01/06/22	USD	64,000	65,030	65,472	0.07
United Technologies Corp, 5.700%, 15/04/40	USD	41,000	50,909	52,321	0.06
United Technologies Corp, 4.500%, 01/06/42	USD	54,000	60,008	60,893	0.06
UnitedHealth Group Inc, 3.500%, 15/06/23	USD	100,000	100,144	104,390	0.11
UnitedHealth Group Inc, 3.100%, 15/03/26	USD	150,000	149,921	155,025	0.16
UnitedHealth Group Inc, 3.875%, 15/12/28	USD	25,000	24,919	27,223	0.03
UnitedHealth Group Inc, 4.250%, 15/03/43	USD	41,000	38,609	45,000	0.05
UnitedHealth Group Inc, 3.750%, 15/10/47	USD	100,000	94,576	102,487	0.11
US Bancorp, 2.350%, 29/01/21	USD	150,000	150,049	150,435	0.16
US Bancorp, 3.950%, 17/11/25	USD	50,000	49,959	54,316	0.06
Valero Energy Corp, 4.350%, 01/06/28	USD	210,000	209,835	224,353	0.24
Valero Energy Corp, 4.000%, 01/04/29	USD	100,000	101,939	104,805	0.11
Valero Energy Corp, 4.900%, 15/03/45	USD	50,000	52,381	55,030	0.06
Ventas Realty LP, 4.000%, 01/03/28	USD	100,000	99,702	104,966	0.11
Ventas Realty LP Via Ventas Capital Corp, 2.700%, 01/04/20	USD	86,000	86,130	86,076	0.09
VEREIT Operating Partnership LP, 4.875%, 01/06/26	USD	250,000	260,380	272,085	0.29
VEREIT Operating Partnership LP, 3.950%, 15/08/27	USD	200,000	197,879	206,112	0.22
Verisk Analytics Inc, 5.500%, 15/06/45	USD	104,000	103,029	122,070	0.13
Verizon Communications Inc, 4.125%, 16/03/27	USD	100,000	101,139	108,794	0.12
Verizon Communications Inc, 5.500%, 16/03/47	USD	100,000	115,572	126,422	0.13
Viacom Inc, 3.875%, 15/12/21	USD	150,000	151,794	154,020	0.16
Viacom Inc, 5.850%, 01/09/43	USD	100,000	106,797	117,742	0.13
Virginia Electric & Power Co, 3.500%, 15/03/27	USD	100,000	98,328	105,207	0.11
Visa Inc, 3.150%, 14/12/25	USD	100,000	102,213	104,950	0.11
Visa Inc, 4.300%, 14/12/45	USD	50,000	55,225	58,853	0.06
Walgreen Co, 4.400%, 15/09/42	USD	41,000	42,332	39,012	0.04
Walgreens Boots Alliance Inc, 3.450%, 01/06/26	USD	50,000	47,756	50,539	0.05
Walmart Inc, 1.750%, 09/10/19	USD	100,000	99,875	99,836	0.11
Walmart Inc, 3.550%, 26/06/25	USD	50,000	49,877	53,382	0.06
Walmart Inc, 3.950%, 28/06/38	USD	15,000	14,852	16,720	0.02
Walmart Inc, 3.625%, 15/12/47	USD	100,000	102,484	106,857	0.11
Walt Disney Co, 3.000%, 15/09/22	USD	61,000	59,938	62,387	0.07
Waste Management Inc, 2.900%, 15/09/22	USD	400,000	409,902	407,740	0.43
WEC Energy Group Inc, 3.550%, 15/06/25	USD	200,000	207,788	210,016	0.22
Wells Fargo & Co, 2.500%, 04/03/21	USD	50,000	49,941	50,103	0.05
Welltower Inc, 3.950%, 01/09/23	USD	200,000	203,939	210,788	0.22
Welltower Inc, 4.125%, 15/03/29	USD	150,000	153,059	158,952	0.17
Welltower Inc, 4.950%, 01/09/48	USD	50,000	50,011	55,742	0.06
Western Gas Partners LP, 4.650%, 01/07/26	USD	50,000	50,543	50,691	0.05
Western Gas Partners LP, 5.450%, 01/04/44	USD	50,000	47,790	47,037	0.05
Westlake Chemical Corp, 3.600%, 15/08/26	USD	50,000	48,565	50,788	0.05
Westlake Chemical Corp, 5.000%, 15/08/46	USD	150,000	157,350	154,152	0.16
WestRock MWV LLC, 8.200%, 15/01/30	USD	90,000	117,926	121,401	0.13
WestRock RKT Co, 4.900%, 01/03/22	USD	23,000	23,552	24,332	0.03
Weyerhaeuser Co, 7.375%, 15/03/32	USD	100,000	134,988	139,750	0.15

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 95.74% (continued)					
United States (continued)					
Williams Partners LP, 3.350%, 15/08/22	USD	41,000	41,466	41,790	0.04
Williams Partners LP, 3.750%, 15/06/27	USD	50,000	49,980	51,674	0.05
Williams Partners LP Inc, 5.250%, 15/03/20	USD	50,000	49,473	50,938	0.05
Willis North America Inc, 4.500%, 15/09/28	USD	250,000	260,484	269,307	0.29
Wisconsin Electric Power Co, 3.650%, 15/12/42	USD	75,000	70,349	74,463	0.08
WW Grainger Inc, 4.600%, 15/06/45	USD	286,000	299,327	316,685	0.34
Wyndham Destinations Inc, 4.250%, 01/03/22	USD	64,000	64,556	64,998	0.07
Xcel Energy Inc, 4.000%, 15/06/28	USD	100,000	101,353	107,623	0.11
Xilinx Inc, 3.000%, 15/03/21	USD	200,000	201,234	201,642	0.21
Xilinx Inc, 2.950%, 01/06/24	USD	150,000	149,881	152,176	0.16
Xylem Inc, 3.250%, 01/11/26	USD	250,000	245,109	252,507	0.27
Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	USD	150,000	152,400	154,980	0.16
Zions Bancorp NA, 3.500%, 27/08/21	USD	100,000	101,022	102,040	0.11
Zions Bancorp NA, 3.350%, 04/03/22	USD	100,000	100,906	101,746	0.11
Zoetis Inc, 4.700%, 01/02/43	USD	73,000	71,893	82,253	0.09
Total United States			<u>70,985,518</u>	<u>73,464,580</u>	<u>78.19</u>
Total Corporate Bonds			<u>86,932,572</u>	<u>89,959,115</u>	<u>95.74</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>86,932,572</u>	<u>89,959,115</u>	<u>95.74</u>
TOTAL INVESTMENTS			<u>86,932,572</u>	<u>89,959,115</u>	<u>95.74</u>

Derivatives

Forward Foreign Exchange Contracts Hedge – 2.18%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 03/07/19	Bank of Montreal	6,411,402	6,380,600	195,833	0.20
Bought CHF / Sold USD, due 03/07/19	Royal Bank of Canada	6,254,021	6,218,600	196,401	0.21
Bought CHF / Sold USD, due 03/07/19	Standard Chartered Bank	6,254,177	6,218,600	196,561	0.21
Bought CHF / Sold USD, due 03/07/19	Toronto Dominion Bank	6,253,897	6,218,600	196,273	0.21
Bought CHF / Sold USD, due 03/07/19	UBS AG London	524,563	523,000	15,065	0.02
Bought CHF / Sold USD, due 03/07/19	Westpac Banking Corp	6,253,810	6,218,600	196,184	0.21
Bought CHF / Sold USD, due 05/08/19	Bank of Montreal	6,195,439	6,355,600	18,972	0.02
Bought CHF / Sold USD, due 05/08/19	Citibank NA	6,195,884	6,355,600	19,430	0.02
Bought CHF / Sold USD, due 05/08/19	JPMorgan Chase Bank NA				
Bought CHF / Sold USD, due 05/08/19	London	6,195,261	6,355,600	18,789	0.02
Bought CHF / Sold USD, due 05/08/19	Standard Chartered Bank	6,195,915	6,355,600	19,463	0.02
Bought CHF / Sold USD, due 05/08/19	Westpac Banking Corp	6,195,439	6,355,600	18,972	0.02
Bought EUR / Sold USD, due 03/07/19	Bank of Montreal	8,394,117	9,361,498	198,530	0.21
Bought EUR / Sold USD, due 03/07/19	Morgan Stanley Bank NA	10,064,168	11,405,000	57,041	0.06
Bought EUR / Sold USD, due 03/07/19	Royal Bank of Canada	8,393,536	9,361,496	197,870	0.21
Bought EUR / Sold USD, due 03/07/19	Standard Chartered Bank	8,393,913	9,361,496	198,299	0.21
Bought EUR / Sold USD, due 03/07/19	Toronto Dominion Bank	8,393,928	9,361,496	198,316	0.21

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 2.18% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 03/07/19	Westpac Banking Corp	8,727,827	9,734,496	205,593	0.22
Bought EUR / Sold USD, due 05/08/19	Bank of Montreal	10,239,802	11,670,097	23,425	0.03
Bought EUR / Sold USD, due 05/08/19	Citibank NA	10,237,645	11,670,096	20,963	0.02
Bought EUR / Sold USD, due 05/08/19	JPMorgan Chase Bank NA London	10,235,930	11,670,096	19,005	0.02
Bought EUR / Sold USD, due 05/08/19	Standard Chartered Bank	10,236,280	11,670,096	19,405	0.02
Bought EUR / Sold USD, due 05/08/19	Westpac Banking Corp	10,236,298	11,670,096	19,425	0.02
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				2,249,815	2.39
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 03/07/19	Bank of Montreal	6,355,600	6,214,670	(19,037)	(0.02)
Bought USD / Sold CHF, due 03/07/19	Citibank NA	6,355,600	6,215,141	(19,520)	(0.02)
Bought USD / Sold CHF, due 03/07/19	JPMorgan Chase Bank NA London	6,355,600	6,214,410	(18,771)	(0.02)
Bought USD / Sold CHF, due 03/07/19	Standard Chartered Bank	6,355,600	6,214,893	(19,266)	(0.02)
Bought USD / Sold CHF, due 03/07/19	Westpac Banking Corp	6,355,600	6,214,614	(18,979)	(0.02)
Bought USD / Sold EUR, due 03/07/19	Bank of Montreal	11,670,098	10,267,250	(23,233)	(0.02)
Bought USD / Sold EUR, due 03/07/19	Citibank NA	11,670,096	10,265,020	(20,695)	(0.02)
Bought USD / Sold EUR, due 03/07/19	JPMorgan Chase Bank NA London	11,670,096	10,263,576	(19,050)	(0.02)
Bought USD / Sold EUR, due 03/07/19	Standard Chartered Bank	11,670,096	10,264,090	(19,636)	(0.02)
Bought USD / Sold EUR, due 03/07/19	Westpac Banking Corp	11,905,096	10,474,415	(24,175)	(0.03)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(202,362)	(0.21)
Total Forward Foreign Exchange Contracts Hedge				2,047,453	2.18
Other Net Assets/(Liabilities)				1,951,360	2.08
TOTAL NET ASSETS				93,957,928	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Government Bonds - 97.54%					
Australia					
Australia Government Bond, 1.750%, 21/11/20	AUD	2,120,000	1,579,778	1,502,885	0.05
Australia Government Bond, 5.750%, 15/05/21	AUD	2,508,000	2,010,536	1,914,938	0.07
Australia Government Bond, 2.000%, 21/12/21	AUD	1,350,000	1,024,108	971,264	0.03
Australia Government Bond, 5.750%, 15/07/22	AUD	2,390,000	2,084,257	1,916,936	0.07
Australia Government Bond, 2.250%, 21/11/22	AUD	1,500,000	1,107,950	1,097,688	0.04
Australia Government Bond, 5.500%, 21/04/23	AUD	2,361,000	2,045,476	1,936,588	0.07
Australia Government Bond, 2.750%, 21/04/24	AUD	2,848,000	2,197,724	2,160,469	0.08
Australia Government Bond, 3.250%, 21/04/25	AUD	2,669,000	2,088,411	2,099,132	0.07
Australia Government Bond, 4.250%, 21/04/26	AUD	2,823,000	2,358,663	2,380,339	0.08
Australia Government Bond, 4.750%, 21/04/27	AUD	2,969,000	2,572,756	2,627,767	0.09
Australia Government Bond, 2.750%, 21/11/27	AUD	2,700,000	2,073,698	2,117,260	0.07
Australia Government Bond, 2.250%, 21/05/28	AUD	2,525,000	1,848,614	1,912,715	0.07
Australia Government Bond, 2.750%, 21/11/28	AUD	2,200,000	1,673,121	1,738,174	0.06
Australia Government Bond, 3.250%, 21/04/29	AUD	2,554,000	2,034,995	2,108,587	0.07
Australia Government Bond, 2.750%, 21/11/29	AUD	2,500,000	1,891,762	1,993,584	0.07
Australia Government Bond, 2.500%, 21/05/30	AUD	1,450,000	1,053,930	1,135,531	0.04
Australia Government Bond, 4.500%, 21/04/33	AUD	1,510,000	1,361,702	1,462,105	0.05
Australia Government Bond, 2.750%, 21/06/35	AUD	661,000	481,555	540,922	0.02
Australia Government Bond, 3.750%, 21/04/37	AUD	1,064,000	895,452	988,117	0.04
Australia Government Bond, 3.250%, 21/06/39	AUD	690,000	522,292	606,751	0.02
Australia Government Bond, 2.750%, 21/05/41	AUD	950,000	690,782	776,162	0.03
Australia Government Bond, 3.000%, 21/03/47	AUD	1,200,000	873,398	1,034,132	0.04
Total Australia			34,470,960	35,022,046	1.23
Austria					
Republic of Austria Government Bond, 3.900%, 15/07/20	EUR	1,036,000	1,282,094	1,235,271	0.04
Republic of Austria Government Bond, 3.500%, 15/09/21	EUR	1,273,000	1,596,655	1,584,674	0.06
Republic of Austria Government Bond, 3.650%, 20/04/22	EUR	1,017,000	1,319,911	1,299,282	0.04
Republic of Austria Government Bond, zero coupon, 20/09/22	EUR	450,000	522,166	522,945	0.02
Republic of Austria Government Bond, 3.400%, 22/11/22	EUR	1,117,000	1,407,702	1,447,632	0.05
Republic of Austria Government Bond, zero coupon, 15/07/23	EUR	950,000	1,078,580	1,107,089	0.04
Republic of Austria Government Bond, 1.750%, 20/10/23	EUR	1,041,000	1,323,472	1,305,641	0.05
Republic of Austria Government Bond, 1.650%, 21/10/24	EUR	1,250,000	1,595,151	1,586,904	0.06
Republic of Austria Government Bond, 1.200%, 20/10/25	EUR	950,000	1,139,659	1,192,838	0.04
Republic of Austria Government Bond, 4.850%, 15/03/26	EUR	833,000	1,248,560	1,285,817	0.04
Republic of Austria Government Bond, 0.750%, 20/10/26	EUR	1,075,000	1,257,664	1,318,046	0.05
Republic of Austria Government Bond, 0.500%, 20/04/27	EUR	975,000	1,120,307	1,175,607	0.04
Republic of Austria Government Bond, 6.250%, 15/07/27	EUR	454,289	723,490	791,082	0.03
Republic of Austria Government Bond, 0.750%, 20/02/28	EUR	1,000,000	1,181,127	1,229,096	0.04
Republic of Austria Government Bond, 0.500%, 20/02/29	EUR	600,000	684,511	719,870	0.02
Republic of Austria Government Bond, 2.400%, 23/05/34	EUR	723,000	989,716	1,075,472	0.04
Republic of Austria Government Bond, 4.150%, 15/03/37	EUR	1,376,000	2,344,678	2,575,457	0.09
Republic of Austria Government Bond, 3.150%, 20/06/44	EUR	585,000	928,565	1,065,404	0.04
Republic of Austria Government Bond, 1.500%, 20/02/47	EUR	595,000	703,831	818,673	0.03
Republic of Austria Government Bond, 3.800%, 26/01/62	EUR	415,000	840,075	978,320	0.03
Republic of Austria Government Bond, 1.500%, 02/11/86	EUR	220,000	234,964	308,117	0.01
Republic of Austria Government Bond, 2.100%, 20/09/17	EUR	435,000	569,143	770,397	0.03
Total Austria			24,092,021	25,393,634	0.89

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Belgium					
Kingdom of Belgium Government Bond, 3.750%, 28/09/20	EUR	1,465,000	1,786,131	1,758,566	0.06
Kingdom of Belgium Government Bond, 4.250%, 28/09/21	EUR	1,710,072	2,145,695	2,164,725	0.08
Kingdom of Belgium Government Bond, 4.000%, 28/03/22	EUR	1,294,010	1,682,429	1,663,952	0.06
Kingdom of Belgium Government Bond, 4.250%, 28/09/22	EUR	1,684,938	2,177,716	2,226,758	0.08
Kingdom of Belgium Government Bond, 2.250%, 22/06/23	EUR	1,140,000	1,397,568	1,446,439	0.05
Kingdom of Belgium Government Bond, 0.200%, 22/10/23	EUR	975,000	1,131,181	1,145,173	0.04
Kingdom of Belgium Government Bond, 2.600%, 22/06/24	EUR	1,492,283	1,943,725	1,960,799	0.07
Kingdom of Belgium Government Bond, 0.500%, 22/10/24	EUR	1,425,000	1,684,422	1,701,155	0.06
Kingdom of Belgium Government Bond, 0.800%, 22/06/25	EUR	1,633,490	1,898,503	1,986,770	0.07
Kingdom of Belgium Government Bond, 4.500%, 28/03/26	EUR	1,315,785	1,938,725	1,985,267	0.07
Kingdom of Belgium Government Bond, 1.000%, 22/06/26	EUR	750,000	882,578	928,817	0.03
Kingdom of Belgium Government Bond, 0.800%, 22/06/27	EUR	1,400,000	1,597,403	1,713,958	0.06
Kingdom of Belgium Government Bond, 5.500%, 28/03/28	EUR	1,501,362	2,353,472	2,546,624	0.09
Kingdom of Belgium Government Bond, 0.800%, 22/06/28	EUR	1,350,000	1,588,812	1,652,976	0.06
Kingdom of Belgium Government Bond, 0.900%, 22/06/29	EUR	1,200,000	1,412,180	1,480,012	0.05
Kingdom of Belgium Government Bond, 1.000%, 22/06/31	EUR	1,175,000	1,342,760	1,460,205	0.05
Kingdom of Belgium Government Bond, 4.000%, 28/03/32	EUR	751,994	1,162,800	1,259,944	0.05
Kingdom of Belgium Government Bond, 1.250%, 22/04/33	EUR	475,000	576,530	606,567	0.02
Kingdom of Belgium Government Bond, 3.000%, 22/06/34	EUR	785,000	1,127,417	1,229,961	0.04
Kingdom of Belgium Government Bond, 5.000%, 28/03/35	EUR	1,719,000	2,991,206	3,305,110	0.12
Kingdom of Belgium Government Bond, 1.450%, 22/06/37	EUR	750,000	881,125	974,657	0.03
Kingdom of Belgium Government Bond, 1.900%, 22/06/38	EUR	610,000	745,307	848,801	0.03
Kingdom of Belgium Government Bond, 4.250%, 28/03/41	EUR	1,663,471	2,848,832	3,226,382	0.11
Kingdom of Belgium Government Bond, 3.750%, 22/06/45	EUR	924,167	1,512,077	1,764,734	0.06
Kingdom of Belgium Government Bond, 1.600%, 22/06/47	EUR	1,020,000	1,174,856	1,351,204	0.05
Kingdom of Belgium Government Bond, 1.700%, 22/06/50	EUR	575,000	657,688	770,974	0.03
Kingdom of Belgium Government Bond, 2.250%, 22/06/57	EUR	580,000	727,210	874,732	0.03
Kingdom of Belgium Government Bond, 2.150%, 22/06/66	EUR	365,000	445,944	544,842	0.02
Total Belgium			41,814,292	44,580,104	1.57
Canada					
Canadian Government Bond, 0.750%, 01/09/20	CAD	2,350,000	1,799,555	1,779,688	0.06
Canadian Government Bond, 1.750%, 01/05/21	CAD	1,400,000	1,055,017	1,076,749	0.04
Canadian Government Bond, 3.250%, 01/06/21	CAD	912,000	777,619	721,281	0.03
Canadian Government Bond, 0.750%, 01/09/21	CAD	2,050,000	1,556,656	1,545,826	0.05
Canadian Government Bond, 2.750%, 01/06/22	CAD	1,220,000	1,030,525	968,643	0.03
Canadian Government Bond, 1.750%, 01/03/23	CAD	1,550,000	1,198,576	1,200,418	0.04
Canadian Government Bond, 1.500%, 01/06/23	CAD	1,362,000	1,116,827	1,046,001	0.04
Canadian Government Bond, 8.000%, 01/06/23	CAD	118,000	123,622	112,828	0.00
Canadian Government Bond, 2.250%, 01/03/24	CAD	1,350,000	1,037,085	1,073,016	0.04
Canadian Government Bond, 2.500%, 01/06/24	CAD	1,175,000	958,273	946,447	0.03
Canadian Government Bond, 2.250%, 01/06/25	CAD	1,225,000	1,020,470	981,922	0.04
Canadian Government Bond, 9.000%, 01/06/25	CAD	113,000	133,291	123,615	0.00
Canadian Government Bond, 1.500%, 01/06/26	CAD	1,400,000	1,072,334	1,076,460	0.04
Canadian Government Bond, 1.000%, 01/06/27	CAD	1,625,000	1,170,187	1,202,556	0.04
Canadian Government Bond, 8.000%, 01/06/27	CAD	221,000	265,831	251,753	0.01
Canadian Government Bond, 2.000%, 01/06/28	CAD	1,750,000	1,347,990	1,399,920	0.05
Canadian Government Bond, 5.750%, 01/06/29	CAD	441,000	486,561	469,163	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Canada (continued)					
Canadian Government Bond, 5.750%, 01/06/33	CAD	1,119,000	1,306,394	1,304,274	0.05
Canadian Government Bond, 5.000%, 01/06/37	CAD	1,288,000	1,431,382	1,497,106	0.05
Canadian Government Bond, 4.000%, 01/06/41	CAD	1,684,000	1,727,625	1,832,316	0.06
Canadian Government Bond, 3.500%, 01/12/45	CAD	1,508,000	1,458,575	1,596,836	0.06
Canadian Government Bond, 2.750%, 01/12/64	CAD	590,000	536,306	610,877	0.02
Total Canada			22,610,701	22,817,695	0.80
China					
China Government Bond, 3.000%, 18/10/20	CNY	10,100,000	1,502,923	1,475,847	0.05
China Government Bond, 2.440%, 21/02/21	CNY	10,000,000	1,440,750	1,447,767	0.05
China Government Bond, 3.240%, 05/07/21	CNY	12,000,000	1,805,181	1,761,763	0.06
China Government Bond, 2.690%, 07/03/22	CNY	10,000,000	1,440,167	1,447,680	0.05
China Government Bond, 3.170%, 19/04/23	CNY	10,000,000	1,454,506	1,467,015	0.05
China Government Bond, 3.300%, 12/07/23	CNY	10,000,000	1,507,567	1,471,543	0.05
China Government Bond, 3.290%, 18/10/23	CNY	10,000,000	1,491,834	1,472,140	0.05
China Government Bond, 3.190%, 11/04/24	CNY	10,000,000	1,457,125	1,465,064	0.05
China Government Bond, 3.540%, 16/08/28	CNY	10,000,000	1,540,355	1,486,161	0.06
China Government Bond, 3.250%, 22/11/28	CNY	10,000,000	1,468,983	1,455,222	0.05
China Government Bond, 3.290%, 23/05/29	CNY	10,000,000	1,449,241	1,463,201	0.05
China Government Bond, 3.740%, 22/09/35	CNY	10,000,000	1,478,198	1,491,985	0.06
China Government Bond, 3.970%, 23/07/48	CNY	10,000,000	1,565,602	1,480,163	0.05
China Government Bond, 4.080%, 22/10/48	CNY	14,000,000	2,110,108	2,117,948	0.08
Total China			21,712,540	21,503,499	0.76
Cyprus					
Cyprus Government International Bond, 2.375%, 25/09/28	EUR	350,000	411,620	460,874	0.02
Total Cyprus			411,620	460,874	0.02
Czech Republic					
Czech Republic Government Bond, 0.750%, 23/02/21	CZK	5,000,000	218,275	220,813	0.01
Czech Republic Government Bond, 3.850%, 29/09/21	CZK	5,700,000	280,045	268,381	0.01
Czech Republic Government Bond, 4.700%, 12/09/22	CZK	2,000,000	96,166	98,402	0.00
Czech Republic Government Bond, 0.450%, 25/10/23	CZK	5,000,000	231,429	214,921	0.01
Czech Republic Government Bond, 5.700%, 25/05/24	CZK	6,200,000	334,329	335,240	0.01
Czech Republic Government Bond, 2.400%, 17/09/25	CZK	11,000,000	539,150	519,760	0.02
Czech Republic Government Bond, 1.000%, 26/06/26	CZK	7,000,000	294,618	303,615	0.01
Czech Republic Government Bond, 0.250%, 10/02/27	CZK	7,500,000	299,355	307,310	0.01
Czech Republic Government Bond, 2.500%, 25/08/28	CZK	9,000,000	440,148	438,048	0.02
Czech Republic Government Bond, 2.750%, 23/07/29	CZK	10,000,000	470,920	499,010	0.02
Czech Republic Government Bond, 0.950%, 15/05/30	CZK	8,700,000	345,426	365,042	0.01
Czech Republic Government Bond, 2.000%, 13/10/33	CZK	8,400,000	357,222	385,636	0.01
Czech Republic Government Bond, 4.200%, 04/12/36	CZK	4,800,000	292,833	287,261	0.01
Czech Republic Government Bond, 4.850%, 26/11/57	CZK	1,500,000	98,405	103,015	0.00
Total Czech Republic			4,298,321	4,346,454	0.15

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Denmark					
Denmark Government Bond, 0.250%, 15/11/20	DKK	2,750,000	436,215	425,344	0.01
Denmark Government Bond, 3.000%, 15/11/21	DKK	4,165,345	709,618	692,633	0.02
Denmark Government Bond, 1.500%, 15/11/23	DKK	8,100,000	1,341,743	1,355,558	0.05
Denmark Government Bond, 7.000%, 10/11/24	DKK	654,689	134,373	141,650	0.01
Denmark Government Bond, 1.750%, 15/11/25	DKK	6,950,000	1,180,849	1,220,174	0.04
Denmark Government Bond, 0.500%, 15/11/27	DKK	8,200,000	1,274,870	1,350,585	0.05
Denmark Government Bond, 0.500%, 15/11/29	DKK	2,000,000	312,162	329,484	0.01
Denmark Government Bond, 4.500%, 15/11/39	DKK	12,605,669	3,179,226	3,672,781	0.13
Total Denmark			8,569,056	9,188,209	0.32
Finland					
Finland Government Bond, 0.375%, 15/09/20	EUR	505,000	576,213	582,214	0.02
Finland Government Bond, 3.500%, 15/04/21	EUR	495,000	618,825	606,052	0.02
Finland Government Bond, zero coupon, 15/04/22	EUR	700,000	787,805	812,099	0.03
Finland Government Bond, 1.625%, 15/09/22	EUR	445,000	535,068	543,877	0.02
Finland Government Bond, 1.500%, 15/04/23	EUR	469,000	597,795	577,220	0.02
Finland Government Bond, zero coupon, 15/09/23	EUR	400,000	457,736	466,494	0.02
Finland Government Bond, 2.000%, 15/04/24	EUR	500,000	655,222	639,442	0.02
Finland Government Bond, 4.000%, 04/07/25	EUR	510,000	699,709	738,327	0.03
Finland Government Bond, 0.875%, 15/09/25	EUR	400,000	482,117	491,779	0.02
Finland Government Bond, 0.500%, 15/04/26	EUR	475,000	546,646	571,817	0.02
Finland Government Bond, 0.500%, 15/09/27	EUR	800,000	924,977	963,744	0.03
Finland Government Bond, 2.750%, 04/07/28	EUR	451,000	619,337	649,030	0.02
Finland Government Bond, 0.500%, 15/09/28	EUR	400,000	460,053	481,722	0.02
Finland Government Bond, 0.500%, 15/09/29	EUR	250,000	284,580	300,020	0.01
Finland Government Bond, 0.750%, 15/04/31	EUR	399,000	449,972	490,005	0.02
Finland Government Bond, 1.125%, 15/04/34	EUR	325,000	399,200	417,862	0.01
Finland Government Bond, 2.625%, 04/07/42	EUR	547,000	808,021	924,830	0.03
Finland Government Bond, 1.375%, 15/04/47	EUR	225,000	261,154	311,483	0.01
Total Finland			10,164,430	10,568,017	0.37
France					
French Republic Government Bond OAT, 2.500%, 25/10/20	EUR	3,055,000	3,798,879	3,623,624	0.13
French Republic Government Bond OAT, 0.250%, 25/11/20	EUR	2,100,000	2,421,614	2,421,757	0.09
French Republic Government Bond OAT, zero coupon, 25/02/21	EUR	3,800,000	4,457,907	4,377,034	0.15
French Republic Government Bond OAT, 3.750%, 25/04/21	EUR	3,782,181	4,703,868	4,657,278	0.16
French Republic Government Bond OAT, zero coupon, 25/05/21	EUR	2,800,000	3,252,459	3,230,253	0.11
French Republic Government Bond OAT, 3.250%, 25/10/21	EUR	3,893,175	4,778,021	4,843,475	0.17
French Republic Government Bond OAT, zero coupon, 25/02/22	EUR	1,800,000	2,061,042	2,086,861	0.07
French Republic Government Bond OAT, 3.000%, 25/04/22	EUR	4,677,246	5,760,004	5,885,833	0.21
French Republic Government Bond OAT, 8.250%, 25/04/22	EUR	61,619	84,973	88,057	0.00
French Republic Government Bond OAT, zero coupon, 25/05/22	EUR	3,125,000	3,553,092	3,629,428	0.13
French Republic Government Bond OAT, 2.250%, 25/10/22	EUR	3,221,798	4,021,903	4,027,848	0.14

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
France (continued)					
French Republic Government Bond OAT, zero coupon, 25/03/23	EUR	3,000,000	3,531,701	3,497,575	0.12
French Republic Government Bond OAT, 8.500%, 25/04/23	EUR	426,348	635,041	656,959	0.02
French Republic Government Bond OAT, 1.750%, 25/05/23	EUR	3,728,164	4,547,123	4,643,281	0.16
French Republic Government Bond OAT, 4.250%, 25/10/23	EUR	4,261,264	5,858,744	5,883,983	0.21
French Republic Government Bond OAT, zero coupon, 25/03/24	EUR	2,750,000	3,151,485	3,208,647	0.11
French Republic Government Bond OAT, 2.250%, 25/05/24	EUR	3,513,493	4,572,756	4,551,048	0.16
French Republic Government Bond OAT, 1.750%, 25/11/24	EUR	3,664,164	4,671,139	4,678,364	0.17
French Republic Government Bond OAT, zero coupon, 25/03/25	EUR	600,000	676,862	698,845	0.03
French Republic Government Bond OAT, 0.500%, 25/05/25	EUR	3,660,000	4,255,611	4,391,123	0.15
French Republic Government Bond OAT, 6.000%, 25/10/25	EUR	3,117,331	4,784,407	4,998,106	0.18
French Republic Government Bond OAT, 1.000%, 25/11/25	EUR	3,155,000	3,753,310	3,909,523	0.14
French Republic Government Bond OAT, 3.500%, 25/04/26	EUR	3,197,238	4,384,105	4,614,114	0.16
French Republic Government Bond OAT, 0.500%, 25/05/26	EUR	3,225,000	3,710,432	3,880,098	0.14
French Republic Government Bond OAT, 0.250%, 25/11/26	EUR	3,275,000	3,708,868	3,871,631	0.14
French Republic Government Bond OAT, 1.000%, 25/05/27	EUR	3,350,000	4,013,642	4,183,203	0.15
French Republic Government Bond OAT, 2.750%, 25/10/27	EUR	3,451,291	4,656,650	4,908,984	0.17
French Republic Government Bond OAT, 0.750%, 25/05/28	EUR	3,500,000	4,163,888	4,294,063	0.15
French Republic Government Bond OAT, 0.750%, 25/11/28	EUR	3,400,000	3,941,227	4,167,581	0.15
French Republic Government Bond OAT, 5.500%, 25/04/29	EUR	2,716,687	4,479,735	4,790,725	0.17
French Republic Government Bond OAT, 0.500%, 25/05/29	EUR	1,750,000	2,002,409	2,092,685	0.07
French Republic Government Bond OAT, 2.500%, 25/05/30	EUR	3,914,485	5,192,218	5,636,732	0.20
French Republic Government Bond OAT, 1.500%, 25/05/31	EUR	4,375,000	5,328,126	5,772,138	0.20
French Republic Government Bond OAT, 5.750%, 25/10/32	EUR	3,180,164	5,719,522	6,270,173	0.22
French Republic Government Bond OAT, 1.250%, 25/05/34	EUR	1,900,000	2,279,590	2,442,451	0.09
French Republic Government Bond OAT, 4.750%, 25/04/35	EUR	2,638,825	4,556,086	5,042,339	0.18
French Republic Government Bond OAT, 1.250%, 25/05/36	EUR	2,675,000	3,073,011	3,424,244	0.12
French Republic Government Bond OAT, 4.000%, 25/10/38	EUR	2,892,125	4,782,484	5,403,535	0.19
French Republic Government Bond OAT, 1.750%, 25/06/39	EUR	1,600,000	1,937,674	2,220,424	0.08
French Republic Government Bond OAT, 4.500%, 25/04/41	EUR	3,586,294	6,430,037	7,327,154	0.26
French Republic Government Bond OAT, 3.250%, 25/05/45	EUR	2,109,167	3,353,173	3,800,607	0.13
French Republic Government Bond OAT, 2.000%, 25/05/48	EUR	2,610,000	3,302,422	3,827,688	0.14
French Republic Government Bond OAT, 1.500%, 25/05/50	EUR	950,000	1,063,439	1,245,535	0.04
French Republic Government Bond OAT, 4.000%, 25/04/55	EUR	1,362,124	2,439,025	2,961,294	0.10
French Republic Government Bond OAT, 4.000%, 25/04/60	EUR	1,195,510	2,203,864	2,700,077	0.10
French Republic Government Bond OAT, 1.750%, 25/05/66	EUR	1,215,000	1,356,403	1,702,005	0.06
Total France			167,409,971	176,568,382	6.22
Germany					
Bundesobligation, 0.250%, 16/10/20	EUR	1,600,000	1,828,169	1,844,984	0.06
Bundesobligation, zero coupon, 09/04/21	EUR	1,600,000	1,844,872	1,846,369	0.07
Bundesobligation, zero coupon, 08/10/21	EUR	2,725,000	3,135,023	3,157,507	0.11
Bundesobligation, zero coupon, 08/04/22	EUR	1,925,000	2,223,793	2,239,126	0.08
Bundesobligation, zero coupon, 07/10/22	EUR	1,800,000	2,143,168	2,101,066	0.07
Bundesobligation, zero coupon, 14/04/23	EUR	1,800,000	2,128,473	2,107,544	0.07
Bundesobligation, zero coupon, 13/10/23	EUR	1,700,000	1,973,579	1,995,608	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Germany (continued)					
Bundesobligation, zero coupon, 05/04/24	EUR	1,650,000	1,903,797	1,939,394	0.07
Bundesrepublik Deutschland Bundesanleihe, 3.000%, 04/07/20	EUR	1,715,245	2,088,612	2,026,063	0.07
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/20	EUR	1,380,000	1,683,572	1,626,942	0.06
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/01/21	EUR	1,711,719	2,080,609	2,047,278	0.07
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	EUR	1,809,230	2,237,297	2,227,302	0.08
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	EUR	1,538,815	1,831,847	1,868,325	0.07
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	EUR	1,610,017	1,938,998	1,962,492	0.07
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	EUR	2,225,687	2,756,309	2,728,486	0.10
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	EUR	1,808,967	2,171,584	2,210,024	0.08
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	EUR	1,857,894	2,239,734	2,290,385	0.08
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	EUR	1,915,000	2,359,441	2,372,430	0.08
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	EUR	1,748,897	2,210,211	2,218,672	0.08
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	EUR	263,000	391,936	395,256	0.01
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	EUR	1,930,000	2,474,145	2,450,356	0.09
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	EUR	1,950,000	2,445,740	2,460,248	0.09
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	EUR	1,950,000	2,325,570	2,412,593	0.08
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	EUR	2,170,000	2,515,312	2,631,405	0.09
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	EUR	2,360,000	2,792,870	2,956,998	0.10
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	EUR	2,550,000	2,967,361	3,114,332	0.11
Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	EUR	2,125,000	2,418,593	2,514,208	0.09
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	EUR	2,625,000	2,994,579	3,163,660	0.11
Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	EUR	1,054,539	1,759,031	1,885,884	0.07
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	EUR	2,150,000	2,558,544	2,644,025	0.09
Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	EUR	1,016,285	1,659,548	1,769,119	0.06
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	EUR	2,200,000	2,638,167	2,707,869	0.10
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	EUR	899,514	1,462,579	1,510,736	0.05
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	EUR	1,950,000	2,224,077	2,348,504	0.08
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	EUR	1,550,000	1,785,669	1,864,642	0.07
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	EUR	1,176,999	2,168,363	2,288,690	0.08
Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	EUR	1,602,610	2,835,149	3,063,315	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Germany (continued)					
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	EUR	2,471,337	4,486,723	4,891,582	0.17
Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	EUR	2,105,000	3,653,490	4,088,885	0.14
Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	EUR	1,330,647	2,464,642	2,780,545	0.10
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	EUR	1,478,603	2,920,392	3,328,602	0.12
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	EUR	1,327,121	2,229,832	2,579,607	0.09
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	EUR	2,716,330	4,161,568	4,831,268	0.17
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	EUR	2,538,627	3,934,004	4,613,412	0.16
Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	EUR	1,550,000	1,927,767	2,251,560	0.08
Bundesschatzanweisungen, zero coupon, 12/06/20	EUR	1,180,000	1,364,694	1,352,506	0.05
Bundesschatzanweisungen, zero coupon, 11/09/20	EUR	1,200,000	1,386,323	1,378,176	0.05
Bundesschatzanweisungen, zero coupon, 11/12/20	EUR	1,200,000	1,377,505	1,381,155	0.05
Bundesschatzanweisungen, zero coupon, 12/03/21	EUR	1,800,000	2,062,356	2,076,058	0.07
Total Germany			113,165,617	118,545,193	4.17
Hong Kong					
Hong Kong Government Bond Programme, 2.460%, 04/08/21	HKD	200,000	26,269	26,010	0.00
Hong Kong Government Bond Programme, 1.160%, 18/05/22	HKD	500,000	62,798	63,222	0.01
Hong Kong Government Bond Programme, 1.100%, 17/01/23	HKD	250,000	31,582	31,508	0.00
Hong Kong Government Bond Programme, 2.220%, 07/08/24	HKD	150,000	19,655	19,886	0.00
Hong Kong Government Bond Programme, 1.250%, 29/06/27	HKD	500,000	60,777	62,577	0.00
Total Hong Kong			201,081	203,203	0.01
Hungary					
Hungary Government Bond, 2.500%, 27/10/21	HUF	120,000,000	422,625	441,999	0.02
Hungary Government Bond, 7.000%, 24/06/22	HUF	100,000,000	397,901	416,784	0.01
Hungary Government Bond, 1.750%, 26/10/22	HUF	115,000,000	430,855	416,737	0.01
Hungary Government Bond, 6.000%, 24/11/23	HUF	50,000,000	210,944	211,899	0.01
Hungary Government Bond, 3.000%, 26/06/24	HUF	100,000,000	385,120	378,377	0.01
Hungary Government Bond, 5.500%, 24/06/25	HUF	115,000,000	475,895	491,020	0.02
Hungary Government Bond, 2.750%, 22/12/26	HUF	75,000,000	304,117	276,598	0.01
Hungary Government Bond, 3.000%, 27/10/27	HUF	135,000,000	470,902	504,574	0.02
Hungary Government Bond, 6.750%, 22/10/28	HUF	30,000,000	140,934	143,879	0.00
Hungary Government Bond, 3.250%, 22/10/31	HUF	40,000,000	142,930	148,274	0.01
Total Hungary			3,382,223	3,430,141	0.12
Indonesia					
Indonesia Treasury Bond, 8.250%, 15/07/21	IDR	2,000,000,000	1,603,348	1,601,971	0.06
Indonesia Treasury Bond, 7.000%, 15/05/22	IDR	18,000,000,000	1,286,404	1,280,978	0.05
Indonesia Treasury Bond, 5.625%, 15/05/23	IDR	18,000,000,000	1,228,882	1,223,439	0.04
Indonesia Treasury Bond, 8.375%, 15/03/24	IDR	10,000,000,000	687,695	749,248	0.03
Indonesia Treasury Bond, 8.125%, 15/05/24	IDR	12,000,000,000	852,782	894,426	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Indonesia (continued)					
Indonesia Treasury Bond, 8.375%, 15/09/26	IDR	16,000,000,000	1,213,067	1,203,123	0.04
Indonesia Treasury Bond, 7.000%, 15/05/27	IDR	21,000,000,000	1,467,223	1,465,637	0.05
Indonesia Treasury Bond, 6.125%, 15/05/28	IDR	18,000,000,000	1,192,283	1,174,348	0.04
Indonesia Treasury Bond, 8.250%, 15/05/29	IDR	16,000,000,000	1,161,120	1,204,289	0.04
Indonesia Treasury Bond, 7.500%, 15/08/32	IDR	10,000,000,000	700,170	681,416	0.02
Indonesia Treasury Bond, 6.625%, 15/05/33	IDR	15,000,000,000	861,891	966,201	0.04
Indonesia Treasury Bond, 8.375%, 15/03/34	IDR	20,000,000,000	1,378,302	1,503,536	0.05
Indonesia Treasury Bond, 8.250%, 15/05/36	IDR	15,000,000,000	1,098,289	1,104,442	0.04
Indonesia Treasury Bond, 7.500%, 15/05/38	IDR	18,000,000,000	1,223,961	1,235,199	0.04
Total Indonesia			15,955,417	16,288,253	0.57
Ireland					
Ireland Government Bond, 5.000%, 18/10/20	EUR	605,924	740,803	740,467	0.03
Ireland Government Bond, 0.800%, 15/03/22	EUR	750,000	870,498	885,070	0.03
Ireland Government Bond, zero coupon, 18/10/22	EUR	450,000	535,089	520,844	0.02
Ireland Government Bond, 3.900%, 20/03/23	EUR	619,440	805,123	821,347	0.03
Ireland Government Bond, 3.400%, 18/03/24	EUR	685,000	911,415	921,202	0.03
Ireland Government Bond, 5.400%, 13/03/25	EUR	1,063,443	1,501,295	1,604,434	0.06
Ireland Government Bond, 1.000%, 15/05/26	EUR	1,000,000	1,158,374	1,230,576	0.04
Ireland Government Bond, 0.900%, 15/05/28	EUR	950,000	1,131,338	1,164,861	0.04
Ireland Government Bond, 1.100%, 15/05/29	EUR	500,000	584,696	621,102	0.02
Ireland Government Bond, 2.400%, 15/05/30	EUR	793,628	1,000,344	1,110,624	0.04
Ireland Government Bond, 1.350%, 18/03/31	EUR	300,000	345,649	380,430	0.01
Ireland Government Bond, 1.300%, 15/05/33	EUR	420,000	491,316	527,082	0.02
Ireland Government Bond, 1.700%, 15/05/37	EUR	550,000	638,234	725,916	0.03
Ireland Government Bond, 2.000%, 18/02/45	EUR	921,074	1,119,828	1,305,884	0.05
Ireland Government Bond, 1.500%, 15/05/50	EUR	350,000	396,346	439,375	0.01
Total Ireland			12,230,348	12,999,214	0.46
Israel					
Israel Government Bond - Fixed, 0.500%, 31/01/21	ILS	1,000,000	274,226	281,020	0.01
Israel Government Bond - Fixed, 1.000%, 30/04/21	ILS	900,000	244,915	255,141	0.01
Israel Government Bond - Fixed, 5.500%, 31/01/22	ILS	1,021,000	299,137	322,942	0.01
Israel Government Bond - Fixed, 1.250%, 30/11/22	ILS	1,450,000	412,393	414,813	0.01
Israel Government Bond - Fixed, 4.250%, 31/03/23	ILS	1,316,000	394,884	417,594	0.02
Israel Government Bond - Fixed, 1.500%, 30/11/23	ILS	1,500,000	419,254	432,717	0.02
Israel Government Bond - Fixed, 3.750%, 31/03/24	ILS	2,050,000	623,764	651,783	0.02
Israel Government Bond - Fixed, 1.750%, 31/08/25	ILS	1,800,000	501,293	523,954	0.02
Israel Government Bond - Fixed, 6.250%, 30/10/26	ILS	1,083,000	364,088	409,266	0.01
Israel Government Bond - Fixed, 2.000%, 31/03/27	ILS	1,775,000	499,357	520,732	0.02
Israel Government Bond - Fixed, 2.250%, 28/09/28	ILS	1,100,000	304,379	325,967	0.01
Israel Government Bond - Fixed, 5.500%, 31/01/42	ILS	1,614,000	593,841	679,350	0.02
Israel Government Bond - Fixed, 3.750%, 31/03/47	ILS	1,375,000	430,897	448,930	0.02
Total Israel			5,362,428	5,684,209	0.20

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Italy					
Italy Buoni Poliennali Del Tesoro, 0.350%, 15/06/20	EUR	1,475,000	1,702,658	1,686,282	0.06
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/09/20	EUR	2,413,000	2,952,854	2,877,050	0.10
Italy Buoni Poliennali Del Tesoro, 0.200%, 15/10/20	EUR	1,400,000	1,631,868	1,598,705	0.06
Italy Buoni Poliennali Del Tesoro, 0.650%, 01/11/20	EUR	1,250,000	1,395,455	1,435,842	0.05
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/21	EUR	2,028,000	2,431,404	2,447,664	0.09
Italy Buoni Poliennali Del Tesoro, 0.050%, 15/04/21	EUR	1,350,000	1,545,479	1,533,230	0.05
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/05/21	EUR	1,318,000	1,556,269	1,597,299	0.06
Italy Buoni Poliennali Del Tesoro, 0.450%, 01/06/21	EUR	1,575,000	1,768,300	1,800,032	0.06
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	EUR	2,404,000	2,895,995	2,928,082	0.10
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	EUR	2,381,000	2,962,777	2,963,245	0.10
Italy Buoni Poliennali Del Tesoro, 2.300%, 15/10/21	EUR	2,050,000	2,385,689	2,431,634	0.09
Italy Buoni Poliennali Del Tesoro, 0.350%, 01/11/21	EUR	1,550,000	1,712,964	1,762,316	0.06
Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	EUR	1,559,000	1,837,864	1,844,612	0.07
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	EUR	2,167,000	2,710,206	2,751,106	0.10
Italy Buoni Poliennali Del Tesoro, 1.200%, 01/04/22	EUR	1,625,000	1,812,582	1,876,643	0.07
Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	EUR	1,625,000	1,888,972	1,883,194	0.07
Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22	EUR	1,300,000	1,457,919	1,489,708	0.05
Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22	EUR	1,650,000	1,934,718	1,885,672	0.07
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	EUR	2,063,000	2,729,869	2,691,034	0.10
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22	EUR	1,700,000	1,933,132	1,974,661	0.07
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	EUR	1,945,000	2,529,095	2,548,784	0.09
Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23	EUR	1,890,000	2,094,901	2,151,407	0.08
Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23	EUR	1,550,000	1,790,237	1,764,346	0.06
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	EUR	1,826,000	2,426,629	2,349,674	0.08
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	EUR	2,514,000	3,303,837	3,281,793	0.12
Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	EUR	1,650,000	1,899,384	1,981,164	0.07
Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	EUR	1,625,000	1,785,313	1,820,516	0.06
Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	EUR	604,297	902,754	916,056	0.03
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	EUR	2,724,000	3,628,964	3,557,076	0.13
Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	EUR	1,450,000	1,648,438	1,697,909	0.06
Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	EUR	600,000	671,028	697,158	0.02
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	EUR	1,975,000	2,608,089	2,515,113	0.09
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	EUR	1,800,000	2,112,078	2,058,799	0.07
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	EUR	1,975,000	2,431,437	2,377,691	0.08
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	EUR	2,375,000	3,193,673	3,224,512	0.11
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	EUR	1,450,000	1,635,696	1,649,510	0.06
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	EUR	1,958,000	2,134,334	2,234,008	0.08
Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	EUR	1,950,000	2,240,147	2,346,839	0.08
Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	EUR	1,750,000	2,030,578	2,049,659	0.07
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	EUR	2,120,000	2,760,602	2,856,259	0.10
Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	EUR	1,575,000	1,733,725	1,798,023	0.06
Italy Buoni Poliennali Del Tesoro, 2.100%, 15/07/26	EUR	750,000	841,151	878,323	0.03
Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	EUR	625,000	949,887	983,383	0.03
Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	EUR	1,725,000	1,846,589	1,919,504	0.07
Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	EUR	1,550,000	1,779,677	1,826,109	0.06
Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	EUR	1,900,000	2,211,981	2,211,582	0.08
Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	EUR	2,523,991	3,804,209	3,909,509	0.14
Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	EUR	2,015,000	2,361,201	2,335,069	0.08
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	EUR	2,407,000	3,328,166	3,413,072	0.12

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Italy (continued)					
Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	EUR	1,750,000	1,990,920	2,140,415	0.08
Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	EUR	950,000	1,106,156	1,173,516	0.04
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	EUR	2,626,406	3,634,707	3,858,179	0.14
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	EUR	2,550,000	3,245,625	3,275,181	0.12
Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	EUR	2,780,000	4,197,091	4,392,195	0.15
Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	EUR	2,340,000	2,407,032	2,506,558	0.09
Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	EUR	2,151,000	3,275,456	3,397,000	0.12
Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	EUR	1,500,000	1,676,958	1,729,758	0.06
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	2,697,000	3,777,591	4,045,422	0.14
Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	EUR	1,100,000	1,300,772	1,387,932	0.05
Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	EUR	1,740,000	1,847,177	1,930,984	0.07
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	2,803,000	3,722,306	3,824,755	0.13
Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	EUR	1,370,000	1,544,144	1,628,460	0.06
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	2,114,000	3,098,600	3,234,085	0.11
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	1,790,000	2,724,835	2,729,121	0.10
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	1,598,000	2,241,027	2,401,212	0.08
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	1,625,000	1,921,260	1,987,454	0.07
Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	EUR	1,455,000	1,547,555	1,621,198	0.06
Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	EUR	1,675,000	2,015,336	2,103,562	0.07
Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	EUR	1,100,000	1,271,719	1,451,255	0.05
Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	EUR	560,000	551,729	599,178	0.02
Italy Certificati di Credito del Tesoro, zero coupon, 29/06/21	EUR	750,000	829,258	847,344	0.03
Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 27/11/20	EUR	2,100,000	2,358,943	2,387,942	0.08
Total Italy			156,216,971	159,463,564	5.61
Japan					
Japan Government Five Year Bond, 0.100%, 20/06/20	JPY	745,000,000	6,584,432	6,934,917	0.24
Japan Government Five Year Bond, 0.100%, 20/09/20	JPY	840,000,000	7,465,284	7,825,472	0.28
Japan Government Five Year Bond, 0.100%, 20/12/20	JPY	780,000,000	6,870,024	7,273,388	0.26
Japan Government Five Year Bond, 0.100%, 20/03/21	JPY	1,025,000,000	9,370,190	9,565,779	0.34
Japan Government Five Year Bond, 0.100%, 20/06/21	JPY	1,025,000,000	9,472,086	9,574,531	0.34
Japan Government Five Year Bond, 0.100%, 20/09/21	JPY	1,005,000,000	9,424,515	9,396,386	0.33
Japan Government Five Year Bond, 0.100%, 20/12/21	JPY	980,000,000	8,723,991	9,170,013	0.32
Japan Government Five Year Bond, 0.100%, 20/03/22	JPY	1,000,000,000	9,074,057	9,368,201	0.33
Japan Government Five Year Bond, 0.100%, 20/06/22	JPY	700,000,000	6,409,564	6,561,899	0.23
Japan Government Five Year Bond, 0.100%, 20/09/22	JPY	1,100,000,000	10,000,194	10,322,072	0.36
Japan Government Five Year Bond, 0.100%, 20/12/22	JPY	1,000,000,000	9,173,559	9,392,983	0.33
Japan Government Five Year Bond, 0.100%, 20/03/23	JPY	1,150,000,000	10,657,354	10,814,526	0.38
Japan Government Five Year Bond, 0.100%, 20/06/23	JPY	875,000,000	7,871,753	8,239,083	0.29
Japan Government Five Year Bond, 0.100%, 20/09/23	JPY	750,000,000	6,730,862	7,068,823	0.25
Japan Government Five Year Bond, 0.100%, 20/12/23	JPY	850,000,000	7,785,202	8,017,565	0.28
Japan Government Five Year Bond, 0.100%, 20/03/24	JPY	400,000,000	3,679,692	3,776,388	0.13
Japan Government Forty Year Bond, 2.400%, 20/03/48	JPY	20,000,000	251,535	289,007	0.01
Japan Government Forty Year Bond, 2.200%, 20/03/49	JPY	61,000,000	615,955	858,394	0.03
Japan Government Forty Year Bond, 2.200%, 20/03/50	JPY	65,000,000	676,294	921,698	0.03
Japan Government Forty Year Bond, 2.200%, 20/03/51	JPY	101,500,000	1,142,172	1,456,017	0.05
Japan Government Forty Year Bond, 2.000%, 20/03/52	JPY	112,500,000	1,075,009	1,561,426	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Japan (continued)					
Japan Government Forty Year Bond, 1.900%, 20/03/53	JPY	114,000,000	1,068,488	1,564,490	0.06
Japan Government Forty Year Bond, 1.700%, 20/03/54	JPY	222,000,000	2,320,248	2,935,844	0.10
Japan Government Forty Year Bond, 1.400%, 20/03/55	JPY	231,000,000	2,269,209	2,862,114	0.10
Japan Government Forty Year Bond, 0.400%, 20/03/56	JPY	365,000,000	2,869,517	3,381,518	0.12
Japan Government Forty Year Bond, 0.900%, 20/03/57	JPY	330,000,000	3,004,819	3,595,144	0.13
Japan Government Forty Year Bond, 0.800%, 20/03/58	JPY	290,000,000	2,604,466	3,071,324	0.11
Japan Government Forty Year Bond, 0.500%, 20/03/59	JPY	25,000,000	242,954	239,359	0.01
Japan Government Ten Year Bond, 1.100%, 20/06/20	JPY	262,000,000	2,448,882	2,462,615	0.09
Japan Government Ten Year Bond, 1.300%, 20/06/20	JPY	126,000,000	1,215,591	1,186,685	0.04
Japan Government Ten Year Bond, 0.800%, 20/09/20	JPY	395,000,000	3,649,043	3,711,438	0.13
Japan Government Ten Year Bond, 1.000%, 20/09/20	JPY	320,000,000	3,055,725	3,013,833	0.11
Japan Government Ten Year Bond, 1.200%, 20/12/20	JPY	618,000,000	5,700,072	5,856,029	0.21
Japan Government Ten Year Bond, 1.100%, 20/03/21	JPY	175,000,000	1,748,084	1,661,217	0.06
Japan Government Ten Year Bond, 1.300%, 20/03/21	JPY	255,000,000	2,418,233	2,428,677	0.09
Japan Government Ten Year Bond, 1.100%, 20/06/21	JPY	330,000,000	2,889,820	3,143,178	0.11
Japan Government Ten Year Bond, 1.200%, 20/06/21	JPY	173,000,000	1,503,424	1,650,806	0.06
Japan Government Ten Year Bond, 1.000%, 20/09/21	JPY	492,000,000	4,412,462	4,691,170	0.17
Japan Government Ten Year Bond, 1.100%, 20/09/21	JPY	80,000,000	785,736	764,455	0.03
Japan Government Ten Year Bond, 1.000%, 20/12/21	JPY	576,000,000	5,242,698	5,508,622	0.19
Japan Government Ten Year Bond, 1.100%, 20/12/21	JPY	282,500,000	2,633,080	2,708,397	0.10
Japan Government Ten Year Bond, 0.900%, 20/03/22	JPY	90,000,000	920,045	861,106	0.03
Japan Government Ten Year Bond, 1.000%, 20/03/22	JPY	726,000,000	6,567,415	6,964,654	0.25
Japan Government Ten Year Bond, 0.800%, 20/06/22	JPY	301,500,000	2,892,155	2,884,315	0.10
Japan Government Ten Year Bond, 0.900%, 20/06/22	JPY	100,000,000	923,226	959,449	0.03
Japan Government Ten Year Bond, 0.800%, 20/09/22	JPY	767,000,000	7,098,979	7,357,405	0.26
Japan Government Ten Year Bond, 0.700%, 20/12/22	JPY	45,000,000	488,424	431,384	0.02
Japan Government Ten Year Bond, 0.800%, 20/12/22	JPY	350,000,000	3,243,677	3,366,777	0.12
Japan Government Ten Year Bond, 0.600%, 20/03/23	JPY	682,000,000	6,387,978	6,530,273	0.23
Japan Government Ten Year Bond, 0.800%, 20/06/23	JPY	799,000,000	7,515,290	7,729,921	0.27
Japan Government Ten Year Bond, 0.600%, 20/09/23	JPY	210,000,000	1,953,762	2,020,105	0.07
Japan Government Ten Year Bond, 0.800%, 20/09/23	JPY	295,000,000	2,761,408	2,861,122	0.10
Japan Government Ten Year Bond, 0.600%, 20/12/23	JPY	905,000,000	8,531,076	8,726,690	0.31
Japan Government Ten Year Bond, 0.600%, 20/03/24	JPY	990,000,000	9,209,041	9,565,344	0.34
Japan Government Ten Year Bond, 0.600%, 20/06/24	JPY	1,170,000,000	10,974,619	11,330,778	0.40
Japan Government Ten Year Bond, 0.500%, 20/09/24	JPY	945,000,000	8,645,501	9,125,469	0.32
Japan Government Ten Year Bond, 0.300%, 20/12/24	JPY	625,000,000	5,522,542	5,981,704	0.21
Japan Government Ten Year Bond, 0.500%, 20/12/24	JPY	440,000,000	4,036,772	4,256,532	0.15
Japan Government Ten Year Bond, 0.400%, 20/03/25	JPY	885,000,000	8,031,579	8,529,153	0.30
Japan Government Ten Year Bond, 0.400%, 20/06/25	JPY	1,005,000,000	8,973,326	9,702,252	0.34
Japan Government Ten Year Bond, 0.400%, 20/09/25	JPY	825,000,000	7,505,652	7,975,408	0.28
Japan Government Ten Year Bond, 0.300%, 20/12/25	JPY	875,000,000	8,202,876	8,420,027	0.30
Japan Government Ten Year Bond, 0.100%, 20/03/26	JPY	790,000,000	7,339,186	7,510,939	0.26
Japan Government Ten Year Bond, 0.100%, 20/06/26	JPY	860,000,000	8,060,917	8,184,288	0.29
Japan Government Ten Year Bond, 0.100%, 20/09/26	JPY	965,000,000	9,147,892	9,192,131	0.32
Japan Government Ten Year Bond, 0.100%, 20/12/26	JPY	850,000,000	7,518,683	8,103,638	0.29
Japan Government Ten Year Bond, 0.100%, 20/03/27	JPY	945,000,000	8,515,931	9,013,198	0.32
Japan Government Ten Year Bond, 0.100%, 20/06/27	JPY	870,000,000	7,871,458	8,303,518	0.29
Japan Government Ten Year Bond, 0.100%, 20/09/27	JPY	895,000,000	8,136,515	8,542,789	0.30
Japan Government Ten Year Bond, 0.100%, 20/12/27	JPY	1,025,000,000	9,392,867	9,783,451	0.34

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Japan (continued)					
Japan Government Ten Year Bond, 0.100%, 20/03/28	JPY	1,270,000,000	11,709,420	12,117,691	0.43
Japan Government Ten Year Bond, 0.100%, 20/06/28	JPY	1,095,000,000	9,814,565	10,443,967	0.37
Japan Government Ten Year Bond, 0.100%, 20/09/28	JPY	890,000,000	7,900,302	8,482,177	0.30
Japan Government Ten Year Bond, 0.100%, 20/12/28	JPY	950,000,000	8,715,703	9,049,954	0.32
Japan Government Ten Year Bond, 0.100%, 20/03/29	JPY	625,000,000	5,828,158	5,951,712	0.21
Japan Government Thirty Year Bond, 1.800%, 22/11/32	JPY	12,500,000	141,515	144,105	0.00
Japan Government Thirty Year Bond, 1.400%, 20/12/32	JPY	30,000,000	294,014	330,877	0.01
Japan Government Thirty Year Bond, 1.700%, 20/06/33	JPY	26,500,000	288,262	303,663	0.01
Japan Government Thirty Year Bond, 2.100%, 20/09/33	JPY	15,000,000	143,727	180,113	0.01
Japan Government Thirty Year Bond, 2.000%, 20/12/33	JPY	54,500,000	590,359	648,785	0.02
Japan Government Thirty Year Bond, 2.400%, 20/03/34	JPY	133,000,000	1,338,032	1,660,043	0.06
Japan Government Thirty Year Bond, 2.500%, 20/06/34	JPY	122,000,000	1,242,345	1,543,922	0.05
Japan Government Thirty Year Bond, 2.500%, 20/09/34	JPY	38,000,000	422,664	482,551	0.02
Japan Government Thirty Year Bond, 2.400%, 20/12/34	JPY	80,000,000	840,870	1,007,336	0.04
Japan Government Thirty Year Bond, 2.300%, 20/03/35	JPY	46,000,000	506,199	573,783	0.02
Japan Government Thirty Year Bond, 2.300%, 20/06/35	JPY	27,750,000	291,870	347,060	0.01
Japan Government Thirty Year Bond, 2.500%, 20/09/35	JPY	75,000,000	920,403	963,291	0.03
Japan Government Thirty Year Bond, 2.300%, 20/12/35	JPY	21,000,000	242,334	264,168	0.01
Japan Government Thirty Year Bond, 2.500%, 20/03/36	JPY	30,000,000	350,022	387,427	0.01
Japan Government Thirty Year Bond, 2.500%, 20/06/36	JPY	78,500,000	862,293	1,017,134	0.04
Japan Government Thirty Year Bond, 2.500%, 20/09/36	JPY	62,500,000	637,299	811,804	0.03
Japan Government Thirty Year Bond, 2.300%, 20/12/36	JPY	41,000,000	402,779	520,948	0.02
Japan Government Thirty Year Bond, 2.400%, 20/03/37	JPY	109,000,000	1,226,614	1,407,450	0.05
Japan Government Thirty Year Bond, 2.500%, 20/09/37	JPY	97,500,000	979,977	1,282,359	0.05
Japan Government Thirty Year Bond, 2.500%, 20/03/38	JPY	207,500,000	2,564,167	2,738,908	0.10
Japan Government Thirty Year Bond, 2.400%, 20/09/38	JPY	10,000,000	110,574	130,976	0.00
Japan Government Thirty Year Bond, 2.300%, 20/03/39	JPY	37,500,000	400,554	487,253	0.02
Japan Government Thirty Year Bond, 2.200%, 20/09/39	JPY	30,000,000	358,233	386,241	0.01
Japan Government Thirty Year Bond, 2.300%, 20/03/40	JPY	135,000,000	1,339,180	1,772,555	0.06
Japan Government Thirty Year Bond, 2.000%, 20/09/40	JPY	323,000,000	3,813,522	4,080,641	0.14
Japan Government Thirty Year Bond, 2.200%, 20/03/41	JPY	167,500,000	1,929,029	2,189,378	0.08
Japan Government Thirty Year Bond, 2.000%, 20/09/41	JPY	226,000,000	2,529,552	2,879,497	0.10
Japan Government Thirty Year Bond, 2.000%, 20/03/42	JPY	433,500,000	4,991,212	5,549,878	0.20
Japan Government Thirty Year Bond, 1.900%, 20/09/42	JPY	535,000,000	6,300,388	6,767,546	0.24
Japan Government Thirty Year Bond, 1.800%, 20/03/43	JPY	174,000,000	1,874,281	2,172,755	0.08
Japan Government Thirty Year Bond, 1.900%, 20/06/43	JPY	223,000,000	2,483,128	2,839,597	0.10
Japan Government Thirty Year Bond, 1.800%, 20/09/43	JPY	145,000,000	1,589,494	1,818,960	0.06
Japan Government Thirty Year Bond, 1.700%, 20/12/43	JPY	120,000,000	1,370,848	1,481,845	0.05
Japan Government Thirty Year Bond, 1.700%, 20/03/44	JPY	203,000,000	2,085,013	2,509,878	0.09
Japan Government Thirty Year Bond, 1.700%, 20/06/44	JPY	240,000,000	2,529,188	2,973,804	0.10
Japan Government Thirty Year Bond, 1.700%, 20/09/44	JPY	210,000,000	2,168,265	2,606,522	0.09
Japan Government Thirty Year Bond, 1.500%, 20/12/44	JPY	247,000,000	2,366,646	2,960,859	0.10
Japan Government Thirty Year Bond, 1.500%, 20/03/45	JPY	330,000,000	3,292,473	3,957,366	0.14
Japan Government Thirty Year Bond, 1.600%, 20/06/45	JPY	397,000,000	4,246,162	4,862,163	0.17
Japan Government Thirty Year Bond, 1.400%, 20/09/45	JPY	250,000,000	2,601,795	2,945,123	0.10
Japan Government Thirty Year Bond, 1.400%, 20/12/45	JPY	320,000,000	3,477,798	3,776,529	0.13
Japan Government Thirty Year Bond, 0.800%, 20/03/46	JPY	250,000,000	2,446,872	2,600,775	0.09
Japan Government Thirty Year Bond, 0.300%, 20/06/46	JPY	255,000,000	2,037,605	2,346,336	0.08
Japan Government Thirty Year Bond, 0.500%, 20/09/46	JPY	215,000,000	1,814,481	2,080,894	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Japan (continued)					
Japan Government Thirty Year Bond, 0.600%, 20/12/46	JPY	360,000,000	3,197,382	3,568,257	0.13
Japan Government Thirty Year Bond, 0.800%, 20/03/47	JPY	155,000,000	1,387,602	1,612,739	0.06
Japan Government Thirty Year Bond, 0.800%, 20/06/47	JPY	255,000,000	2,386,848	2,654,353	0.09
Japan Government Thirty Year Bond, 0.800%, 20/09/47	JPY	195,000,000	1,717,227	2,028,062	0.07
Japan Government Thirty Year Bond, 0.800%, 20/12/47	JPY	345,000,000	3,235,292	3,593,488	0.13
Japan Government Thirty Year Bond, 0.800%, 20/03/48	JPY	415,000,000	3,880,211	4,324,412	0.15
Japan Government Thirty Year Bond, 0.700%, 20/06/48	JPY	305,000,000	2,673,047	3,096,398	0.11
Japan Government Thirty Year Bond, 0.900%, 20/09/48	JPY	260,000,000	2,424,693	2,774,017	0.10
Japan Government Thirty Year Bond, 0.700%, 20/12/48	JPY	345,000,000	3,202,371	3,501,843	0.12
Japan Government Thirty Year Bond, 0.500%, 20/03/49	JPY	50,000,000	450,562	482,012	0.02
Japan Government Twenty Year Bond, 2.200%, 22/06/20	JPY	23,000,000	241,444	218,541	0.01
Japan Government Twenty Year Bond, 2.200%, 21/09/20	JPY	5,300,000	53,564	50,647	0.00
Japan Government Twenty Year Bond, 2.500%, 21/12/20	JPY	30,000,000	288,304	289,656	0.01
Japan Government Twenty Year Bond, 2.100%, 22/03/21	JPY	100,000,000	916,024	965,370	0.03
Japan Government Twenty Year Bond, 2.100%, 20/12/21	JPY	339,900,000	3,116,340	3,336,945	0.12
Japan Government Twenty Year Bond, 2.200%, 20/12/21	JPY	7,500,000	77,300	73,804	0.00
Japan Government Twenty Year Bond, 2.000%, 21/03/22	JPY	9,500,000	97,691	93,551	0.00
Japan Government Twenty Year Bond, 1.900%, 20/06/22	JPY	150,000,000	1,440,133	1,480,912	0.05
Japan Government Twenty Year Bond, 2.000%, 20/06/22	JPY	12,000,000	129,642	118,805	0.00
Japan Government Twenty Year Bond, 1.900%, 20/09/22	JPY	5,500,000	56,684	54,577	0.00
Japan Government Twenty Year Bond, 1.400%, 20/12/22	JPY	44,000,000	463,567	431,832	0.02
Japan Government Twenty Year Bond, 1.700%, 20/12/22	JPY	100,000,000	945,071	991,108	0.03
Japan Government Twenty Year Bond, 1.000%, 20/03/23	JPY	100,000,000	943,234	971,635	0.03
Japan Government Twenty Year Bond, 0.800%, 20/06/23	JPY	5,050,000	50,072	48,851	0.00
Japan Government Twenty Year Bond, 1.800%, 20/06/23	JPY	30,000,000	318,006	301,342	0.01
Japan Government Twenty Year Bond, 1.900%, 20/09/23	JPY	15,000,000	152,222	151,987	0.01
Japan Government Twenty Year Bond, 1.800%, 20/12/23	JPY	35,000,000	359,578	354,983	0.01
Japan Government Twenty Year Bond, 1.900%, 20/12/23	JPY	30,000,000	311,054	305,530	0.01
Japan Government Twenty Year Bond, 1.900%, 20/03/24	JPY	20,000,000	203,814	204,687	0.01
Japan Government Twenty Year Bond, 2.100%, 20/03/24	JPY	35,000,000	354,968	361,308	0.01
Japan Government Twenty Year Bond, 2.200%, 20/03/24	JPY	10,000,000	105,374	103,674	0.00
Japan Government Twenty Year Bond, 2.200%, 20/06/24	JPY	20,000,000	210,532	208,522	0.01
Japan Government Twenty Year Bond, 2.400%, 20/06/24	JPY	30,000,000	310,645	315,588	0.01
Japan Government Twenty Year Bond, 2.100%, 20/09/24	JPY	85,000,000	813,376	887,104	0.03
Japan Government Twenty Year Bond, 2.000%, 20/12/24	JPY	82,500,000	866,028	861,372	0.03
Japan Government Twenty Year Bond, 2.100%, 20/12/24	JPY	20,000,000	207,177	209,839	0.01
Japan Government Twenty Year Bond, 2.000%, 20/03/25	JPY	45,000,000	408,327	472,212	0.02
Japan Government Twenty Year Bond, 2.100%, 20/03/25	JPY	50,000,000	460,421	527,348	0.02
Japan Government Twenty Year Bond, 1.900%, 20/06/25	JPY	35,000,000	371,384	367,221	0.01
Japan Government Twenty Year Bond, 2.100%, 20/06/25	JPY	60,000,000	528,601	636,226	0.02
Japan Government Twenty Year Bond, 2.000%, 20/09/25	JPY	25,000,000	264,788	264,950	0.01
Japan Government Twenty Year Bond, 2.100%, 20/09/25	JPY	100,000,000	923,467	1,065,677	0.04
Japan Government Twenty Year Bond, 2.000%, 20/12/25	JPY	44,600,000	510,077	475,081	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/25	JPY	100,000,000	925,702	1,071,320	0.04
Japan Government Twenty Year Bond, 2.100%, 20/03/26	JPY	33,200,000	353,884	357,401	0.01
Japan Government Twenty Year Bond, 2.200%, 20/03/26	JPY	100,000,000	932,975	1,082,792	0.04
Japan Government Twenty Year Bond, 2.300%, 20/03/26	JPY	100,000,000	938,595	1,089,150	0.04
Japan Government Twenty Year Bond, 2.300%, 20/06/26	JPY	320,000,000	3,270,627	3,504,882	0.12
Japan Government Twenty Year Bond, 2.200%, 20/09/26	JPY	60,000,000	565,339	656,803	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Japan (continued)					
Japan Government Twenty Year Bond, 2.100%, 20/12/26	JPY	355,000,000	3,800,042	3,881,474	0.14
Japan Government Twenty Year Bond, 2.100%, 20/06/27	JPY	80,000,000	834,998	883,067	0.03
Japan Government Twenty Year Bond, 2.300%, 20/06/27	JPY	20,800,000	227,253	232,731	0.01
Japan Government Twenty Year Bond, 2.100%, 20/09/27	JPY	80,000,000	837,989	887,210	0.03
Japan Government Twenty Year Bond, 2.200%, 20/09/27	JPY	50,000,000	528,560	558,242	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/27	JPY	84,000,000	983,986	935,243	0.03
Japan Government Twenty Year Bond, 2.400%, 20/03/28	JPY	50,000,000	539,449	571,148	0.02
Japan Government Twenty Year Bond, 2.400%, 20/06/28	JPY	17,450,000	192,923	200,183	0.01
Japan Government Twenty Year Bond, 2.100%, 20/09/28	JPY	21,000,000	286,964	236,461	0.01
Japan Government Twenty Year Bond, 2.200%, 20/09/28	JPY	100,000,000	950,533	1,134,658	0.04
Japan Government Twenty Year Bond, 1.900%, 20/12/28	JPY	5,000,000	53,117	55,614	0.00
Japan Government Twenty Year Bond, 2.100%, 20/12/28	JPY	50,000,000	472,058	565,064	0.02
Japan Government Twenty Year Bond, 1.900%, 20/03/29	JPY	18,450,000	195,991	205,919	0.01
Japan Government Twenty Year Bond, 2.100%, 20/03/29	JPY	20,000,000	215,890	226,885	0.01
Japan Government Twenty Year Bond, 2.100%, 20/06/29	JPY	15,000,000	162,150	170,788	0.01
Japan Government Twenty Year Bond, 2.200%, 20/06/29	JPY	17,000,000	189,719	195,184	0.01
Japan Government Twenty Year Bond, 2.100%, 20/09/29	JPY	557,000,000	6,079,985	6,367,967	0.22
Japan Government Twenty Year Bond, 2.100%, 20/12/29	JPY	50,000,000	581,388	573,520	0.02
Japan Government Twenty Year Bond, 2.200%, 20/12/29	JPY	285,000,000	3,132,099	3,297,181	0.12
Japan Government Twenty Year Bond, 2.100%, 20/03/30	JPY	225,000,000	2,266,743	2,590,382	0.09
Japan Government Twenty Year Bond, 2.200%, 20/03/30	JPY	50,000,000	478,747	580,536	0.02
Japan Government Twenty Year Bond, 1.600%, 20/06/30	JPY	90,000,000	816,455	993,208	0.03
Japan Government Twenty Year Bond, 1.800%, 20/06/30	JPY	20,000,000	229,855	224,830	0.01
Japan Government Twenty Year Bond, 1.900%, 20/09/30	JPY	139,500,000	1,549,494	1,587,586	0.06
Japan Government Twenty Year Bond, 2.100%, 20/12/30	JPY	367,500,000	4,152,515	4,273,458	0.15
Japan Government Twenty Year Bond, 1.900%, 20/03/31	JPY	27,000,000	334,933	309,029	0.01
Japan Government Twenty Year Bond, 2.200%, 20/03/31	JPY	214,000,000	2,419,045	2,519,774	0.09
Japan Government Twenty Year Bond, 1.900%, 20/06/31	JPY	439,000,000	4,780,382	5,040,554	0.18
Japan Government Twenty Year Bond, 1.700%, 20/09/31	JPY	74,000,000	775,518	834,921	0.03
Japan Government Twenty Year Bond, 1.800%, 20/09/31	JPY	429,000,000	4,694,740	4,889,222	0.17
Japan Government Twenty Year Bond, 1.700%, 20/12/31	JPY	14,000,000	172,265	158,331	0.01
Japan Government Twenty Year Bond, 1.800%, 20/12/31	JPY	587,500,000	6,345,160	6,713,335	0.24
Japan Government Twenty Year Bond, 1.600%, 20/03/32	JPY	63,000,000	642,621	706,601	0.02
Japan Government Twenty Year Bond, 1.700%, 20/03/32	JPY	100,000,000	921,653	1,133,572	0.04
Japan Government Twenty Year Bond, 1.800%, 20/03/32	JPY	370,000,000	4,061,636	4,238,035	0.15
Japan Government Twenty Year Bond, 1.500%, 20/06/32	JPY	32,000,000	327,734	355,885	0.01
Japan Government Twenty Year Bond, 1.600%, 20/06/32	JPY	90,000,000	987,482	1,011,727	0.04
Japan Government Twenty Year Bond, 1.700%, 20/06/32	JPY	220,500,000	2,391,465	2,505,297	0.09
Japan Government Twenty Year Bond, 1.700%, 20/09/32	JPY	467,000,000	4,904,324	5,318,269	0.19
Japan Government Twenty Year Bond, 1.700%, 20/12/32	JPY	411,000,000	4,399,858	4,689,421	0.17
Japan Government Twenty Year Bond, 1.800%, 20/12/32	JPY	80,000,000	846,441	922,473	0.03
Japan Government Twenty Year Bond, 1.500%, 20/03/33	JPY	70,000,000	764,677	782,825	0.03
Japan Government Twenty Year Bond, 1.600%, 20/03/33	JPY	415,000,000	4,404,912	4,692,304	0.17
Japan Government Twenty Year Bond, 1.700%, 20/06/33	JPY	579,000,000	5,809,091	6,634,854	0.23
Japan Government Twenty Year Bond, 1.700%, 20/09/33	JPY	575,000,000	6,260,157	6,603,320	0.23
Japan Government Twenty Year Bond, 1.600%, 20/12/33	JPY	622,000,000	6,640,521	7,072,118	0.25
Japan Government Twenty Year Bond, 1.500%, 20/03/34	JPY	335,000,000	3,318,570	3,770,165	0.13
Japan Government Twenty Year Bond, 1.500%, 20/06/34	JPY	580,000,000	5,799,784	6,537,301	0.23
Japan Government Twenty Year Bond, 1.400%, 20/09/34	JPY	645,000,000	6,171,808	7,192,163	0.25

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Japan (continued)					
Japan Government Twenty Year Bond, 1.200%, 20/12/34	JPY	520,000,000	4,924,097	5,657,305	0.20
Japan Government Twenty Year Bond, 1.200%, 20/03/35	JPY	545,000,000	5,321,808	5,932,629	0.21
Japan Government Twenty Year Bond, 1.300%, 20/06/35	JPY	515,000,000	5,235,169	5,687,036	0.20
Japan Government Twenty Year Bond, 1.200%, 20/09/35	JPY	525,000,000	5,315,085	5,725,979	0.20
Japan Government Twenty Year Bond, 1.000%, 20/12/35	JPY	530,000,000	5,233,119	5,623,096	0.20
Japan Government Twenty Year Bond, 0.400%, 20/03/36	JPY	370,000,000	3,294,798	3,585,332	0.13
Japan Government Twenty Year Bond, 0.200%, 20/06/36	JPY	550,000,000	4,978,411	5,154,859	0.18
Japan Government Twenty Year Bond, 0.500%, 20/09/36	JPY	535,000,000	4,985,975	5,261,760	0.19
Japan Government Twenty Year Bond, 0.600%, 20/12/36	JPY	510,000,000	4,629,781	5,094,414	0.18
Japan Government Twenty Year Bond, 0.700%, 20/03/37	JPY	490,000,000	4,573,378	4,972,177	0.17
Japan Government Twenty Year Bond, 0.600%, 20/06/37	JPY	400,000,000	3,620,357	3,991,350	0.14
Japan Government Twenty Year Bond, 0.600%, 20/09/37	JPY	285,000,000	2,587,267	2,841,615	0.10
Japan Government Twenty Year Bond, 0.600%, 20/12/37	JPY	465,000,000	4,348,049	4,634,894	0.16
Japan Government Twenty Year Bond, 0.500%, 20/03/38	JPY	400,000,000	3,656,170	3,916,800	0.14
Japan Government Twenty Year Bond, 0.500%, 20/06/38	JPY	315,000,000	2,813,784	3,082,492	0.11
Japan Government Twenty Year Bond, 0.700%, 20/09/38	JPY	360,000,000	3,374,268	3,646,813	0.13
Japan Government Twenty Year Bond, 0.500%, 20/12/38	JPY	410,000,000	3,742,423	4,006,157	0.14
Japan Government Twenty Year Bond, 0.400%, 20/03/39	JPY	125,000,000	1,197,254	1,198,615	0.04
Japan Government Two Year Bond, 0.100%, 01/06/20	JPY	150,000,000	1,361,006	1,396,097	0.05
Japan Government Two Year Bond, 0.100%, 01/07/20	JPY	375,000,000	3,329,307	3,491,391	0.12
Japan Government Two Year Bond, 0.100%, 01/08/20	JPY	350,000,000	3,172,354	3,259,379	0.11
Japan Government Two Year Bond, 0.100%, 01/09/20	JPY	350,000,000	3,129,961	3,260,321	0.11
Japan Government Two Year Bond, 0.100%, 01/10/20	JPY	375,000,000	3,386,608	3,494,106	0.12
Japan Government Two Year Bond, 0.100%, 01/11/20	JPY	350,000,000	3,173,538	3,262,205	0.11
Japan Government Two Year Bond, 0.100%, 01/12/20	JPY	425,000,000	3,822,784	3,962,314	0.14
Japan Government Two Year Bond, 0.100%, 01/01/21	JPY	450,000,000	4,097,308	4,196,519	0.15
Japan Government Two Year Bond, 0.100%, 01/02/21	JPY	500,000,000	4,550,562	4,664,099	0.16
Japan Government Two Year Bond, 0.100%, 01/03/21	JPY	400,000,000	3,609,025	3,732,356	0.13
Japan Government Two Year Bond, 0.100%, 01/04/21	JPY	200,000,000	1,824,634	1,866,716	0.07
Japan Government Two Year Bond, 0.100%, 01/05/21	JPY	100,000,000	916,470	933,590	0.03
Total Japan			754,094,949	804,069,167	28.31
Korea					
Korea Treasury Bond, 1.750%, 10/06/20	KRW	3,500,000,000	3,197,060	3,037,982	0.11
Korea Treasury Bond, 5.000%, 10/06/20	KRW	1,150,000,000	1,028,181	1,028,432	0.04
Korea Treasury Bond, 2.000%, 10/09/20	KRW	1,100,000,000	939,230	958,195	0.03
Korea Treasury Bond, 1.750%, 10/12/20	KRW	3,250,000,000	2,933,496	2,824,782	0.10
Korea Treasury Bond, 2.000%, 10/03/21	KRW	2,500,000,000	2,216,652	2,182,913	0.08
Korea Treasury Bond, 2.250%, 10/06/21	KRW	3,250,000,000	2,916,940	2,855,406	0.10
Korea Treasury Bond, 4.250%, 10/06/21	KRW	1,000,000,000	922,179	911,696	0.03
Korea Treasury Bond, 1.375%, 10/09/21	KRW	2,100,000,000	1,837,943	1,814,022	0.06
Korea Treasury Bond, 2.000%, 10/12/21	KRW	2,300,000,000	2,069,826	2,016,008	0.07
Korea Treasury Bond, 1.875%, 10/03/22	KRW	1,000,000,000	897,368	874,403	0.03
Korea Treasury Bond, 3.750%, 10/06/22	KRW	470,000,000	429,121	432,983	0.02
Korea Treasury Bond, 2.000%, 10/09/22	KRW	3,050,000,000	2,739,550	2,678,791	0.09
Korea Treasury Bond, 2.375%, 10/03/23	KRW	2,900,000,000	2,649,264	2,587,634	0.09
Korea Treasury Bond, 3.000%, 10/03/23	KRW	250,000,000	240,592	227,803	0.01
Korea Treasury Bond, 2.250%, 10/09/23	KRW	1,500,000,000	1,332,932	1,336,639	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Korea (continued)					
Korea Treasury Bond, 3.375%, 10/09/23	KRW	485,000,000	454,383	450,615	0.02
Korea Treasury Bond, 1.875%, 10/03/24	KRW	1,250,000,000	1,101,809	1,100,431	0.04
Korea Treasury Bond, 3.500%, 10/03/24	KRW	1,200,000,000	1,145,077	1,130,774	0.04
Korea Treasury Bond, 3.000%, 10/09/24	KRW	2,400,000,000	2,250,697	2,227,023	0.08
Korea Treasury Bond, 2.250%, 10/06/25	KRW	900,000,000	804,627	809,022	0.03
Korea Treasury Bond, 2.250%, 10/12/25	KRW	1,550,000,000	1,379,400	1,396,980	0.05
Korea Treasury Bond, 1.875%, 10/06/26	KRW	700,000,000	636,189	617,381	0.02
Korea Treasury Bond, 1.500%, 10/12/26	KRW	1,300,000,000	1,096,195	1,118,069	0.04
Korea Treasury Bond, 2.125%, 10/06/27	KRW	2,800,000,000	2,482,879	2,516,447	0.09
Korea Treasury Bond, 2.375%, 10/12/27	KRW	2,900,000,000	2,616,452	2,661,224	0.09
Korea Treasury Bond, 2.625%, 10/06/28	KRW	2,975,000,000	2,759,614	2,790,855	0.10
Korea Treasury Bond, 2.375%, 10/12/28	KRW	2,950,000,000	2,709,176	2,724,046	0.10
Korea Treasury Bond, 5.500%, 10/12/29	KRW	120,000,000	115,212	142,539	0.00
Korea Treasury Bond, 4.750%, 10/12/30	KRW	558,000,000	619,887	640,580	0.02
Korea Treasury Bond, 4.000%, 10/12/31	KRW	770,000,000	811,676	844,703	0.03
Korea Treasury Bond, 3.750%, 10/12/33	KRW	1,080,000,000	1,076,401	1,189,931	0.04
Korea Treasury Bond, 2.625%, 10/09/35	KRW	730,000,000	713,577	720,883	0.03
Korea Treasury Bond, 1.500%, 10/09/36	KRW	650,000,000	513,665	553,225	0.02
Korea Treasury Bond, 2.250%, 10/09/37	KRW	2,250,000,000	2,006,848	2,127,333	0.07
Korea Treasury Bond, 2.375%, 10/09/38	KRW	1,975,000,000	1,853,153	1,919,067	0.07
Korea Treasury Bond, 3.000%, 10/12/42	KRW	825,000,000	785,880	902,073	0.03
Korea Treasury Bond, 2.750%, 10/12/44	KRW	745,000,000	682,489	788,630	0.03
Korea Treasury Bond, 2.000%, 10/03/46	KRW	720,000,000	643,155	671,256	0.02
Korea Treasury Bond, 2.125%, 10/03/47	KRW	2,800,000,000	2,404,027	2,686,317	0.09
Korea Treasury Bond, 2.625%, 10/03/48	KRW	3,625,000,000	3,588,577	3,837,794	0.13
Korea Treasury Bond, 2.000%, 10/03/49	KRW	800,000,000	714,465	751,944	0.03
Total Korea			62,315,844	63,086,831	2.22
Latvia					
Latvia Government International Bond, 2.625%, 21/01/21	EUR	103,000	120,703	122,651	0.00
Latvia Government International Bond, 0.375%, 07/10/26	EUR	100,000	111,081	116,924	0.00
Latvia Government International Bond, 1.125%, 30/05/28	EUR	100,000	116,221	122,755	0.00
Latvia Government International Bond, 2.250%, 15/02/47	EUR	100,000	135,634	135,808	0.01
Latvia Government International Bond, 1.875%, 19/02/49	EUR	100,000	115,459	126,813	0.01
Total Latvia			599,098	624,951	0.02
Lithuania					
Lithuania Government International Bond, 2.125%, 29/10/26	EUR	303,000	367,039	396,118	0.01
Lithuania Government International Bond, 0.950%, 26/05/27	EUR	100,000	117,151	121,638	0.01
Lithuania Government International Bond, 2.125%, 22/10/35	EUR	100,000	126,562	133,259	0.01
Lithuania Government International Bond, 2.100%, 26/05/47	EUR	50,000	64,275	65,591	0.00
Total Lithuania			675,027	716,606	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Luxembourg					
Luxembourg Government Bond, 2.250%, 21/03/22	EUR	51,000	60,814	62,822	0.00
Luxembourg Government Bond, 2.125%, 10/07/23	EUR	98,000	118,307	124,236	0.00
Luxembourg Government Bond, 0.625%, 01/02/27	EUR	200,000	233,142	242,371	0.01
Luxembourg Government Bond, 2.250%, 19/03/28	EUR	100,000	130,890	137,605	0.01
Total Luxembourg			543,153	567,034	0.02
Mexico					
Mexican Bonos, 6.500%, 10/06/21	MXN	23,669,000	1,335,073	1,210,822	0.04
Mexican Bonos, 7.250%, 09/12/21	MXN	17,000,000	857,442	881,915	0.03
Mexican Bonos, 6.500%, 09/06/22	MXN	27,400,000	1,573,590	1,393,244	0.05
Mexican Bonos, 8.000%, 07/12/23	MXN	28,000,000	1,619,647	1,492,632	0.05
Mexican Bonos, 8.000%, 05/09/24	MXN	8,000,000	421,259	427,782	0.02
Mexican Bonos, 10.000%, 05/12/24	MXN	24,250,000	1,591,116	1,411,315	0.05
Mexican Bonos, 5.750%, 05/03/26	MXN	17,200,000	902,588	816,603	0.03
Mexican Bonos, 7.500%, 03/06/27	MXN	30,000,000	1,571,740	1,561,662	0.05
Mexican Bonos, 8.500%, 31/05/29	MXN	10,749,000	799,847	596,347	0.02
Mexican Bonos, 7.750%, 29/05/31	MXN	15,000,000	823,400	790,341	0.03
Mexican Bonos, 7.750%, 23/11/34	MXN	11,750,000	793,915	614,611	0.02
Mexican Bonos, 10.000%, 20/11/36	MXN	7,500,000	438,352	474,158	0.02
Mexican Bonos, 8.500%, 18/11/38	MXN	14,750,000	998,001	822,244	0.03
Mexican Bonos, 7.750%, 13/11/42	MXN	18,000,000	1,070,434	928,846	0.03
Mexican Bonos, 8.000%, 07/11/47	MXN	10,000,000	517,991	529,085	0.02
Total Mexico			15,314,395	13,951,607	0.49
Netherlands					
Netherlands Government Bond, 3.500%, 15/07/20	EUR	1,229,843	1,516,506	1,461,329	0.05
Netherlands Government Bond, 3.250%, 15/07/21	EUR	1,649,708	2,037,660	2,032,196	0.07
Netherlands Government Bond, zero coupon, 15/01/22	EUR	1,600,000	1,844,905	1,854,714	0.07
Netherlands Government Bond, 2.250%, 15/07/22	EUR	1,524,646	1,880,295	1,894,893	0.07
Netherlands Government Bond, 3.750%, 15/01/23	EUR	1,084,955	1,446,501	1,432,753	0.05
Netherlands Government Bond, 7.500%, 15/01/23	EUR	154,349	234,834	227,543	0.01
Netherlands Government Bond, 1.750%, 15/07/23	EUR	1,670,910	2,109,587	2,089,938	0.07
Netherlands Government Bond, zero coupon, 15/01/24	EUR	1,350,000	1,575,649	1,578,982	0.06
Netherlands Government Bond, 2.000%, 15/07/24	EUR	1,680,000	2,127,348	2,164,233	0.08
Netherlands Government Bond, 0.250%, 15/07/25	EUR	1,450,000	1,632,097	1,725,551	0.06
Netherlands Government Bond, 0.500%, 15/07/26	EUR	1,690,000	1,953,009	2,050,767	0.07
Netherlands Government Bond, 0.750%, 15/07/27	EUR	1,600,000	1,872,219	1,981,185	0.07
Netherlands Government Bond, 5.500%, 15/01/28	EUR	946,956	1,486,608	1,622,940	0.06
Netherlands Government Bond, 0.750%, 15/07/28	EUR	1,250,000	1,500,722	1,553,751	0.05
Netherlands Government Bond, 0.250%, 15/07/29	EUR	800,000	898,732	948,484	0.03
Netherlands Government Bond, 2.500%, 15/01/33	EUR	1,175,000	1,662,275	1,792,452	0.06
Netherlands Government Bond, 4.000%, 15/01/37	EUR	1,559,839	2,695,540	2,978,771	0.11
Netherlands Government Bond, 0.500%, 15/01/40	EUR	400,000	469,177	478,342	0.02
Netherlands Government Bond, 3.750%, 15/01/42	EUR	1,572,393	2,800,437	3,185,802	0.11
Netherlands Government Bond, 2.750%, 15/01/47	EUR	1,394,702	2,186,156	2,618,514	0.09
Total Netherlands			33,930,257	35,673,140	1.26

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
New Zealand					
New Zealand Government Bond, 5.500%, 15/04/23	NZD	852,000	677,303	663,673	0.02
New Zealand Government Bond, 2.750%, 15/04/25	NZD	550,000	388,779	400,002	0.01
New Zealand Government Bond, 4.500%, 15/04/27	NZD	500,000	403,863	411,822	0.02
New Zealand Government Bond, 3.500%, 14/04/33	NZD	400,000	294,441	325,173	0.01
Total New Zealand			1,764,386	1,800,670	0.06
Norway					
Norway Government Bond, 3.750%, 25/05/21	NOK	1,959,000	282,279	240,519	0.01
Norway Government Bond, 2.000%, 24/05/23	NOK	8,236,000	1,065,398	993,772	0.03
Norway Government Bond, 3.000%, 14/03/24	NOK	4,250,000	618,700	537,827	0.02
Norway Government Bond, 1.750%, 13/03/25	NOK	3,443,000	434,111	414,159	0.01
Norway Government Bond, 1.500%, 19/02/26	NOK	3,900,000	463,352	462,394	0.02
Norway Government Bond, 1.750%, 17/02/27	NOK	3,250,000	386,781	391,519	0.01
Norway Government Bond, 2.000%, 26/04/28	NOK	4,000,000	493,674	491,693	0.02
Norway Government Bond, 1.750%, 06/09/29	NOK	1,950,000	225,775	234,966	0.01
Total Norway			3,970,070	3,766,849	0.13
Poland					
Republic of Poland Government Bond, zero coupon, 25/07/20	PLN	2,250,000	649,120	594,507	0.02
Republic of Poland Government Bond, 2.000%, 25/04/21	PLN	2,000,000	587,647	540,293	0.02
Republic of Poland Government Bond, 1.750%, 25/07/21	PLN	1,500,000	401,263	403,293	0.01
Republic of Poland Government Bond, 5.750%, 25/10/21	PLN	3,500,000	1,102,099	1,026,133	0.04
Republic of Poland Government Bond, 2.250%, 25/04/22	PLN	2,000,000	587,237	544,165	0.02
Republic of Poland Government Bond, 5.750%, 23/09/22	PLN	432,000	148,306	130,174	0.00
Republic of Poland Government Bond, 2.500%, 25/01/23	PLN	3,850,000	1,073,328	1,055,942	0.04
Republic of Poland Government Bond, 4.000%, 25/10/23	PLN	2,000,000	570,396	582,227	0.02
Republic of Poland Government Bond, 2.500%, 25/04/24	PLN	3,500,000	934,943	960,961	0.03
Republic of Poland Government Bond, 3.250%, 25/07/25	PLN	5,900,000	1,660,693	1,682,826	0.06
Republic of Poland Government Bond, 2.500%, 25/07/26	PLN	4,150,000	1,039,718	1,131,568	0.04
Republic of Poland Government Bond, 2.500%, 25/07/27	PLN	4,080,000	1,074,887	1,108,390	0.04
Republic of Poland Government Bond, 2.750%, 25/04/28	PLN	3,750,000	976,081	1,036,700	0.04
Republic of Poland Government Bond, 5.750%, 25/04/29	PLN	355,000	115,421	123,441	0.00
Total Poland			10,921,139	10,920,620	0.38
Portugal					
Portugal Obrigacoes do Tesouro OT, 4.800%, 15/06/20	EUR	1,000,000	1,285,793	1,195,205	0.04
Portugal Obrigacoes do Tesouro OT, 3.850%, 15/04/21	EUR	350,000	433,405	429,287	0.02
Portugal Obrigacoes do Tesouro OT, 2.200%, 17/10/22	EUR	1,100,000	1,391,406	1,356,878	0.05
Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23	EUR	900,000	1,215,287	1,255,066	0.04
Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	EUR	1,650,000	2,376,133	2,387,916	0.08
Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	EUR	1,100,000	1,461,697	1,476,635	0.05
Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	EUR	750,000	954,072	1,019,488	0.04
Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	EUR	650,000	924,421	963,515	0.03
Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	EUR	700,000	858,438	924,754	0.03
Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	EUR	400,000	471,887	520,906	0.02
Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	EUR	1,300,000	1,783,769	1,986,499	0.07
Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	EUR	300,000	340,058	409,076	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Portugal (continued)					
Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	EUR	950,000	1,370,753	1,622,531	0.06
Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	EUR	350,000	488,369	633,396	0.02
Total Portugal			15,355,488	16,181,152	0.57
Singapore					
Singapore Government Bond, 2.250%, 01/06/21	SGD	793,000	591,569	593,207	0.02
Singapore Government Bond, 1.250%, 01/10/21	SGD	550,000	399,876	402,905	0.02
Singapore Government Bond, 1.750%, 01/04/22	SGD	350,000	258,686	259,247	0.01
Singapore Government Bond, 3.125%, 01/09/22	SGD	659,000	514,240	508,925	0.02
Singapore Government Bond, 1.750%, 01/02/23	SGD	650,000	489,831	481,556	0.02
Singapore Government Bond, 2.750%, 01/07/23	SGD	812,000	607,981	623,517	0.02
Singapore Government Bond, 2.000%, 01/02/24	SGD	450,000	332,681	335,959	0.01
Singapore Government Bond, 3.000%, 01/09/24	SGD	500,000	391,824	391,086	0.01
Singapore Government Bond, 2.375%, 01/06/25	SGD	450,000	339,557	342,455	0.01
Singapore Government Bond, 2.125%, 01/06/26	SGD	500,000	365,669	374,958	0.01
Singapore Government Bond, 3.500%, 01/03/27	SGD	998,000	809,059	819,888	0.03
Singapore Government Bond, 2.625%, 01/05/28	SGD	550,000	414,314	426,886	0.02
Singapore Government Bond, 2.875%, 01/07/29	SGD	350,000	281,007	277,625	0.01
Singapore Government Bond, 2.875%, 01/09/30	SGD	453,000	346,148	358,817	0.01
Singapore Government Bond, 3.375%, 01/09/33	SGD	650,000	532,799	543,988	0.02
Singapore Government Bond, 2.250%, 01/08/36	SGD	300,000	212,397	218,137	0.01
Singapore Government Bond, 2.750%, 01/04/42	SGD	502,000	375,443	387,074	0.01
Singapore Government Bond, 2.750%, 01/03/46	SGD	725,000	553,170	553,121	0.02
Total Singapore			7,816,251	7,899,351	0.28
Slovakia					
Slovakia Government Bond, 3.000%, 28/02/23	EUR	348,896	443,190	447,449	0.02
Slovakia Government Bond, zero coupon, 13/11/23	EUR	200,000	226,600	231,641	0.01
Slovakia Government Bond, 3.375%, 15/11/24	EUR	202,690	264,666	276,485	0.01
Slovakia Government Bond, 4.350%, 14/10/25	EUR	447,827	641,226	671,299	0.02
Slovakia Government Bond, 0.625%, 22/05/26	EUR	100,000	111,928	120,150	0.00
Slovakia Government Bond, 1.375%, 21/01/27	EUR	321,879	398,992	405,763	0.01
Slovakia Government Bond, 1.000%, 12/06/28	EUR	300,000	353,590	367,953	0.01
Slovakia Government Bond, 3.625%, 16/01/29	EUR	197,556	277,185	298,751	0.01
Slovakia Government Bond, 1.625%, 21/01/31	EUR	200,000	246,397	260,870	0.01
Slovakia Government Bond, 1.875%, 09/03/37	EUR	300,000	340,536	406,572	0.02
Slovakia Government Bond, 2.000%, 17/10/47	EUR	200,000	241,269	283,937	0.01
Slovakia Government International Bond, 4.000%, 26/03/21	EUR	51,000	61,513	62,671	0.00
Total Slovakia			3,607,092	3,833,541	0.13
Slovenia					
Slovenia Government Bond, 4.375%, 18/01/21	EUR	77,000	91,862	94,331	0.00
Slovenia Government Bond, 3.000%, 08/04/21	EUR	51,000	59,838	61,705	0.00
Slovenia Government Bond, 2.250%, 25/03/22	EUR	200,000	239,618	244,958	0.01
Slovenia Government Bond, 4.625%, 09/09/24	EUR	72,000	93,337	103,177	0.00
Slovenia Government Bond, 2.125%, 28/07/25	EUR	200,000	252,087	260,229	0.01
Slovenia Government Bond, 5.125%, 30/03/26	EUR	72,000	98,533	111,639	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Slovenia (continued)					
Slovenia Government Bond, 1.250%, 22/03/27	EUR	450,000	535,967	565,587	0.02
Slovenia Government Bond, 1.000%, 06/03/28	EUR	300,000	345,240	370,574	0.01
Slovenia Government Bond, 1.188%, 14/03/29	EUR	400,000	466,564	499,915	0.02
Slovenia Government Bond, 2.250%, 03/03/32	EUR	170,000	201,425	238,044	0.01
Slovenia Government Bond, 1.500%, 25/03/35	EUR	50,000	52,358	63,774	0.00
Slovenia Government Bond, 1.750%, 03/11/40	EUR	325,000	370,040	429,816	0.02
Slovenia Government Bond, 3.125%, 07/08/45	EUR	30,000	38,307	49,567	0.00
Total Slovenia			2,845,176	3,093,316	0.11
Spain					
Spain Government Bond, 1.150%, 30/07/20	EUR	1,800,000	2,072,323	2,085,631	0.07
Spain Government Bond, 4.850%, 31/10/20	EUR	1,552,000	1,941,289	1,892,392	0.07
Spain Government Bond, 0.050%, 31/01/21	EUR	1,900,000	2,204,610	2,179,905	0.08
Spain Government Bond, 5.500%, 30/04/21	EUR	2,158,000	2,748,585	2,725,132	0.10
Spain Government Bond, 0.750%, 30/07/21	EUR	1,950,000	2,266,012	2,275,422	0.08
Spain Government Bond, 0.050%, 31/10/21	EUR	1,350,000	1,539,865	1,553,954	0.05
Spain Government Bond, 5.850%, 31/01/22	EUR	2,178,000	2,904,942	2,882,911	0.10
Spain Government Bond, 0.400%, 30/04/22	EUR	2,225,000	2,540,396	2,591,602	0.09
Spain Government Bond, 0.450%, 31/10/22	EUR	1,600,000	1,901,217	1,870,275	0.07
Spain Government Bond, 5.400%, 31/01/23	EUR	1,907,000	2,558,716	2,617,736	0.09
Spain Government Bond, 0.350%, 30/07/23	EUR	2,150,000	2,469,932	2,508,579	0.09
Spain Government Bond, 4.400%, 31/10/23	EUR	2,199,000	2,935,338	3,009,850	0.11
Spain Government Bond, 4.800%, 31/01/24	EUR	1,481,000	2,016,020	2,077,256	0.07
Spain Government Bond, 3.800%, 30/04/24	EUR	1,930,000	2,596,254	2,622,824	0.09
Spain Government Bond, 2.750%, 31/10/24	EUR	2,625,000	3,333,143	3,449,502	0.12
Spain Government Bond, 1.600%, 30/04/25	EUR	1,865,000	2,133,431	2,329,580	0.08
Spain Government Bond, 4.650%, 30/07/25	EUR	2,517,000	3,444,147	3,684,076	0.13
Spain Government Bond, 2.150%, 31/10/25	EUR	2,100,000	2,494,994	2,715,933	0.10
Spain Government Bond, 1.950%, 30/04/26	EUR	1,835,000	2,154,799	2,357,598	0.08
Spain Government Bond, 5.900%, 30/07/26	EUR	2,289,000	3,415,446	3,674,085	0.13
Spain Government Bond, 1.300%, 31/10/26	EUR	2,425,000	2,846,417	2,997,127	0.10
Spain Government Bond, 1.500%, 30/04/27	EUR	1,725,000	1,935,822	2,165,019	0.08
Spain Government Bond, 1.450%, 31/10/27	EUR	2,150,000	2,521,880	2,694,805	0.09
Spain Government Bond, 1.400%, 30/04/28	EUR	2,050,000	2,457,704	2,564,680	0.09
Spain Government Bond, 1.400%, 30/07/28	EUR	2,200,000	2,539,206	2,748,331	0.10
Spain Government Bond, 5.150%, 31/10/28	EUR	1,894,000	2,848,097	3,112,260	0.11
Spain Government Bond, 6.000%, 31/01/29	EUR	1,962,476	3,098,169	3,430,009	0.12
Spain Government Bond, 1.450%, 30/04/29	EUR	2,150,000	2,516,080	2,698,282	0.09
Spain Government Bond, 1.950%, 30/07/30	EUR	2,105,000	2,473,389	2,768,569	0.10
Spain Government Bond, 5.750%, 30/07/32	EUR	2,075,000	3,470,102	3,895,731	0.14
Spain Government Bond, 2.350%, 30/07/33	EUR	1,500,000	1,811,649	2,076,164	0.07
Spain Government Bond, 1.850%, 30/07/35	EUR	800,000	907,410	1,043,159	0.04
Spain Government Bond, 4.200%, 31/01/37	EUR	2,130,000	3,114,087	3,728,968	0.13
Spain Government Bond, 4.900%, 30/07/40	EUR	1,824,000	2,903,330	3,585,614	0.13
Spain Government Bond, 4.700%, 30/07/41	EUR	1,996,000	3,169,774	3,875,452	0.14
Spain Government Bond, 5.150%, 31/10/44	EUR	1,090,000	1,866,642	2,301,158	0.08
Spain Government Bond, 2.900%, 31/10/46	EUR	1,675,000	2,081,654	2,594,206	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Spain (continued)					
Spain Government Bond, 2.700%, 31/10/48	EUR	1,125,000	1,381,949	1,685,943	0.06
Spain Government Bond, 3.450%, 30/07/66	EUR	945,000	1,230,863	1,683,673	0.06
Total Spain			94,845,683	102,753,393	3.62
Sweden					
Sweden Government Bond, 5.000%, 01/12/20	SEK	2,600,000	357,564	302,659	0.01
Sweden Government Bond, 3.500%, 01/06/22	SEK	11,265,000	1,414,380	1,361,326	0.05
Sweden Government Bond, 1.500%, 13/11/23	SEK	8,475,000	1,089,666	994,891	0.03
Sweden Government Bond, 2.500%, 12/05/25	SEK	6,265,000	842,682	790,873	0.03
Sweden Government Bond, 1.000%, 12/11/26	SEK	6,250,000	743,363	735,616	0.02
Sweden Government Bond, 0.750%, 12/05/28	SEK	4,250,000	493,719	493,105	0.02
Sweden Government Bond, 0.750%, 12/11/29	SEK	4,500,000	500,776	521,223	0.02
Sweden Government Bond, 2.250%, 01/06/32	SEK	1,550,000	210,141	210,270	0.01
Sweden Government Bond, 3.500%, 30/03/39	SEK	4,545,000	713,082	764,854	0.03
Total Sweden			6,365,373	6,174,817	0.22
Switzerland					
Swiss Confederation Government Bond, 2.000%, 28/04/21	CHF	200,000	209,706	216,131	0.01
Swiss Confederation Government Bond, 2.000%, 25/05/22	CHF	300,000	326,104	334,031	0.01
Swiss Confederation Government Bond, 4.000%, 11/02/23	CHF	113,000	138,994	136,720	0.00
Swiss Confederation Government Bond, 1.250%, 11/06/24	CHF	364,000	408,852	413,119	0.01
Swiss Confederation Government Bond, 1.500%, 24/07/25	CHF	220,000	243,194	257,326	0.01
Swiss Confederation Government Bond, 1.250%, 28/05/26	CHF	150,000	170,964	175,358	0.01
Swiss Confederation Government Bond, 3.250%, 27/06/27	CHF	303,000	404,712	411,073	0.01
Swiss Confederation Government Bond, 4.000%, 08/04/28	CHF	276,000	382,994	401,938	0.01
Swiss Confederation Government Bond, zero coupon, 22/06/29	CHF	425,000	438,566	459,680	0.02
Swiss Confederation Government Bond, 0.500%, 27/05/30	CHF	175,000	189,752	198,829	0.01
Swiss Confederation Government Bond, 2.250%, 22/06/31	CHF	251,000	322,733	341,028	0.01
Swiss Confederation Government Bond, 0.500%, 27/06/32	CHF	250,000	268,092	284,579	0.01
Swiss Confederation Government Bond, 3.500%, 08/04/33	CHF	210,000	301,042	329,879	0.01
Swiss Confederation Government Bond, 2.500%, 08/03/36	CHF	322,000	453,338	479,522	0.02
Swiss Confederation Government Bond, 1.250%, 27/06/37	CHF	292,000	378,378	374,859	0.01
Swiss Confederation Government Bond, 1.500%, 30/04/42	CHF	800,000	999,660	1,107,077	0.04
Swiss Confederation Government Bond, 0.500%, 28/06/45	CHF	150,000	157,894	174,302	0.01
Swiss Confederation Government Bond, 4.000%, 06/01/49	CHF	72,000	148,400	160,848	0.01
Swiss Confederation Government Bond, 0.500%, 24/05/55	CHF	175,000	189,018	209,980	0.01
Swiss Confederation Government Bond, 0.500%, 30/05/58	CHF	200,000	210,051	242,047	0.01
Swiss Confederation Government Bond, 2.000%, 25/06/64	CHF	157,000	259,693	297,104	0.01
Total Switzerland			6,602,137	7,005,430	0.25
Thailand					
Thailand Government Bond, 2.550%, 26/06/20	THB	8,500,000	244,134	279,298	0.01
Thailand Government Bond, 3.650%, 17/12/21	THB	41,000,000	1,269,573	1,397,295	0.05
Thailand Government Bond, 1.875%, 17/06/22	THB	19,000,000	583,658	621,110	0.02
Thailand Government Bond, 2.000%, 17/12/22	THB	33,500,000	1,031,363	1,099,407	0.04
Thailand Government Bond, 2.400%, 17/12/23	THB	25,000,000	783,181	834,801	0.03
Thailand Government Bond, 3.850%, 12/12/25	THB	36,500,000	1,184,746	1,325,033	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
Thailand (continued)					
Thailand Government Bond, 2.125%, 17/12/26	THB	35,000,000	1,055,298	1,151,077	0.04
Thailand Government Bond, 2.875%, 17/12/28	THB	36,000,000	1,160,028	1,249,139	0.04
Thailand Government Bond, 4.875%, 22/06/29	THB	20,000,000	699,422	809,861	0.03
Thailand Government Bond, 3.650%, 20/06/31	THB	1,300,000	40,192	48,596	0.00
Thailand Government Bond, 3.775%, 25/06/32	THB	32,000,000	1,078,218	1,210,193	0.04
Thailand Government Bond, 3.400%, 17/06/36	THB	19,000,000	624,666	704,488	0.03
Thailand Government Bond, 4.260%, 12/12/37	THB	11,000,000	378,544	410,333	0.02
Thailand Government Bond, 3.300%, 17/06/38	THB	13,000,000	429,401	476,762	0.02
Thailand Government Bond, 4.675%, 29/06/44	THB	28,000,000	1,013,803	1,201,779	0.04
Thailand Government Bond, 2.875%, 17/06/46	THB	55,500,000	1,630,745	1,817,280	0.06
Thailand Government Bond, 4.850%, 17/06/61	THB	7,000,000	246,045	307,740	0.01
Thailand Government Bond, 4.000%, 17/06/66	THB	10,500,000	332,064	398,276	0.01
Total Thailand			13,785,081	15,342,468	0.54
United Kingdom					
United Kingdom Gilt, 3.750%, 07/09/20	GBP	2,315,000	3,353,182	3,052,662	0.11
United Kingdom Gilt, 1.500%, 22/01/21	GBP	3,600,000	4,874,636	4,644,307	0.16
United Kingdom Gilt, 8.000%, 07/06/21	GBP	1,817,905	3,037,677	2,643,968	0.09
United Kingdom Gilt, 3.750%, 07/09/21	GBP	3,539,829	5,036,761	4,814,509	0.17
United Kingdom Gilt, 4.000%, 07/03/22	GBP	3,663,879	5,524,861	5,089,779	0.18
United Kingdom Gilt, 0.500%, 22/07/22	GBP	3,100,000	4,058,161	3,937,046	0.14
United Kingdom Gilt, 1.750%, 07/09/22	GBP	2,905,964	4,210,549	3,835,447	0.14
United Kingdom Gilt, 0.750%, 22/07/23	GBP	2,750,000	3,636,571	3,519,280	0.12
United Kingdom Gilt, 2.250%, 07/09/23	GBP	2,727,941	3,913,464	3,707,590	0.13
United Kingdom Gilt, 1.000%, 22/04/24	GBP	2,350,000	3,069,453	3,042,408	0.11
United Kingdom Gilt, 2.750%, 07/09/24	GBP	2,688,923	3,992,054	3,791,105	0.13
United Kingdom Gilt, 5.000%, 07/03/25	GBP	3,435,040	5,785,304	5,432,631	0.19
United Kingdom Gilt, 2.000%, 07/09/25	GBP	2,898,912	4,203,144	3,991,907	0.14
United Kingdom Gilt, 1.500%, 22/07/26	GBP	2,825,000	3,784,866	3,795,605	0.13
United Kingdom Gilt, 1.250%, 22/07/27	GBP	2,025,000	2,673,973	2,676,544	0.09
United Kingdom Gilt, 4.250%, 07/12/27	GBP	3,269,635	5,537,691	5,358,170	0.19
United Kingdom Gilt, 1.625%, 22/10/28	GBP	2,375,000	3,232,521	3,235,156	0.11
United Kingdom Gilt, 6.000%, 07/12/28	GBP	1,474,689	2,868,071	2,762,329	0.10
United Kingdom Gilt, 4.750%, 07/12/30	GBP	3,618,114	6,532,044	6,503,968	0.23
United Kingdom Gilt, 4.250%, 07/06/32	GBP	3,558,897	6,289,093	6,262,904	0.22
United Kingdom Gilt, 4.500%, 07/09/34	GBP	3,269,911	5,985,283	6,068,635	0.21
United Kingdom Gilt, 4.250%, 07/03/36	GBP	2,672,420	4,864,857	4,927,677	0.17
United Kingdom Gilt, 1.750%, 07/09/37	GBP	1,925,000	2,532,467	2,606,132	0.09
United Kingdom Gilt, 4.750%, 07/12/38	GBP	2,506,786	5,023,724	5,052,010	0.18
United Kingdom Gilt, 4.250%, 07/09/39	GBP	2,041,802	3,869,683	3,913,442	0.14
United Kingdom Gilt, 4.250%, 07/12/40	GBP	2,697,282	5,149,012	5,236,544	0.18
United Kingdom Gilt, 4.500%, 07/12/42	GBP	2,481,515	4,920,157	5,083,036	0.18
United Kingdom Gilt, 3.250%, 22/01/44	GBP	2,923,699	4,938,205	5,082,020	0.18
United Kingdom Gilt, 3.500%, 22/01/45	GBP	2,415,529	4,255,268	4,395,493	0.16
United Kingdom Gilt, 4.250%, 07/12/46	GBP	2,099,043	4,218,475	4,338,866	0.15
United Kingdom Gilt, 1.500%, 22/07/47	GBP	2,550,000	3,164,192	3,261,450	0.12
United Kingdom Gilt, 1.750%, 22/01/49	GBP	475,000	614,955	643,567	0.02
United Kingdom Gilt, 4.250%, 07/12/49	GBP	1,943,541	4,005,862	4,163,718	0.15

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
United Kingdom (continued)					
United Kingdom Gilt, 3.750%, 22/07/52	GBP	2,368,937	4,637,361	4,847,431	0.17
United Kingdom Gilt, 4.250%, 07/12/55	GBP	2,695,359	5,821,367	6,190,334	0.22
United Kingdom Gilt, 1.750%, 22/07/57	GBP	2,040,000	2,691,313	2,858,588	0.10
United Kingdom Gilt, 4.000%, 22/01/60	GBP	2,279,767	4,846,856	5,237,977	0.19
United Kingdom Gilt, 2.500%, 22/07/65	GBP	1,850,000	3,084,454	3,248,709	0.12
United Kingdom Gilt, 3.500%, 22/07/68	GBP	1,905,099	3,866,735	4,243,594	0.15
United Kingdom Gilt, 1.625%, 22/10/71	GBP	1,025,000	1,334,003	1,433,221	0.05
Total United Kingdom			165,438,305	164,929,759	5.81
United States					
United States Treasury Note/Bond, 1.500%, 15/06/20	USD	2,250,000	2,244,379	2,240,156	0.08
United States Treasury Note/Bond, 1.625%, 30/06/20	USD	4,250,000	4,233,308	4,236,387	0.15
United States Treasury Note/Bond, 1.875%, 30/06/20	USD	1,300,000	1,297,505	1,298,934	0.05
United States Treasury Note/Bond, 2.500%, 30/06/20	USD	3,150,000	3,146,415	3,166,857	0.11
United States Treasury Note/Bond, 1.500%, 15/07/20	USD	2,200,000	2,191,390	2,189,945	0.08
United States Treasury Note/Bond, 1.625%, 31/07/20	USD	3,100,000	3,091,798	3,089,828	0.11
United States Treasury Note/Bond, 2.000%, 31/07/20	USD	2,115,900	2,115,330	2,117,305	0.07
United States Treasury Note/Bond, 2.625%, 31/07/20	USD	3,750,000	3,750,046	3,777,832	0.13
United States Treasury Note/Bond, 1.500%, 15/08/20	USD	2,400,000	2,391,713	2,388,938	0.08
United States Treasury Note/Bond, 2.625%, 15/08/20	USD	3,454,000	3,467,161	3,481,119	0.12
United States Treasury Note/Bond, 8.750%, 15/08/20	USD	251,600	270,944	270,549	0.01
United States Treasury Note/Bond, 1.375%, 31/08/20	USD	4,200,000	4,160,658	4,174,242	0.15
United States Treasury Note/Bond, 2.125%, 31/08/20	USD	2,293,900	2,298,272	2,299,366	0.08
United States Treasury Note/Bond, 2.625%, 31/08/20	USD	4,250,000	4,257,423	4,284,863	0.15
United States Treasury Note/Bond, 1.375%, 15/09/20	USD	2,200,000	2,188,447	2,186,852	0.08
United States Treasury Note/Bond, 1.375%, 30/09/20	USD	3,100,000	3,078,425	3,080,504	0.11
United States Treasury Note/Bond, 2.000%, 30/09/20	USD	1,906,300	1,903,600	1,909,130	0.07
United States Treasury Note/Bond, 2.750%, 30/09/20	USD	3,800,000	3,802,136	3,840,227	0.14
United States Treasury Note/Bond, 1.625%, 15/10/20	USD	2,200,000	2,189,493	2,193,039	0.08
United States Treasury Note/Bond, 1.375%, 31/10/20	USD	3,000,000	2,977,312	2,980,781	0.10
United States Treasury Note/Bond, 1.750%, 31/10/20	USD	3,278,500	3,261,846	3,273,121	0.12
United States Treasury Note/Bond, 2.875%, 31/10/20	USD	4,950,000	4,967,272	5,014,969	0.18
United States Treasury Note/Bond, 1.750%, 15/11/20	USD	2,400,000	2,391,028	2,396,625	0.08
United States Treasury Note/Bond, 2.625%, 15/11/20	USD	4,965,600	4,999,365	5,016,808	0.18
United States Treasury Note/Bond, 1.625%, 30/11/20	USD	3,300,000	3,282,776	3,289,687	0.12
United States Treasury Note/Bond, 2.000%, 30/11/20	USD	2,160,400	2,157,146	2,165,041	0.08
United States Treasury Note/Bond, 2.750%, 30/11/20	USD	3,800,000	3,801,845	3,847,797	0.14
United States Treasury Note/Bond, 1.875%, 15/12/20	USD	3,200,000	3,179,985	3,201,625	0.11
United States Treasury Note/Bond, 1.750%, 31/12/20	USD	4,150,000	4,140,189	4,144,812	0.15
United States Treasury Note/Bond, 2.375%, 31/12/20	USD	1,894,700	1,900,812	1,909,724	0.07
United States Treasury Note/Bond, 2.500%, 31/12/20	USD	3,800,000	3,796,165	3,837,109	0.14
United States Treasury Note/Bond, 2.000%, 15/01/21	USD	2,950,000	2,928,023	2,957,605	0.10
United States Treasury Note/Bond, 1.375%, 31/01/21	USD	3,350,000	3,328,501	3,326,707	0.12
United States Treasury Note/Bond, 2.125%, 31/01/21	USD	2,236,300	2,230,615	2,246,695	0.08
United States Treasury Note/Bond, 2.500%, 31/01/21	USD	3,800,000	3,798,338	3,840,078	0.14
United States Treasury Note/Bond, 2.250%, 15/02/21	USD	2,950,000	2,944,079	2,970,281	0.10
United States Treasury Note/Bond, 3.625%, 15/02/21	USD	4,940,000	5,055,278	5,081,832	0.18
United States Treasury Note/Bond, 7.875%, 15/02/21	USD	148,900	163,075	163,173	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
United States (continued)					
United States Treasury Note/Bond, 1.125%, 28/02/21	USD	3,300,000	3,251,208	3,263,004	0.11
United States Treasury Note/Bond, 2.000%, 28/02/21	USD	2,573,300	2,575,277	2,581,141	0.09
United States Treasury Note/Bond, 2.500%, 28/02/21	USD	6,000,000	6,001,345	6,067,969	0.21
United States Treasury Note/Bond, 2.375%, 15/03/21	USD	2,800,000	2,798,035	2,827,234	0.10
United States Treasury Note/Bond, 1.250%, 31/03/21	USD	3,000,000	2,967,973	2,972,227	0.10
United States Treasury Note/Bond, 2.250%, 31/03/21	USD	5,997,400	5,992,319	6,044,489	0.21
United States Treasury Note/Bond, 2.375%, 15/04/21	USD	3,550,000	3,543,059	3,586,332	0.13
United States Treasury Note/Bond, 1.375%, 30/04/21	USD	2,750,000	2,729,849	2,729,912	0.10
United States Treasury Note/Bond, 2.250%, 30/04/21	USD	8,069,500	8,077,268	8,138,217	0.29
United States Treasury Note/Bond, 2.625%, 15/05/21	USD	2,800,000	2,795,200	2,843,422	0.10
United States Treasury Note/Bond, 3.125%, 15/05/21	USD	2,793,300	2,842,372	2,861,932	0.10
United States Treasury Note/Bond, 8.125%, 15/05/21	USD	148,900	165,564	166,035	0.01
United States Treasury Note/Bond, 1.375%, 31/05/21	USD	3,050,000	3,024,413	3,027,482	0.11
United States Treasury Note/Bond, 2.000%, 31/05/21	USD	2,355,500	2,349,387	2,365,713	0.08
United States Treasury Note/Bond, 2.625%, 15/06/21	USD	3,500,000	3,496,448	3,558,652	0.13
United States Treasury Note/Bond, 1.125%, 30/06/21	USD	2,900,000	2,865,376	2,864,770	0.10
United States Treasury Note/Bond, 2.125%, 30/06/21	USD	3,040,100	3,029,821	3,062,188	0.11
United States Treasury Note/Bond, 2.625%, 15/07/21	USD	3,000,000	2,994,141	3,052,266	0.11
United States Treasury Note/Bond, 1.125%, 31/07/21	USD	3,000,000	2,965,013	2,961,563	0.10
United States Treasury Note/Bond, 2.250%, 31/07/21	USD	3,434,900	3,439,343	3,469,249	0.12
United States Treasury Note/Bond, 2.125%, 15/08/21	USD	4,275,000	4,279,949	4,307,730	0.15
United States Treasury Note/Bond, 2.750%, 15/08/21	USD	3,300,000	3,306,568	3,368,578	0.12
United States Treasury Note/Bond, 8.125%, 15/08/21	USD	138,600	156,061	156,726	0.01
United States Treasury Note/Bond, 1.125%, 31/08/21	USD	3,225,000	3,173,005	3,182,672	0.11
United States Treasury Note/Bond, 2.000%, 31/08/21	USD	2,600,000	2,586,740	2,613,813	0.09
United States Treasury Note/Bond, 2.750%, 15/09/21	USD	3,350,000	3,349,279	3,424,590	0.12
United States Treasury Note/Bond, 1.125%, 30/09/21	USD	3,825,000	3,760,573	3,774,498	0.13
United States Treasury Note/Bond, 2.125%, 30/09/21	USD	3,200,000	3,201,050	3,227,250	0.11
United States Treasury Note/Bond, 2.875%, 15/10/21	USD	3,000,000	3,012,324	3,076,406	0.11
United States Treasury Note/Bond, 1.250%, 31/10/21	USD	3,825,000	3,766,127	3,782,566	0.13
United States Treasury Note/Bond, 2.000%, 31/10/21	USD	2,868,800	2,857,268	2,886,282	0.10
United States Treasury Note/Bond, 2.000%, 15/11/21	USD	3,885,000	3,876,137	3,910,192	0.14
United States Treasury Note/Bond, 2.875%, 15/11/21	USD	5,000,000	5,020,918	5,132,031	0.18
United States Treasury Note/Bond, 8.000%, 15/11/21	USD	452,000	512,845	516,728	0.02
United States Treasury Note/Bond, 1.750%, 30/11/21	USD	3,100,000	3,071,555	3,100,969	0.11
United States Treasury Note/Bond, 1.875%, 30/11/21	USD	1,950,000	1,942,910	1,956,094	0.07
United States Treasury Note/Bond, 2.625%, 15/12/21	USD	4,000,000	4,016,628	4,087,813	0.14
United States Treasury Note/Bond, 2.000%, 31/12/21	USD	2,950,000	2,943,233	2,970,051	0.10
United States Treasury Note/Bond, 2.125%, 31/12/21	USD	2,924,200	2,912,600	2,952,300	0.10
United States Treasury Note/Bond, 2.500%, 15/01/22	USD	3,600,000	3,604,780	3,668,344	0.13
United States Treasury Note/Bond, 1.500%, 31/01/22	USD	2,300,000	2,282,337	2,287,063	0.08
United States Treasury Note/Bond, 1.875%, 31/01/22	USD	3,750,000	3,727,215	3,763,184	0.13
United States Treasury Note/Bond, 2.000%, 15/02/22	USD	2,375,500	2,361,705	2,392,203	0.08
United States Treasury Note/Bond, 2.500%, 15/02/22	USD	4,100,000	4,101,854	4,180,719	0.15
United States Treasury Note/Bond, 1.750%, 28/02/22	USD	2,574,200	2,553,903	2,575,809	0.09
United States Treasury Note/Bond, 1.875%, 28/02/22	USD	3,050,000	3,028,225	3,061,437	0.11
United States Treasury Note/Bond, 2.375%, 15/03/22	USD	3,000,000	3,011,825	3,053,438	0.11
United States Treasury Note/Bond, 1.750%, 31/03/22	USD	2,800,000	2,782,391	2,801,750	0.10
United States Treasury Note/Bond, 1.875%, 31/03/22	USD	3,250,000	3,221,571	3,264,473	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
United States (continued)					
United States Treasury Note/Bond, 2.250%, 15/04/22	USD	4,000,000	4,001,186	4,056,563	0.14
United States Treasury Note/Bond, 1.750%, 30/04/22	USD	3,000,000	2,969,425	3,002,813	0.11
United States Treasury Note/Bond, 1.875%, 30/04/22	USD	2,850,000	2,834,780	2,861,578	0.10
United States Treasury Note/Bond, 1.750%, 15/05/22	USD	2,427,200	2,396,251	2,428,907	0.09
United States Treasury Note/Bond, 1.750%, 31/05/22	USD	4,150,000	4,085,048	4,152,918	0.15
United States Treasury Note/Bond, 1.875%, 31/05/22	USD	2,800,000	2,795,364	2,812,688	0.10
United States Treasury Note/Bond, 1.750%, 30/06/22	USD	3,850,000	3,807,355	3,854,812	0.14
United States Treasury Note/Bond, 2.125%, 30/06/22	USD	2,500,000	2,488,878	2,529,688	0.09
United States Treasury Note/Bond, 1.875%, 31/07/22	USD	3,550,000	3,514,583	3,566,086	0.13
United States Treasury Note/Bond, 2.000%, 31/07/22	USD	2,600,000	2,591,525	2,621,531	0.09
United States Treasury Note/Bond, 1.625%, 15/08/22	USD	1,980,200	1,945,531	1,974,167	0.07
United States Treasury Note/Bond, 7.250%, 15/08/22	USD	220,800	254,986	257,508	0.01
United States Treasury Note/Bond, 1.625%, 31/08/22	USD	3,400,000	3,335,251	3,389,109	0.12
United States Treasury Note/Bond, 1.875%, 31/08/22	USD	2,850,000	2,815,427	2,862,914	0.10
United States Treasury Note/Bond, 1.750%, 30/09/22	USD	2,750,000	2,701,580	2,751,934	0.10
United States Treasury Note/Bond, 1.875%, 30/09/22	USD	3,450,000	3,402,976	3,466,980	0.12
United States Treasury Note/Bond, 1.875%, 31/10/22	USD	2,700,000	2,685,285	2,713,289	0.10
United States Treasury Note/Bond, 2.000%, 31/10/22	USD	3,050,000	3,027,107	3,076,926	0.11
United States Treasury Note/Bond, 1.625%, 15/11/22	USD	4,165,800	4,075,200	4,151,806	0.15
United States Treasury Note/Bond, 7.625%, 15/11/22	USD	118,100	139,056	140,742	0.00
United States Treasury Note/Bond, 2.000%, 30/11/22	USD	6,800,000	6,748,429	6,861,625	0.24
United States Treasury Note/Bond, 2.125%, 31/12/22	USD	5,700,000	5,624,266	5,777,930	0.20
United States Treasury Note/Bond, 1.750%, 31/01/23	USD	3,150,000	3,121,968	3,152,215	0.11
United States Treasury Note/Bond, 2.375%, 31/01/23	USD	2,800,000	2,782,801	2,862,563	0.10
United States Treasury Note/Bond, 2.000%, 15/02/23	USD	5,350,000	5,311,987	5,400,574	0.19
United States Treasury Note/Bond, 7.125%, 15/02/23	USD	236,200	276,624	280,580	0.01
United States Treasury Note/Bond, 1.500%, 28/02/23	USD	2,350,000	2,308,413	2,331,273	0.08
United States Treasury Note/Bond, 2.625%, 28/02/23	USD	3,450,000	3,454,434	3,559,160	0.13
United States Treasury Note/Bond, 1.500%, 31/03/23	USD	2,650,000	2,609,063	2,628,262	0.09
United States Treasury Note/Bond, 2.500%, 31/03/23	USD	3,100,000	3,090,612	3,186,461	0.11
United States Treasury Note/Bond, 1.625%, 30/04/23	USD	2,300,000	2,271,960	2,290,836	0.08
United States Treasury Note/Bond, 2.750%, 30/04/23	USD	3,500,000	3,504,801	3,631,523	0.13
United States Treasury Note/Bond, 1.750%, 15/05/23	USD	5,021,900	4,915,693	5,025,039	0.18
United States Treasury Note/Bond, 1.625%, 31/05/23	USD	2,500,000	2,489,377	2,490,234	0.09
United States Treasury Note/Bond, 2.750%, 31/05/23	USD	3,400,000	3,403,169	3,530,156	0.12
United States Treasury Note/Bond, 1.375%, 30/06/23	USD	2,650,000	2,610,305	2,613,355	0.09
United States Treasury Note/Bond, 2.625%, 30/06/23	USD	3,950,000	3,940,712	4,085,781	0.14
United States Treasury Note/Bond, 1.250%, 31/07/23	USD	2,550,000	2,463,943	2,501,191	0.09
United States Treasury Note/Bond, 2.750%, 31/07/23	USD	4,000,000	4,012,997	4,158,750	0.15
United States Treasury Note/Bond, 2.500%, 15/08/23	USD	3,689,800	3,690,522	3,801,647	0.13
United States Treasury Note/Bond, 6.250%, 15/08/23	USD	332,200	383,175	391,399	0.01
United States Treasury Note/Bond, 1.375%, 31/08/23	USD	2,450,000	2,403,779	2,414,398	0.09
United States Treasury Note/Bond, 2.750%, 31/08/23	USD	3,750,000	3,761,159	3,901,758	0.14
United States Treasury Note/Bond, 1.375%, 30/09/23	USD	3,275,000	3,180,019	3,226,131	0.11
United States Treasury Note/Bond, 2.875%, 30/09/23	USD	3,500,000	3,500,180	3,661,602	0.13
United States Treasury Note/Bond, 1.625%, 31/10/23	USD	2,350,000	2,308,915	2,338,250	0.08
United States Treasury Note/Bond, 2.875%, 31/10/23	USD	3,500,000	3,497,738	3,664,336	0.13
United States Treasury Note/Bond, 2.750%, 15/11/23	USD	5,250,000	5,302,163	5,471,074	0.19
United States Treasury Note/Bond, 2.125%, 30/11/23	USD	2,350,000	2,302,829	2,387,453	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
United States (continued)					
United States Treasury Note/Bond, 2.875%, 30/11/23	USD	3,650,000	3,679,725	3,825,086	0.13
United States Treasury Note/Bond, 2.250%, 31/12/23	USD	2,400,000	2,386,736	2,451,938	0.09
United States Treasury Note/Bond, 2.625%, 31/12/23	USD	4,450,000	4,473,999	4,617,918	0.16
United States Treasury Note/Bond, 2.250%, 31/01/24	USD	2,600,000	2,587,120	2,656,672	0.09
United States Treasury Note/Bond, 2.500%, 31/01/24	USD	3,650,000	3,651,182	3,770,051	0.13
United States Treasury Note/Bond, 2.750%, 15/02/24	USD	4,835,000	4,923,238	5,049,175	0.18
United States Treasury Note/Bond, 2.125%, 29/02/24	USD	2,700,000	2,679,700	2,744,719	0.10
United States Treasury Note/Bond, 2.375%, 29/02/24	USD	4,850,000	4,829,391	4,986,785	0.18
United States Treasury Note/Bond, 2.125%, 31/03/24	USD	7,500,000	7,460,533	7,625,977	0.27
United States Treasury Note/Bond, 2.000%, 30/04/24	USD	2,350,000	2,322,771	2,375,887	0.08
United States Treasury Note/Bond, 2.250%, 30/04/24	USD	5,000,000	4,993,560	5,113,672	0.18
United States Treasury Note/Bond, 2.500%, 15/05/24	USD	6,551,300	6,600,457	6,777,013	0.24
United States Treasury Note/Bond, 2.000%, 31/05/24	USD	5,900,000	5,851,528	5,970,062	0.21
United States Treasury Note/Bond, 2.000%, 30/06/24	USD	2,400,000	2,381,254	2,426,250	0.09
United States Treasury Note/Bond, 2.125%, 31/07/24	USD	2,400,000	2,356,804	2,440,688	0.09
United States Treasury Note/Bond, 2.375%, 15/08/24	USD	6,084,800	6,072,821	6,262,590	0.22
United States Treasury Note/Bond, 1.875%, 31/08/24	USD	2,950,000	2,885,100	2,964,520	0.10
United States Treasury Note/Bond, 2.125%, 30/09/24	USD	3,200,000	3,157,082	3,254,000	0.11
United States Treasury Note/Bond, 2.250%, 31/10/24	USD	2,500,000	2,487,748	2,558,203	0.09
United States Treasury Note/Bond, 2.250%, 15/11/24	USD	6,591,600	6,560,982	6,745,061	0.24
United States Treasury Note/Bond, 7.500%, 15/11/24	USD	210,500	264,696	271,561	0.01
United States Treasury Note/Bond, 2.125%, 30/11/24	USD	2,500,000	2,447,340	2,542,773	0.09
United States Treasury Note/Bond, 2.250%, 31/12/24	USD	2,850,000	2,808,935	2,917,020	0.10
United States Treasury Note/Bond, 2.500%, 31/01/25	USD	3,050,000	3,017,875	3,162,945	0.11
United States Treasury Note/Bond, 2.000%, 15/02/25	USD	6,865,300	6,692,864	6,935,026	0.24
United States Treasury Note/Bond, 7.625%, 15/02/25	USD	184,900	238,995	241,945	0.01
United States Treasury Note/Bond, 2.750%, 28/02/25	USD	2,700,000	2,696,268	2,836,477	0.10
United States Treasury Note/Bond, 2.625%, 31/03/25	USD	3,000,000	3,016,510	3,132,422	0.11
United States Treasury Note/Bond, 2.875%, 30/04/25	USD	2,500,000	2,504,830	2,645,703	0.09
United States Treasury Note/Bond, 2.125%, 15/05/25	USD	6,325,000	6,232,016	6,431,734	0.23
United States Treasury Note/Bond, 2.875%, 31/05/25	USD	3,600,000	3,648,117	3,811,781	0.13
United States Treasury Note/Bond, 2.750%, 30/06/25	USD	2,800,000	2,786,297	2,946,781	0.10
United States Treasury Note/Bond, 2.875%, 31/07/25	USD	2,600,000	2,609,936	2,755,797	0.10
United States Treasury Note/Bond, 2.000%, 15/08/25	USD	5,900,000	5,788,884	5,956,234	0.21
United States Treasury Note/Bond, 6.875%, 15/08/25	USD	195,100	244,084	251,649	0.01
United States Treasury Note/Bond, 2.750%, 31/08/25	USD	3,200,000	3,189,977	3,370,250	0.12
United States Treasury Note/Bond, 3.000%, 30/09/25	USD	3,500,000	3,539,010	3,738,984	0.13
United States Treasury Note/Bond, 3.000%, 31/10/25	USD	2,900,000	2,901,278	3,099,602	0.11
United States Treasury Note/Bond, 2.250%, 15/11/25	USD	6,250,000	6,165,074	6,400,879	0.23
United States Treasury Note/Bond, 2.875%, 30/11/25	USD	3,000,000	3,028,939	3,186,094	0.11
United States Treasury Note/Bond, 2.625%, 31/12/25	USD	3,100,000	3,103,413	3,246,281	0.11
United States Treasury Note/Bond, 2.625%, 31/01/26	USD	3,350,000	3,361,579	3,509,125	0.12
United States Treasury Note/Bond, 1.625%, 15/02/26	USD	5,850,000	5,625,805	5,764,078	0.20
United States Treasury Note/Bond, 6.000%, 15/02/26	USD	392,900	475,245	493,765	0.02
United States Treasury Note/Bond, 2.500%, 28/02/26	USD	3,350,000	3,327,784	3,484,000	0.12
United States Treasury Note/Bond, 2.250%, 31/03/26	USD	3,000,000	2,961,334	3,074,062	0.11
United States Treasury Note/Bond, 2.375%, 30/04/26	USD	2,250,000	2,248,194	2,323,477	0.08
United States Treasury Note/Bond, 1.625%, 15/05/26	USD	6,200,000	5,998,365	6,101,187	0.21
United States Treasury Note/Bond, 2.125%, 31/05/26	USD	2,500,000	2,515,369	2,541,406	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
United States (continued)					
United States Treasury Note/Bond, 1.500%, 15/08/26	USD	6,250,000	5,919,966	6,091,797	0.21
United States Treasury Note/Bond, 6.750%, 15/08/26	USD	190,000	242,312	251,483	0.01
United States Treasury Note/Bond, 2.000%, 15/11/26	USD	5,200,000	5,020,826	5,239,812	0.18
United States Treasury Note/Bond, 6.500%, 15/11/26	USD	248,900	310,331	327,342	0.01
United States Treasury Note/Bond, 2.250%, 15/02/27	USD	6,600,000	6,506,102	6,763,969	0.24
United States Treasury Note/Bond, 6.625%, 15/02/27	USD	174,600	223,592	232,764	0.01
United States Treasury Note/Bond, 2.375%, 15/05/27	USD	6,250,000	6,209,134	6,461,914	0.23
United States Treasury Note/Bond, 2.250%, 15/08/27	USD	6,500,000	6,390,786	6,657,422	0.23
United States Treasury Note/Bond, 6.375%, 15/08/27	USD	695,100	885,025	926,547	0.03
United States Treasury Note/Bond, 2.250%, 15/11/27	USD	6,700,000	6,544,243	6,859,125	0.24
United States Treasury Note/Bond, 6.125%, 15/11/27	USD	465,900	588,926	616,007	0.02
United States Treasury Note/Bond, 2.750%, 15/02/28	USD	5,550,000	5,515,677	5,901,211	0.21
United States Treasury Note/Bond, 2.875%, 15/05/28	USD	7,100,000	7,153,444	7,624,734	0.27
United States Treasury Note/Bond, 2.875%, 15/08/28	USD	7,650,000	7,642,959	8,221,359	0.29
United States Treasury Note/Bond, 5.500%, 15/08/28	USD	325,900	395,617	421,582	0.01
United States Treasury Note/Bond, 3.125%, 15/11/28	USD	7,100,000	7,326,311	7,787,812	0.27
United States Treasury Note/Bond, 5.250%, 15/11/28	USD	415,900	505,077	531,767	0.02
United States Treasury Note/Bond, 2.625%, 15/02/29	USD	7,850,000	7,889,835	8,278,070	0.29
United States Treasury Note/Bond, 5.250%, 15/02/29	USD	305,900	369,834	392,795	0.01
United States Treasury Note/Bond, 2.375%, 15/05/29	USD	2,900,000	2,962,887	2,996,969	0.11
United States Treasury Note/Bond, 6.125%, 15/08/29	USD	245,100	310,160	337,357	0.01
United States Treasury Note/Bond, 6.250%, 15/05/30	USD	506,500	658,353	714,402	0.03
United States Treasury Note/Bond, 5.375%, 15/02/31	USD	992,700	1,260,218	1,333,010	0.05
United States Treasury Note/Bond, 4.500%, 15/02/36	USD	1,960,000	2,356,200	2,585,669	0.09
United States Treasury Note/Bond, 4.750%, 15/02/37	USD	600,000	777,158	821,438	0.03
United States Treasury Note/Bond, 5.000%, 15/05/37	USD	975,000	1,260,048	1,374,445	0.05
United States Treasury Note/Bond, 4.375%, 15/02/38	USD	1,000,000	1,202,925	1,321,719	0.05
United States Treasury Note/Bond, 4.500%, 15/05/38	USD	505,000	650,260	678,278	0.02
United States Treasury Note/Bond, 3.500%, 15/02/39	USD	1,630,000	1,787,804	1,935,625	0.07
United States Treasury Note/Bond, 4.250%, 15/05/39	USD	1,100,000	1,322,259	1,438,766	0.05
United States Treasury Note/Bond, 4.500%, 15/08/39	USD	1,022,000	1,217,454	1,380,179	0.05
United States Treasury Note/Bond, 4.375%, 15/11/39	USD	955,400	1,167,630	1,270,085	0.04
United States Treasury Note/Bond, 4.625%, 15/02/40	USD	2,403,900	3,098,724	3,300,104	0.12
United States Treasury Note/Bond, 4.375%, 15/05/40	USD	1,428,300	1,723,863	1,901,648	0.07
United States Treasury Note/Bond, 3.875%, 15/08/40	USD	1,399,700	1,581,453	1,748,094	0.06
United States Treasury Note/Bond, 4.250%, 15/11/40	USD	1,437,000	1,754,495	1,885,164	0.07
United States Treasury Note/Bond, 4.750%, 15/02/41	USD	1,827,000	2,308,869	2,556,373	0.09
United States Treasury Note/Bond, 4.375%, 15/05/41	USD	1,720,100	2,078,798	2,296,871	0.08
United States Treasury Note/Bond, 3.750%, 15/08/41	USD	1,703,300	1,907,889	2,091,333	0.07
United States Treasury Note/Bond, 3.125%, 15/11/41	USD	1,319,000	1,334,853	1,476,043	0.05
United States Treasury Note/Bond, 3.125%, 15/02/42	USD	1,671,100	1,737,199	1,868,499	0.07
United States Treasury Note/Bond, 3.000%, 15/05/42	USD	1,303,600	1,301,881	1,427,238	0.05
United States Treasury Note/Bond, 2.750%, 15/08/42	USD	1,906,900	1,850,690	2,000,755	0.07
United States Treasury Note/Bond, 2.750%, 15/11/42	USD	2,627,700	2,512,058	2,754,158	0.10
United States Treasury Note/Bond, 3.125%, 15/02/43	USD	2,764,900	2,855,612	3,083,296	0.11
United States Treasury Note/Bond, 2.875%, 15/05/43	USD	3,870,100	3,811,943	4,139,193	0.15
United States Treasury Note/Bond, 3.625%, 15/08/43	USD	2,843,000	3,170,616	3,431,590	0.12
United States Treasury Note/Bond, 3.750%, 15/11/43	USD	4,258,600	4,749,205	5,242,736	0.18
United States Treasury Note/Bond, 3.625%, 15/02/44	USD	3,721,800	4,098,589	4,496,981	0.16

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 97.54% (continued)					
United States (continued)					
United States Treasury Note/Bond, 3.375%, 15/05/44	USD	3,781,100	3,985,455	4,394,347	0.15
United States Treasury Note/Bond, 3.125%, 15/08/44	USD	4,444,500	4,488,032	4,958,395	0.17
United States Treasury Note/Bond, 3.000%, 15/11/44	USD	4,056,400	4,101,173	4,430,983	0.16
United States Treasury Note/Bond, 2.500%, 15/02/45	USD	3,530,400	3,276,957	3,517,161	0.12
United States Treasury Note/Bond, 3.000%, 15/05/45	USD	4,570,000	4,638,339	4,997,723	0.18
United States Treasury Note/Bond, 2.875%, 15/08/45	USD	3,935,000	3,887,339	4,205,531	0.15
United States Treasury Note/Bond, 3.000%, 15/11/45	USD	3,820,000	3,864,431	4,180,512	0.15
United States Treasury Note/Bond, 2.500%, 15/02/46	USD	4,575,000	4,235,085	4,550,695	0.16
United States Treasury Note/Bond, 2.500%, 15/05/46	USD	3,515,000	3,268,888	3,495,228	0.12
United States Treasury Note/Bond, 2.250%, 15/08/46	USD	4,275,000	3,908,400	4,038,539	0.14
United States Treasury Note/Bond, 2.875%, 15/11/46	USD	3,575,000	3,464,008	3,825,809	0.13
United States Treasury Note/Bond, 3.000%, 15/02/47	USD	3,725,000	3,744,919	4,084,695	0.14
United States Treasury Note/Bond, 3.000%, 15/05/47	USD	3,600,000	3,633,458	3,943,125	0.14
United States Treasury Note/Bond, 2.750%, 15/08/47	USD	3,700,000	3,561,133	3,861,297	0.14
United States Treasury Note/Bond, 2.750%, 15/11/47	USD	4,100,000	3,944,547	4,279,375	0.15
United States Treasury Note/Bond, 3.000%, 15/02/48	USD	3,600,000	3,565,179	3,943,125	0.14
United States Treasury Note/Bond, 3.125%, 15/05/48	USD	4,550,000	4,633,451	5,105,953	0.18
United States Treasury Note/Bond, 3.000%, 15/08/48	USD	4,830,000	4,723,700	5,297,152	0.19
United States Treasury Note/Bond, 3.375%, 15/11/48	USD	4,750,000	5,073,787	5,591,641	0.20
United States Treasury Note/Bond, 3.000%, 15/02/49	USD	5,150,000	5,165,574	5,656,953	0.20
United States Treasury Note/Bond, 2.875%, 15/05/49	USD	1,350,000	1,430,689	1,448,297	0.05
Total United States			813,671,285	841,179,935	29.62
Total Government Bonds			2,656,528,186	2,770,633,328	97.54
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			2,656,528,186	2,770,633,328	97.54
Other transferable securities					
Government Bonds - 1.00%					
Canada					
Canadian Government Bond, 1.750%, 01/08/20	CAD	1,000,000	754,239	765,831	0.03
Canadian Government Bond, 2.000%, 01/11/20	CAD	950,000	718,111	730,804	0.02
Canadian Government Bond, 2.250%, 01/02/21	CAD	1,450,000	1,096,546	1,122,173	0.04
Canadian Government Bond, 0.750%, 01/03/21	CAD	2,150,000	1,653,566	1,624,688	0.06
Canadian Government Bond, 10.500%, 15/03/21	CAD	51,000	50,365	44,890	0.00
Canadian Government Bond, 0.500%, 01/03/22	CAD	1,900,000	1,413,308	1,418,744	0.05
Canadian Government Bond, 1.000%, 01/09/22	CAD	1,725,000	1,294,702	1,302,776	0.05
Canadian Government Bond, 2.000%, 01/09/23	CAD	1,250,000	955,155	979,625	0.03
Canadian Government Bond, 1.500%, 01/09/24	CAD	850,000	629,947	654,137	0.02
Canadian Government Bond, 2.250%, 01/06/29	CAD	1,350,000	1,039,292	1,107,728	0.04
Canadian Government Bond, 2.750%, 01/12/48	CAD	1,485,000	1,292,023	1,417,179	0.05
Canadian Government Bond, 2.000%, 01/12/51	CAD	550,000	392,850	455,257	0.02
Total Canada			11,290,104	11,623,832	0.41

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities (continued)					
Government Bonds - 1.00% (continued)					
Malaysia					
Malaysia Government Bond, 3.441%, 15/02/21	MYR	1,750,000	412,832	424,654	0.01
Malaysia Government Bond, 4.048%, 30/09/21	MYR	500,000	153,897	122,918	0.00
Malaysia Government Bond, 3.620%, 30/11/21	MYR	1,000,000	245,724	243,666	0.01
Malaysia Government Bond, 3.882%, 10/03/22	MYR	1,500,000	391,098	368,298	0.01
Malaysia Government Bond, 3.480%, 15/03/23	MYR	300,000	90,400	72,733	0.00
Malaysia Government Bond, 3.757%, 20/04/23	MYR	2,000,000	481,741	489,791	0.02
Malaysia Government Bond, 3.800%, 17/08/23	MYR	1,000,000	232,611	245,261	0.01
Malaysia Government Bond, 4.181%, 15/07/24	MYR	850,000	272,764	212,283	0.01
Malaysia Government Bond, 4.059%, 30/09/24	MYR	1,500,000	368,994	372,780	0.01
Malaysia Government Bond, 3.955%, 15/09/25	MYR	3,800,000	1,018,278	939,549	0.03
Malaysia Government Bond, 4.392%, 15/04/26	MYR	350,000	112,721	88,624	0.00
Malaysia Government Bond, 3.900%, 30/11/26	MYR	1,000,000	218,836	246,151	0.01
Malaysia Government Bond, 3.899%, 16/11/27	MYR	600,000	139,263	147,489	0.01
Malaysia Government Bond, 3.733%, 15/06/28	MYR	640,000	166,316	155,757	0.01
Malaysia Government Bond, 5.248%, 15/09/28	MYR	95,000	31,278	25,638	0.00
Malaysia Government Bond, 4.498%, 15/04/30	MYR	2,000,000	573,579	514,168	0.02
Malaysia Government Bond, 4.127%, 15/04/32	MYR	150,000	50,003	36,944	0.00
Malaysia Government Bond, 3.844%, 15/04/33	MYR	3,500,000	823,331	838,645	0.03
Malaysia Government Bond, 4.642%, 07/11/33	MYR	4,000,000	999,906	1,041,888	0.04
Malaysia Government Bond, 4.254%, 31/05/35	MYR	400,000	102,409	99,148	0.00
Malaysia Government Bond, 4.762%, 07/04/37	MYR	1,200,000	303,011	315,232	0.01
Malaysia Government Bond, 4.893%, 08/06/38	MYR	500,000	126,709	134,173	0.00
Malaysia Government Bond, 4.736%, 15/03/46	MYR	900,000	232,944	230,278	0.01
Malaysia Government Bond, 4.921%, 06/07/48	MYR	400,000	99,364	106,282	0.00
Malaysia Government Investment Issue, 3.799%, 27/08/20	MYR	4,000,000	1,057,911	974,035	0.03
Malaysia Government Investment Issue, 3.716%, 23/03/21	MYR	3,000,000	829,265	731,042	0.03
Malaysia Government Investment Issue, 3.948%, 14/04/22	MYR	1,700,000	436,596	417,268	0.01
Malaysia Government Investment Issue, 4.194%, 15/07/22	MYR	2,000,000	545,590	494,998	0.02
Malaysia Government Investment Issue, 4.094%, 30/11/23	MYR	3,150,000	779,309	780,926	0.03
Malaysia Government Investment Issue, 4.444%, 22/05/24	MYR	2,000,000	549,836	504,082	0.02
Malaysia Government Investment Issue, 4.045%, 15/08/24	MYR	2,750,000	674,857	681,441	0.02
Malaysia Government Investment Issue, 4.128%, 15/08/25	MYR	4,000,000	1,030,427	997,498	0.04
Malaysia Government Investment Issue, 4.258%, 26/07/27	MYR	2,000,000	497,707	502,935	0.02
Malaysia Government Investment Issue, 4.369%, 31/10/28	MYR	2,000,000	484,235	510,219	0.02
Malaysia Government Investment Issue, 4.724%, 15/06/33	MYR	1,400,000	348,517	366,521	0.01
Malaysia Government Investment Issue, 4.582%, 30/08/33	MYR	1,800,000	438,084	463,170	0.02
Malaysia Government Investment Issue, 4.786%, 31/10/35	MYR	800,000	179,029	210,828	0.01
Malaysia Government Investment Issue, 4.755%, 04/08/37	MYR	1,500,000	380,735	393,710	0.01
Malaysia Government Investment Issue, 4.895%, 08/05/47	MYR	750,000	176,439	196,505	0.01
Total Malaysia			16,056,546	15,697,528	0.55

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Nominal Value	Cost	Market Value	% of Net Assets
Other transferable securities (continued)					
Government Bonds - 1.00% (continued)					
New Zealand					
New Zealand Government Bond, 3.000%, 20/04/29	NZD	725,000	521,239	549,709	0.02
New Zealand Government Bond, 2.750%, 15/04/37	NZD	560,000	389,052	422,308	0.02
Total New Zealand			910,291	972,017	0.04
Total Government Bonds			28,256,941	28,293,377	1.00
Total Other transferable securities			28,256,941	28,293,377	1.00
TOTAL INVESTMENTS			2,684,785,127	2,798,926,705	98.54

Derivatives

Forward Foreign Exchange Contracts – 0.01%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought RUB / Sold USD, due 05/07/19	Standard Chartered Bank	480,000,000	7,357,483	249,223	0.01
Bought USD / Sold RUB, due 05/07/19	Standard Chartered Bank	7,614,213	480,000,000	7,507	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				256,730	0.01

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought RUB / Sold USD, due 06/08/19	Standard Chartered Bank	480,000,000	7,580,124	(7,837)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(7,837)	(0.00)
Total Forward Foreign Exchange Contracts				248,893	0.01

Forward Foreign Exchange Contracts Hedge – (0.02)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 03/07/19	UBS AG London	27,025,000	16,631,261	24,210	0.00
Bought AUD / Sold EUR, due 06/08/19	BNP Paribas SA	2,024,000	1,233,563	13,258	0.00
Bought AUD / Sold GBP, due 03/07/19	UBS AG London	5,472,000	3,014,608	3,225	0.00
Bought AUD / Sold USD, due 03/07/19	UBS AG London	16,137,000	11,292,107	32,446	0.00
Bought CAD / Sold CHF, due 03/07/19	UBS AG London	627,000	467,397	400	0.00
Bought CAD / Sold EUR, due 03/07/19	UBS AG London	24,547,000	16,455,213	44,446	0.00
Bought CAD / Sold EUR, due 03/07/19	Westpac Banking Corp	95,000	62,915	1,047	0.00
Bought CAD / Sold EUR, due 06/08/19	BNP Paribas SA	1,840,000	1,220,538	15,271	0.00
Bought CAD / Sold GBP, due 03/07/19	UBS AG London	5,023,000	3,015,368	6,123	0.00
Bought CAD / Sold USD, due 03/07/19	UBS AG London	14,746,000	11,235,416	49,341	0.00
Bought CHF / Sold AUD, due 03/07/19	Goldman Sachs International	32,555	47,000	409	0.00
Bought CHF / Sold AUD, due 03/07/19	UBS AG London	448,954	643,000	9,269	0.00
Bought CHF / Sold AUD, due 06/08/19	State Street Bank London	20,491	30,000	8	0.00
Bought CHF / Sold AUD, due 06/08/19	UBS AG London	471,410	690,000	292	0.00
Bought CHF / Sold CAD, due 03/07/19	UBS AG London	437,597	586,000	409	0.00

Schedule of Investments (continued)

as at 30 June 2019 (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 CHF / Sold CNH, due 03/07/19	Goldman Sachs International	113,710	795,000	966	0.00
Bought CHF / Sold CNH, due 03/07/19	UBS AG London	184,362	1,269,000	4,472	0.00
Bought CHF / Sold CNH, due 05/08/19	UBS AG London	292,746	2,064,000	925	0.00
Bought CHF / Sold CZK, due 05/08/19	UBS AG London	51,588	1,182,000	142	0.00
Bought CHF / Sold DKK, due 03/07/19	Goldman Sachs International	25,136	168,000	147	0.00
Bought CHF / Sold DKK, due 03/07/19	UBS AG London	104,762	696,000	1,254	0.00
Bought CHF / Sold DKK, due 05/08/19	UBS AG London	128,791	864,000	293	0.00
Bought CHF / Sold EUR, due 03/07/19	BNP Paribas SA	110,831	99,000	933	0.00
Bought CHF / Sold EUR, due 03/07/19	Goldman Sachs International	4,549,903	4,048,000	56,766	0.00
Bought CHF / Sold EUR, due 03/07/19	HSBC Bank PLC	42,629	38,000	448	0.00
Bought CHF / Sold EUR, due 03/07/19	UBS AG London	8,622,177	7,706,668	67,021	0.00
Bought CHF / Sold EUR, due 03/07/19	Westpac Banking Corp	422,331	376,253	4,689	0.00
Bought CHF / Sold EUR, due 05/08/19	Merrill Lynch International	4,737,828	4,257,000	13,460	0.00
Bought CHF / Sold EUR, due 05/08/19	State Street Bank London	417,641	376,000	336	0.00
Bought CHF / Sold EUR, due 05/08/19	Westpac Banking Corp	4,737,445	4,257,000	13,066	0.00
Bought CHF / Sold GBP, due 03/07/19	Goldman Sachs International	105,622	84,000	1,429	0.00
Bought CHF / Sold GBP, due 03/07/19	UBS AG London	2,893,791	2,287,731	56,532	0.00
Bought CHF / Sold GBP, due 03/07/19	Westpac Banking Corp	71,161	56,000	1,718	0.00
Bought CHF / Sold GBP, due 05/08/19	BNP Paribas SA	2,222,413	1,791,000	3,444	0.00
Bought CHF / Sold HUF, due 03/07/19	UBS AG London	44,278	12,810,000	219	0.00
Bought CHF / Sold HUF, due 05/08/19	UBS AG London	44,028	12,810,000	8	0.00
Bought CHF / Sold IDR, due 05/08/19	BNP Paribas SA	199,981	2,898,725,000	1,355	0.00
Bought CHF / Sold ILS, due 03/07/19	UBS AG London	71,605	257,000	1,386	0.00
Bought CHF / Sold JPY, due 03/07/19	BNP Paribas SA	128,874	14,024,000	2,015	0.00
Bought CHF / Sold JPY, due 03/07/19	Goldman Sachs International	110,648	12,035,000	1,783	0.00
Bought CHF / Sold JPY, due 03/07/19	HSBC Bank PLC	48,928	5,337,000	647	0.00
Bought CHF / Sold JPY, due 03/07/19	Merrill Lynch International	10,152,924	1,103,968,000	166,826	0.01
Bought CHF / Sold JPY, due 03/07/19	Westpac Banking Corp	466,594	50,730,000	7,709	0.00
Bought CHF / Sold JPY, due 05/08/19	HSBC Bank PLC	10,752,146	1,186,094,000	25,488	0.00
Bought CHF / Sold JPY, due 05/08/19	State Street Bank London	475,799	52,496,000	1,040	0.00
Bought CHF / Sold KRW, due 03/07/19	Standard Chartered Bank	825,915	978,129,000	27	0.00
Bought CHF / Sold KRW, due 05/08/19	UBS AG London	867,705	1,021,770,000	6,992	0.00
Bought CHF / Sold MXN, due 03/07/19	UBS AG London	179,857	3,433,000	5,822	0.00
Bought CHF / Sold MXN, due 05/08/19	UBS AG London	198,642	3,912,000	1,876	0.00
Bought CHF / Sold MYR, due 03/07/19	UBS AG London	166,385	696,000	2,249	0.00
Bought CHF / Sold MYR, due 05/08/19	UBS AG London	165,278	696,000	1,717	0.00
Bought CHF / Sold NOK, due 03/07/19	UBS AG London	46,625	405,000	323	0.00
Bought CHF / Sold NOK, due 05/08/19	UBS AG London	46,453	405,000	241	0.00
Bought CHF / Sold NZD, due 03/07/19	UBS AG London	44,030	67,000	161	0.00
Bought CHF / Sold PLN, due 03/07/19	UBS AG London	125,856	481,000	110	0.00
Bought CHF / Sold PLN, due 05/08/19	UBS AG London	144,838	555,000	66	0.00
Bought CHF / Sold RUB, due 05/08/19	Barclays Bank PLC	76,844	4,976,000	555	0.00
Bought CHF / Sold SEK, due 03/07/19	UBS AG London	73,339	694,000	422	0.00
Bought CHF / Sold SEK, due 05/08/19	UBS AG London	73,203	694,000	329	0.00
Bought CHF / Sold SGD, due 03/07/19	Goldman Sachs International	23,186	32,000	130	0.00

Schedule of Investments (continued)

as at 30 June 2019 (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 CHF / Sold SGD, due 03/07/19	UBS AG London	86,871	119,000	1,149	0.00
Bought CHF / Sold SGD, due 05/08/19	UBS AG London	108,787	151,000	259	0.00
Bought CHF / Sold THB, due 05/08/19	HSBC Bank PLC	158,543	4,978,000	683	0.00
Bought CHF / Sold USD, due 03/07/19	Barclays Bank PLC	3,546,685	3,524,334	113,644	0.01
Bought CHF / Sold USD, due 03/07/19	BNP Paribas SA	3,681,476	3,659,333	116,905	0.01
Bought CHF / Sold USD, due 03/07/19	Citibank NA	3,547,174	3,524,333	114,146	0.01
	Goldman Sachs				
Bought CHF / Sold USD, due 03/07/19	International	215,037	217,000	3,572	0.00
Bought CHF / Sold USD, due 03/07/19	HSBC Bank PLC	51,156	51,000	1,472	0.00
Bought CHF / Sold USD, due 03/07/19	UBS AG London	2,395,000	2,447,942	8,706	0.00
Bought CHF / Sold USD, due 03/07/19	Westpac Banking Corp	491,473	490,000	14,124	0.00
Bought CHF / Sold USD, due 05/08/19	BNP Paribas SA	3,729,588	3,822,000	15,424	0.00
Bought CHF / Sold USD, due 05/08/19	Merrill Lynch International	3,729,584	3,822,000	15,420	0.00
Bought CHF / Sold USD, due 05/08/19	State Street Bank London	496,850	510,000	1,216	0.00
Bought CHF / Sold USD, due 05/08/19	Westpac Banking Corp	3,729,317	3,822,000	15,145	0.00
Bought CNH / Sold EUR, due 05/08/19	BNP Paribas SA	6,018,000	765,968	832	0.00
Bought CNH / Sold USD, due 03/07/19	UBS AG London	48,695,000	7,082,208	2,761	0.00
Bought CZK / Sold USD, due 03/07/19	UBS AG London	31,764,000	1,420,548	1,142	0.00
Bought DKK / Sold EUR, due 03/07/19	UBS AG London	32,425,000	4,344,325	64	0.00
Bought DKK / Sold EUR, due 03/07/19	Westpac Banking Corp	127,000	17,004	14	0.00
Bought DKK / Sold GBP, due 03/07/19	UBS AG London	6,108,000	732,185	133	0.00
Bought DKK / Sold USD, due 03/07/19	UBS AG London	20,351,000	3,101,522	3,879	0.00
Bought EUR / Sold AUD, due 03/07/19	UBS AG London	16,852,293	27,127,000	155,941	0.01
Bought EUR / Sold CNH, due 03/07/19	UBS AG London	6,830,225	52,849,000	89,552	0.00
Bought EUR / Sold CNH, due 03/07/19	Westpac Banking Corp	3,711,871	28,997,000	8,462	0.00
Bought EUR / Sold CNH, due 05/08/19	UBS AG London	10,413,082	81,642,000	13,525	0.00
Bought EUR / Sold CZK, due 05/08/19	UBS AG London	1,841,326	46,933,000	782	0.00
Bought EUR / Sold GBP, due 03/07/19	BNP Paribas SA	3,516,425	3,125,065	27,365	0.00
Bought EUR / Sold GBP, due 03/07/19	Merrill Lynch International	109,977,182	97,487,030	1,174,415	0.04
	Goldman Sachs				
Bought EUR / Sold GBP, due 05/08/19	International	674,208	602,000	2,473	0.00
Bought EUR / Sold GBP, due 05/08/19	HSBC Bank PLC	51,000	45,553	168	0.00
Bought EUR / Sold IDR, due 05/08/19	BNP Paribas SA	6,783,796	109,700,754,000	11,128	0.00
Bought EUR / Sold ILS, due 03/07/19	UBS AG London	2,344,529	9,459,000	17,877	0.00
Bought EUR / Sold JPY, due 03/07/19	BNP Paribas SA	4,261,182	518,383,000	41,224	0.00
Bought EUR / Sold JPY, due 03/07/19	HSBC Bank PLC	2,912,703	356,411,000	8,928	0.00
Bought EUR / Sold JPY, due 03/07/19	Merrill Lynch International	188,029,273	22,979,621,500	840,522	0.03
Bought EUR / Sold JPY, due 03/07/19	UBS AG London	188,040,043	22,979,621,500	852,789	0.03
Bought EUR / Sold JPY, due 03/07/19	Westpac Banking Corp	1,844,918	226,061,000	2,789	0.00
	Goldman Sachs				
Bought EUR / Sold JPY, due 05/08/19	International	3,217,093	392,300,000	23,154	0.00
Bought EUR / Sold KRW, due 05/08/19	Standard Chartered Bank	29,475,832	38,682,903,000	125,113	0.01
Bought EUR / Sold MXN, due 03/07/19	UBS AG London	6,742,105	144,665,000	149,705	0.01
Bought EUR / Sold MXN, due 05/08/19	UBS AG London	6,576,065	144,085,000	50,910	0.00
Bought EUR / Sold MYR, due 03/07/19	UBS AG London	6,079,409	28,559,000	13,071	0.00
Bought EUR / Sold MYR, due 05/08/19	UBS AG London	6,058,541	28,450,000	37,546	0.00
Bought EUR / Sold NOK, due 05/08/19	UBS AG London	1,565,904	15,188,000	4,837	0.00
Bought EUR / Sold RUB, due 05/08/19	Barclays Bank PLC	3,342,266	241,326,000	9,143	0.00
Bought EUR / Sold SEK, due 05/08/19	UBS AG London	3,002,580	31,664,000	7,367	0.00
Bought EUR / Sold SGD, due 03/07/19	UBS AG London	3,137,377	4,831,000	2,356	0.00
Bought EUR / Sold SGD, due 05/08/19	UBS AG London	3,877,985	5,988,000	46	0.00

Schedule of Investments (continued)

as at 30 June 2019 (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 EUR / Sold USD, due 03/07/19	BNP Paribas SA	132,211,876	147,597,434	2,978,153	0.10
Bought EUR / Sold USD, due 03/07/19	Citibank NA	131,255,092	146,517,434	2,968,475	0.10
Bought EUR / Sold USD, due 03/07/19	Goldman Sachs International	131,245,333	146,517,434	2,957,361	0.10
Bought EUR / Sold USD, due 03/07/19	HSBC Bank PLC	103,773,966	117,903,964	283,799	0.01
Bought EUR / Sold USD, due 03/07/19	Merrill Lynch International	7,756,662	8,744,000	90,033	0.00
Bought EUR / Sold USD, due 03/07/19	Westpac Banking Corp	102,652,438	116,686,448	224,011	0.01
Bought EUR / Sold USD, due 05/08/19	BNP Paribas SA	131,806,823	150,307,768	211,361	0.01
Bought EUR / Sold USD, due 05/08/19	Goldman Sachs International	3,368,162	3,826,000	20,332	0.00
Bought EUR / Sold USD, due 05/08/19	HSBC Bank PLC	1,447,266	1,625,048	27,683	0.00
Bought EUR / Sold USD, due 05/08/19	Merrill Lynch International	131,841,979	150,307,767	251,510	0.01
Bought EUR / Sold USD, due 05/08/19	Westpac Banking Corp	131,845,449	150,307,767	255,472	0.01
Bought GBP / Sold CNH, due 05/08/19	UBS AG London	1,851,856	16,213,000	2,023	0.00
Bought GBP / Sold CZK, due 05/08/19	UBS AG London	333,155	9,480,000	144	0.00
Bought GBP / Sold EUR, due 05/08/19	BNP Paribas SA	5,276,000	5,887,046	3,207	0.00
Bought GBP / Sold EUR, due 05/08/19	Merrill Lynch International	29,273,596	32,629,000	57,707	0.00
Bought GBP / Sold EUR, due 05/08/19	Westpac Banking Corp	29,275,881	32,629,000	60,618	0.00
Bought GBP / Sold JPY, due 03/07/19	BNP Paribas SA	829,317	113,430,000	2,628	0.00
Bought GBP / Sold JPY, due 05/08/19	BNP Paribas SA	33,193,161	4,544,782,500	22,965	0.00
Bought GBP / Sold JPY, due 05/08/19	HSBC Bank PLC	33,192,566	4,544,782,500	22,205	0.00
Bought GBP / Sold MXN, due 03/07/19	UBS AG London	1,201,415	29,191,000	9,922	0.00
Bought GBP / Sold MXN, due 05/08/19	UBS AG London	1,193,483	29,191,000	10,383	0.00
Bought GBP / Sold NOK, due 05/08/19	UBS AG London	359,635	3,894,000	1,241	0.00
Bought GBP / Sold SEK, due 05/08/19	UBS AG London	539,219	6,349,000	1,368	0.00
Bought GBP / Sold USD, due 03/07/19	Barclays Bank PLC	23,617,155	29,859,334	199,775	0.01
Bought GBP / Sold USD, due 03/07/19	BNP Paribas SA	25,218,709	31,905,333	192,180	0.01
Bought GBP / Sold USD, due 03/07/19	Citibank NA	23,628,544	29,882,333	191,273	0.01
Bought GBP / Sold USD, due 03/07/19	Westpac Banking Corp	43,301,011	54,906,761	205,289	0.01
Bought GBP / Sold USD, due 05/08/19	Barclays Bank PLC	23,062,133	29,291,999	108,386	0.01
Bought GBP / Sold USD, due 05/08/19	BNP Paribas SA	23,045,780	29,292,002	87,536	0.00
Bought GBP / Sold USD, due 05/08/19	Westpac Banking Corp	23,061,425	29,291,999	107,484	0.01
Bought HUF / Sold EUR, due 03/07/19	UBS AG London	423,946,000	1,310,716	3,076	0.00
Bought HUF / Sold GBP, due 03/07/19	UBS AG London	108,346,000	299,731	798	0.00
Bought HUF / Sold USD, due 03/07/19	UBS AG London	337,862,000	1,188,198	3,910	0.00
Bought IDR / Sold GBP, due 03/07/19	BNP Paribas SA	21,997,468,000	1,218,396	6,170	0.00
Bought IDR / Sold USD, due 03/07/19	BNP Paribas SA	62,539,929,000	4,403,941	22,411	0.00
Bought ILS / Sold CHF, due 03/07/19	UBS AG London	257,000	70,231	24	0.00
Bought ILS / Sold EUR, due 03/07/19	UBS AG London	9,459,000	2,322,752	6,923	0.00
Bought ILS / Sold GBP, due 03/07/19	UBS AG London	2,019,000	443,617	1,507	0.00
Bought ILS / Sold USD, due 03/07/19	UBS AG London	6,135,000	1,713,636	6,614	0.00
Bought JPY / Sold EUR, due 03/07/19	HSBC Bank PLC	23,320,239,000	189,912,887	175,974	0.01
Bought JPY / Sold EUR, due 03/07/19	Merrill Lynch International	355,176,500	2,893,754	1,193	0.00
Bought JPY / Sold EUR, due 03/07/19	UBS AG London	22,965,062,500	187,001,554	194,800	0.01
Bought JPY / Sold USD, due 03/07/19	Barclays Bank PLC	14,026,826,500	129,902,079	300,071	0.01
Bought JPY / Sold USD, due 03/07/19	BNP Paribas SA	14,026,826,500	129,995,440	206,711	0.01
Bought JPY / Sold USD, due 05/08/19	HSBC Bank PLC	51,987,000	480,863	2,917	0.00
Bought KRW / Sold EUR, due 05/08/19	Standard Chartered Bank	2,867,427,000	2,172,293	5,167	0.00
Bought KRW / Sold GBP, due 03/07/19	UBS AG London	7,390,869,000	5,005,095	30,844	0.00
Bought KRW / Sold USD, due 03/07/19	UBS AG London	22,239,653,000	19,153,341	108,202	0.00

Schedule of Investments (continued)

as at 30 June 2019 (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 MYR / Sold GBP, due 03/07/19	UBS AG London	6,690,000	1,268,213	4,717	0.00
Bought MYR / Sold USD, due 03/07/19	UBS AG London	18,088,000	4,364,855	12,104	0.00
Bought NZD / Sold CHF, due 03/07/19	UBS AG London	67,000	43,868	4	0.00
Bought NZD / Sold EUR, due 03/07/19	UBS AG London	3,173,000	1,866,860	5,036	0.00
Bought NZD / Sold GBP, due 03/07/19	UBS AG London	584,000	307,441	953	0.00
Bought NZD / Sold USD, due 03/07/19	UBS AG London	1,411,000	944,305	3,415	0.00
Bought PLN / Sold EUR, due 03/07/19	UBS AG London	22,307,000	5,242,386	11,363	0.00
Bought PLN / Sold EUR, due 03/07/19	Westpac Banking Corp	83,000	19,278	302	0.00
Bought PLN / Sold GBP, due 03/07/19	UBS AG London	4,519,000	950,279	2,343	0.00
Bought PLN / Sold USD, due 03/07/19	UBS AG London	11,597,000	3,100,168	9,709	0.00
Bought RUB / Sold GBP, due 03/07/19	Barclays Bank PLC	49,145,000	608,906	4,045	0.00
Bought RUB / Sold USD, due 03/07/19	Barclays Bank PLC	120,365,000	1,896,856	11,154	0.00
	Goldman Sachs International				
Bought SEK / Sold EUR, due 03/07/19	International	135,000	12,705	82	0.00
Bought SGD / Sold EUR, due 03/07/19	Westpac Banking Corp	22,000	14,251	31	0.00
Bought SGD / Sold USD, due 03/07/19	UBS AG London	3,311,000	2,444,430	2,867	0.00
Bought THB / Sold EUR, due 03/07/19	HSBC Bank PLC	231,329,000	6,618,536	5,306	0.00
Bought THB / Sold GBP, due 03/07/19	HSBC Bank PLC	40,453,000	1,027,393	11,452	0.00
Bought THB / Sold USD, due 03/07/19	HSBC Bank PLC	134,773,000	4,352,711	41,941	0.00
Bought USD / Sold EUR, due 05/08/19	BNP Paribas SA	33,515,000	29,331,147	19,779	0.00
Bought USD / Sold MXN, due 03/07/19	UBS AG London	4,670,064	89,723,000	578	0.00
Bought USD / Sold MXN, due 05/08/19	UBS AG London	4,670,660	89,723,000	26,034	0.00
Bought USD / Sold NOK, due 05/08/19	UBS AG London	1,007,804	8,570,000	1,515	0.00
Bought USD / Sold SEK, due 05/08/19	UBS AG London	1,933,236	17,875,000	1,738	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				17,567,873	0.62

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 03/07/19	UBS AG London	690,000	472,384	(318)	(0.00)
Bought AUD / Sold EUR, due 03/07/19	Westpac Banking Corp	102,000	63,141	(330)	(0.00)
	Goldman Sachs International				
Bought CHF / Sold CAD, due 03/07/19	International	30,279	41,000	(318)	(0.00)
Bought CHF / Sold CAD, due 06/08/19	State Street Bank London	20,813	28,000	(27)	(0.00)
Bought CHF / Sold CAD, due 06/08/19	UBS AG London	466,265	627,000	(409)	(0.00)
Bought CHF / Sold CZK, due 03/07/19	UBS AG London	51,330	1,182,000	(252)	(0.00)
Bought CHF / Sold GBP, due 05/08/19	State Street Bank London	98,969	80,000	(156)	(0.00)
Bought CHF / Sold IDR, due 03/07/19	BNP Paribas SA	199,977	2,898,725,000	(37)	(0.00)
Bought CHF / Sold ILS, due 05/08/19	UBS AG London	70,158	257,000	(22)	(0.00)
	Goldman Sachs International				
Bought CHF / Sold MXN, due 03/07/19	International	23,975	479,000	(337)	(0.00)
Bought CHF / Sold NZD, due 05/08/19	UBS AG London	43,764	67,000	(6)	(0.00)
	Goldman Sachs International				
Bought CHF / Sold PLN, due 03/07/19	International	19,273	74,000	(75)	(0.00)
Bought CHF / Sold RUB, due 03/07/19	BNP Paribas SA	76,754	4,976,000	(150)	(0.00)
Bought CHF / Sold THB, due 03/07/19	HSBC Bank PLC	156,543	4,978,000	(1,749)	(0.00)
Bought CNH / Sold CHF, due 03/07/19	UBS AG London	2,064,000	293,696	(950)	(0.00)
Bought CNH / Sold EUR, due 03/07/19	UBS AG London	81,642,000	10,441,983	(13,678)	(0.00)
Bought CNH / Sold EUR, due 03/07/19	Westpac Banking Corp	204,000	26,306	(279)	(0.00)
Bought CNH / Sold GBP, due 03/07/19	UBS AG London	16,213,000	1,855,119	(2,192)	(0.00)
Bought CZK / Sold CHF, due 03/07/19	UBS AG London	1,182,000	51,717	(144)	(0.00)
Bought CZK / Sold EUR, due 03/07/19	UBS AG London	46,933,000	1,845,207	(876)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (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 CZK / Sold GBP, due 03/07/19	UBS AG London	9,480,000	333,494	(155)	(0.00)
Bought DKK / Sold CHF, due 03/07/19	UBS AG London	864,000	128,818	(295)	(0.00)
Bought EUR / Sold AUD, due 06/08/19	UBS AG London	16,603,897	27,025,000	(25,091)	(0.00)
Bought EUR / Sold CAD, due 03/07/19	UBS AG London	16,366,353	24,642,000	(218,348)	(0.01)
Bought EUR / Sold CAD, due 06/08/19	UBS AG London	16,421,034	24,547,000	(45,981)	(0.00)
Bought EUR / Sold CHF, due 03/07/19	Merrill Lynch International	4,257,000	4,739,659	(13,378)	(0.00)
Bought EUR / Sold CHF, due 03/07/19	UBS AG London	3,716,024	4,178,000	(53,377)	(0.00)
Bought EUR / Sold CHF, due 03/07/19	Westpac Banking Corp	4,257,000	4,739,361	(13,072)	(0.00)
Bought EUR / Sold CHF, due 05/08/19	UBS AG London	3,741,077	4,162,000	(10,150)	(0.00)
Bought EUR / Sold CZK, due 03/07/19	UBS AG London	1,813,161	46,933,000	(35,621)	(0.00)
Bought EUR / Sold DKK, due 03/07/19	UBS AG London	4,359,057	32,552,000	(2,666)	(0.00)
Bought EUR / Sold DKK, due 05/08/19	UBS AG London	4,345,081	32,425,000	(199)	(0.00)
Bought EUR / Sold GBP, due 03/07/19	Westpac Banking Corp	35,147,000	31,476,639	(33,611)	(0.00)
Bought EUR / Sold GBP, due 05/08/19	Merrill Lynch International	77,778,246	69,779,920	(137,557)	(0.01)
Bought EUR / Sold GBP, due 05/08/19	Westpac Banking Corp	1,204,813	1,081,000	(2,238)	(0.00)
Bought EUR / Sold HUF, due 03/07/19	UBS AG London	1,303,599	423,946,000	(11,182)	(0.00)
Bought EUR / Sold HUF, due 05/08/19	UBS AG London	1,309,792	423,946,000	(3,223)	(0.00)
Bought EUR / Sold IDR, due 03/07/19	BNP Paribas SA	6,757,294	110,184,437,000	(102,604)	(0.00)
Bought EUR / Sold ILS, due 05/08/19	UBS AG London	2,321,251	9,459,000	(6,873)	(0.00)
Bought EUR / Sold JPY, due 05/08/19	HSBC Bank PLC	190,889,378	23,443,381,000	(169,717)	(0.01)
Bought EUR / Sold JPY, due 05/08/19	Merrill Lynch International	2,893,165	355,176,500	(1,298)	(0.00)
Bought EUR / Sold JPY, due 05/08/19	UBS AG London	186,964,407	22,965,062,500	(200,775)	(0.01)
Bought EUR / Sold KRW, due 03/07/19	Standard Chartered Bank	29,212,839	38,826,667,000	(357,004)	(0.01)
Bought EUR / Sold NOK, due 03/07/19	UBS AG London	1,555,443	15,188,000	(9,937)	(0.00)
Bought EUR / Sold NZD, due 03/07/19	UBS AG London	1,855,032	3,173,000	(18,507)	(0.00)
Bought EUR / Sold NZD, due 05/08/19	UBS AG London	1,863,138	3,173,000	(5,132)	(0.00)
Bought EUR / Sold PLN, due 03/07/19	UBS AG London	5,211,631	22,390,000	(68,647)	(0.00)
Bought EUR / Sold PLN, due 05/08/19	UBS AG London	5,232,965	22,307,000	(11,261)	(0.00)
Bought EUR / Sold RUB, due 03/07/19	BNP Paribas SA	3,314,462	241,326,000	(50,638)	(0.00)
Bought EUR / Sold SEK, due 03/07/19	UBS AG London	2,989,637	31,799,000	(22,658)	(0.00)
Bought EUR / Sold SGD, due 03/07/19	Goldman Sachs International	764,613	1,179,000	(633)	(0.00)
Bought EUR / Sold THB, due 03/07/19	HSBC Bank PLC	6,476,901	231,329,000	(166,615)	(0.01)
Bought EUR / Sold THB, due 05/08/19	HSBC Bank PLC	6,574,563	230,182,000	(3,426)	(0.00)
Bought GBP / Sold AUD, due 03/07/19	UBS AG London	3,000,855	5,472,000	(20,730)	(0.00)
Bought GBP / Sold AUD, due 06/08/19	UBS AG London	3,013,005	5,472,000	(3,364)	(0.00)
Bought GBP / Sold CAD, due 03/07/19	UBS AG London	2,944,150	5,023,000	(96,766)	(0.00)
Bought GBP / Sold CAD, due 06/08/19	UBS AG London	3,012,673	5,023,000	(6,126)	(0.00)
Bought GBP / Sold CHF, due 03/07/19	BNP Paribas SA	1,791,000	2,225,661	(3,427)	(0.00)
Bought GBP / Sold CHF, due 03/07/19	UBS AG London	622,132	792,000	(20,557)	(0.00)
Bought GBP / Sold CHF, due 05/08/19	UBS AG London	637,651	792,000	(2,002)	(0.00)
Bought GBP / Sold CNH, due 03/07/19	Citibank NA	622,161	5,470,000	(4,003)	(0.00)
Bought GBP / Sold CNH, due 03/07/19	UBS AG London	1,226,095	10,743,000	(2,541)	(0.00)
Bought GBP / Sold CZK, due 03/07/19	UBS AG London	323,413	9,480,000	(12,676)	(0.00)
Bought GBP / Sold DKK, due 03/07/19	UBS AG London	722,232	6,108,000	(12,801)	(0.00)
Bought GBP / Sold DKK, due 05/08/19	UBS AG London	733,111	6,108,000	(139)	(0.00)
Bought GBP / Sold EUR, due 03/07/19	Citibank NA	15,004	17,000	(264)	(0.00)
Bought GBP / Sold EUR, due 03/07/19	Goldman Sachs International	30,380,131	34,422,500	(536,855)	(0.02)
Bought GBP / Sold EUR, due 03/07/19	Merrill Lynch International	99,428,557	111,465,495	(398,340)	(0.02)

Schedule of Investments (continued)

as at 30 June 2019 (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 GBP / Sold EUR, due 03/07/19	Westpac Banking Corp	1,352,000	1,513,015	(2,387)	(0.00)
Bought GBP / Sold HUF, due 03/07/19	UBS AG London	294,190	108,346,000	(7,851)	(0.00)
Bought GBP / Sold HUF, due 05/08/19	UBS AG London	299,847	108,346,000	(828)	(0.00)
Bought GBP / Sold IDR, due 03/07/19	BNP Paribas SA	1,191,564	21,997,468,000	(40,319)	(0.00)
Bought GBP / Sold IDR, due 05/08/19	BNP Paribas SA	1,210,750	21,997,468,000	(7,686)	(0.00)
Bought GBP / Sold ILS, due 03/07/19	UBS AG London	441,928	2,019,000	(3,656)	(0.00)
Bought GBP / Sold ILS, due 05/08/19	UBS AG London	443,814	2,019,000	(1,484)	(0.00)
Bought GBP / Sold JPY, due 03/07/19	Citibank NA	17,616	2,443,000	(256)	(0.00)
Bought GBP / Sold JPY, due 03/07/19	Merrill Lynch International	33,798,652	4,680,995,000	(432,942)	(0.02)
Bought GBP / Sold JPY, due 03/07/19	UBS AG London	33,795,602	4,680,995,000	(436,824)	(0.02)
Bought GBP / Sold KRW, due 03/07/19	Standard Chartered Bank	4,920,456	7,390,869,000	(138,570)	(0.01)
Bought GBP / Sold KRW, due 05/08/19	UBS AG London	5,002,825	7,390,869,000	(29,589)	(0.00)
Bought GBP / Sold MYR, due 03/07/19	UBS AG London	1,256,163	6,690,000	(20,053)	(0.00)
Bought GBP / Sold MYR, due 05/08/19	UBS AG London	1,266,580	6,690,000	(3,410)	(0.00)
Bought GBP / Sold NOK, due 03/07/19	UBS AG London	352,171	3,894,000	(8,502)	(0.00)
Bought GBP / Sold NZD, due 03/07/19	UBS AG London	301,497	584,000	(8,517)	(0.00)
Bought GBP / Sold NZD, due 05/08/19	UBS AG London	307,163	584,000	(962)	(0.00)
Bought GBP / Sold PLN, due 03/07/19	UBS AG London	928,896	4,519,000	(29,557)	(0.00)
Bought GBP / Sold PLN, due 05/08/19	UBS AG London	949,605	4,519,000	(2,298)	(0.00)
Bought GBP / Sold RUB, due 03/07/19	BNP Paribas SA	595,848	49,145,000	(20,665)	(0.00)
Bought GBP / Sold RUB, due 05/08/19	Barclays Bank PLC	605,202	49,145,000	(3,873)	(0.00)
Bought GBP / Sold SEK, due 03/07/19	UBS AG London	527,057	6,349,000	(13,524)	(0.00)
Bought GBP / Sold SGD, due 03/07/19	UBS AG London	641,146	1,118,000	(10,331)	(0.00)
Bought GBP / Sold SGD, due 05/08/19	UBS AG London	648,559	1,118,000	(23)	(0.00)
Bought GBP / Sold THB, due 03/07/19	HSBC Bank PLC	999,041	40,453,000	(47,538)	(0.00)
Bought GBP / Sold THB, due 05/08/19	HSBC Bank PLC	1,026,742	40,453,000	(11,149)	(0.00)
Bought HUF / Sold CHF, due 03/07/19	UBS AG London	12,810,000	44,076	(12)	(0.00)
Bought IDR / Sold CHF, due 03/07/19	BNP Paribas SA	2,898,725,000	201,530	(1,556)	(0.00)
Bought IDR / Sold EUR, due 03/07/19	BNP Paribas SA	110,184,437,000	6,864,137	(19,078)	(0.00)
Bought JPY / Sold CHF, due 03/07/19	HSBC Bank PLC	1,186,094,000	10,758,408	(25,572)	(0.00)
Bought JPY / Sold EUR, due 03/07/19	BNP Paribas SA	176,760,000	1,450,361	(11,059)	(0.00)
Bought JPY / Sold EUR, due 03/07/19	Westpac Banking Corp	242,860,000	2,007,168	(31,640)	(0.00)
Bought JPY / Sold EUR, due 05/08/19	BNP Paribas SA	3,449,240,000	28,202,694	(108,657)	(0.01)
Bought JPY / Sold GBP, due 03/07/19	BNP Paribas SA	4,582,113,500	33,436,774	(24,327)	(0.00)
Bought JPY / Sold GBP, due 03/07/19	HSBC Bank PLC	4,544,782,500	33,162,895	(22,264)	(0.00)
Bought JPY / Sold GBP, due 03/07/19	Westpac Banking Corp	350,967,000	2,563,424	(4,836)	(0.00)
Bought JPY / Sold GBP, due 05/08/19	HSBC Bank PLC	7,209,000	53,044	(537)	(0.00)
Bought KRW / Sold CHF, due 03/07/19	UBS AG London	978,129,000	832,520	(6,802)	(0.00)
Bought KRW / Sold EUR, due 03/07/19	Standard Chartered Bank	38,826,667,000	29,631,761	(120,106)	(0.01)
Bought MXN / Sold CHF, due 03/07/19	UBS AG London	3,912,000	200,344	(1,907)	(0.00)
Bought MXN / Sold EUR, due 03/07/19	UBS AG London	144,085,000	6,630,439	(52,715)	(0.00)
Bought MXN / Sold EUR, due 03/07/19	Westpac Banking Corp	580,000	26,809	(347)	(0.00)
Bought MXN / Sold GBP, due 03/07/19	UBS AG London	29,191,000	1,201,932	(10,581)	(0.00)
Bought MXN / Sold USD, due 03/07/19	UBS AG London	89,723,000	4,696,607	(27,121)	(0.00)
Bought MYR / Sold CHF, due 03/07/19	UBS AG London	696,000	165,782	(1,630)	(0.00)
Bought MYR / Sold EUR, due 03/07/19	UBS AG London	28,559,000	6,096,089	(32,067)	(0.00)
Bought NOK / Sold CHF, due 03/07/19	UBS AG London	405,000	46,547	(242)	(0.00)
Bought NOK / Sold EUR, due 03/07/19	UBS AG London	15,188,000	1,568,460	(4,888)	(0.00)
Bought NOK / Sold GBP, due 03/07/19	UBS AG London	3,894,000	359,829	(1,244)	(0.00)
Bought NOK / Sold USD, due 03/07/19	UBS AG London	8,570,000	1,006,731	(1,542)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (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 PLN / Sold CHF, due 03/07/19	UBS AG London	555,000	145,156	(62)	(0.00)
Bought RUB / Sold CHF, due 03/07/19	Barclays Bank PLC	4,976,000	77,441	(556)	(0.00)
Bought RUB / Sold EUR, due 03/07/19	Barclays Bank PLC	241,326,000	3,366,506	(8,635)	(0.00)
Bought SEK / Sold CHF, due 03/07/19	UBS AG London	694,000	73,249	(330)	(0.00)
Bought SEK / Sold EUR, due 03/07/19	UBS AG London	31,664,000	3,003,302	(7,457)	(0.00)
Bought SEK / Sold GBP, due 03/07/19	UBS AG London	6,349,000	538,770	(1,383)	(0.00)
Bought SEK / Sold USD, due 03/07/19	UBS AG London	17,875,000	1,928,495	(1,788)	(0.00)
Bought SGD / Sold CHF, due 03/07/19	UBS AG London	151,000	109,067	(264)	(0.00)
Bought SGD / Sold EUR, due 03/07/19	UBS AG London	5,988,000	3,886,455	(290)	(0.00)
Bought SGD / Sold GBP, due 03/07/19	UBS AG London	1,118,000	649,268	(6)	(0.00)
Bought THB / Sold CHF, due 03/07/19	HSBC Bank PLC	4,978,000	158,856	(624)	(0.00)
Bought USD / Sold AUD, due 03/07/19	Goldman Sachs International	476,674	682,000	(1,937)	(0.00)
Bought USD / Sold AUD, due 03/07/19	UBS AG London	10,721,102	15,455,000	(124,840)	(0.00)
Bought USD / Sold AUD, due 06/08/19	UBS AG London	11,304,598	16,137,000	(33,176)	(0.00)
Bought USD / Sold CAD, due 03/07/19	UBS AG London	10,940,167	14,746,000	(344,588)	(0.02)
Bought USD / Sold CAD, due 06/08/19	UBS AG London	11,242,500	14,746,000	(50,941)	(0.00)
Bought USD / Sold CHF, due 03/07/19	BNP Paribas SA	3,822,000	3,741,027	(15,322)	(0.00)
Bought USD / Sold CHF, due 03/07/19	Merrill Lynch International	3,822,000	3,741,050	(15,346)	(0.00)
Bought USD / Sold CHF, due 03/07/19	UBS AG London	2,379,415	2,395,000	(77,233)	(0.00)
Bought USD / Sold CHF, due 03/07/19	Westpac Banking Corp	3,822,000	3,740,844	(15,134)	(0.00)
Bought USD / Sold CHF, due 05/08/19	UBS AG London	2,455,476	2,395,000	(8,773)	(0.00)
Bought USD / Sold CNH, due 03/07/19	UBS AG London	4,566,639	31,639,000	(36,736)	(0.00)
Bought USD / Sold CNH, due 03/07/19	Westpac Banking Corp	2,461,712	17,056,000	(19,883)	(0.00)
Bought USD / Sold CNH, due 05/08/19	UBS AG London	7,081,014	48,695,000	(3,493)	(0.00)
Bought USD / Sold CZK, due 03/07/19	UBS AG London	1,370,487	31,764,000	(51,203)	(0.00)
Bought USD / Sold CZK, due 05/08/19	UBS AG London	1,421,390	31,764,000	(1,200)	(0.00)
Bought USD / Sold DKK, due 03/07/19	UBS AG London	3,043,538	20,351,000	(61,865)	(0.00)
Bought USD / Sold DKK, due 05/08/19	UBS AG London	3,110,435	20,351,000	(3,968)	(0.00)
Bought USD / Sold EUR, due 03/07/19	BNP Paribas SA	262,349,888	232,520,539	(2,466,841)	(0.10)
Bought USD / Sold EUR, due 03/07/19	Citibank NA	112,125,581	100,444,253	(2,269,986)	(0.09)
Bought USD / Sold EUR, due 03/07/19	JPMorgan Chase Bank NA London	1,277,239	1,133,000	(13,131)	(0.00)
Bought USD / Sold EUR, due 03/07/19	Merrill Lynch International	150,307,767	132,196,805	(250,655)	(0.01)
Bought USD / Sold EUR, due 03/07/19	Westpac Banking Corp	153,808,241	135,322,258	(309,747)	(0.01)
Bought USD / Sold EUR, due 05/08/19	Barclays Bank PLC	1,687,796	1,478,000	(32)	(0.00)
Bought USD / Sold EUR, due 05/08/19	HSBC Bank PLC	114,776,011	100,702,000	(222,417)	(0.01)
Bought USD / Sold EUR, due 05/08/19	Westpac Banking Corp	114,803,301	100,702,000	(195,126)	(0.01)
Bought USD / Sold GBP, due 03/07/19	Barclays Bank PLC	81,883,109	64,696,671	(460,606)	(0.02)
Bought USD / Sold GBP, due 03/07/19	BNP Paribas SA	30,569,002	24,094,879	(98,139)	(0.00)
Bought USD / Sold GBP, due 03/07/19	State Street Bank London	1,239,893	977,000	(3,598)	(0.00)
Bought USD / Sold GBP, due 03/07/19	Westpac Banking Corp	32,701,999	25,796,487	(130,891)	(0.00)
Bought USD / Sold GBP, due 05/08/19	Barclays Bank PLC	398,961	313,000	(62)	(0.00)
Bought USD / Sold GBP, due 05/08/19	HSBC Bank PLC	69,000	54,890	(976)	(0.00)
Bought USD / Sold GBP, due 05/08/19	Westpac Banking Corp	54,077,742	42,575,100	(198,432)	(0.01)
Bought USD / Sold HUF, due 03/07/19	UBS AG London	1,160,325	337,862,000	(31,782)	(0.00)
Bought USD / Sold HUF, due 05/08/19	UBS AG London	1,190,568	337,862,000	(4,024)	(0.00)
Bought USD / Sold IDR, due 03/07/19	BNP Paribas SA	4,283,850	62,539,929,000	(142,502)	(0.00)
Bought USD / Sold IDR, due 05/08/19	BNP Paribas SA	4,382,647	62,539,929,000	(27,469)	(0.00)
Bought USD / Sold ILS, due 03/07/19	UBS AG London	1,698,293	6,135,000	(21,956)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (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 ILS, due 05/08/19	UBS AG London	1,717,155	6,135,000	(6,576)	(0.00)
Bought USD / Sold JPY, due 03/07/19	HSBC Bank PLC	1,824,569	196,665,000	(947)	(0.00)
Bought USD / Sold JPY, due 03/07/19	Merrill Lynch International	125,709,660	13,757,351,000	(1,991,119)	(0.07)
Bought USD / Sold JPY, due 03/07/19	Royal Bank of Canada	1,865,538	202,007,000	(9,565)	(0.00)
Bought USD / Sold JPY, due 03/07/19	UBS AG London	125,702,425	13,757,351,000	(1,998,356)	(0.07)
Bought USD / Sold JPY, due 03/07/19	Westpac Banking Corp	1,293,559	140,279,000	(8,562)	(0.00)
Bought USD / Sold JPY, due 05/08/19	Barclays Bank PLC	132,107,105	14,227,461,500	(290,683)	(0.01)
Bought USD / Sold JPY, due 05/08/19	BNP Paribas SA	130,318,875	14,026,826,500	(211,847)	(0.01)
Bought USD / Sold KRW, due 03/07/19	Standard Chartered Bank	18,706,547	22,239,653,000	(554,995)	(0.02)
Bought USD / Sold KRW, due 05/08/19	UBS AG London	19,174,809	22,239,653,000	(105,393)	(0.00)
Bought USD / Sold MYR, due 03/07/19	UBS AG London	4,299,522	18,088,000	(77,437)	(0.00)
Bought USD / Sold MYR, due 05/08/19	UBS AG London	4,366,962	18,088,000	(7,926)	(0.00)
Bought USD / Sold NOK, due 03/07/19	UBS AG London	980,216	8,570,000	(24,974)	(0.00)
Bought USD / Sold NZD, due 03/07/19	UBS AG London	921,252	1,411,000	(26,469)	(0.00)
Bought USD / Sold NZD, due 05/08/19	UBS AG London	944,968	1,411,000	(3,455)	(0.00)
Bought USD / Sold PLN, due 03/07/19	UBS AG London	3,014,750	11,597,000	(95,128)	(0.00)
Bought USD / Sold PLN, due 05/08/19	UBS AG London	3,102,951	11,597,000	(9,652)	(0.00)
Bought USD / Sold RUB, due 03/07/19	BNP Paribas SA	1,847,160	120,365,000	(60,850)	(0.00)
Bought USD / Sold RUB, due 05/08/19	Barclays Bank PLC	1,888,227	120,365,000	(10,880)	(0.00)
Bought USD / Sold SEK, due 03/07/19	UBS AG London	1,876,818	17,875,000	(49,888)	(0.00)
Bought USD / Sold SGD, due 03/07/19	UBS AG London	2,401,393	3,311,000	(45,904)	(0.00)
Bought USD / Sold SGD, due 05/08/19	UBS AG London	2,445,692	3,311,000	(2,992)	(0.00)
Bought USD / Sold THB, due 03/07/19	HSBC Bank PLC	4,213,789	134,773,000	(180,863)	(0.01)
Bought USD / Sold THB, due 05/08/19	HSBC Bank PLC	4,356,792	134,773,000	(41,159)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(18,289,314)	(0.64)
Total Forward Foreign Exchange Contracts Hedge				(721,441)	(0.02)
Other Net Assets/(Liabilities)				41,882,020	1.47
TOTAL NET ASSETS				2,840,336,177	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Asset Backed Obligations - 11.36%					
United Kingdom					
Equity Release Funding No 3 PLC, 5.059%, 26/04/33	GBP	50,000	81,809	79,802	0.00
Total United Kingdom			81,809	79,802	0.00
United States					
Citibank Credit Card Issuance Trust, 2.880%, 23/01/23	USD	200,000	201,286	202,305	0.01
Citibank Credit Card Issuance Trust, 2.680%, 07/06/23	USD	300,000	303,726	303,288	0.01
Citigroup Commercial Mortgage Trust 2015-GC27, 3.137%, 10/02/48	USD	1,000,000	1,003,440	1,032,135	0.04
COMM 2013-CCRE6 Mortgage Trust, 3.101%, 10/03/46	USD	700,000	712,289	715,628	0.02
COMM 2014-UBS6 Mortgage Trust, 3.644%, 10/12/47	USD	515,000	533,646	544,735	0.02
Fannie Mae Pool, 3.000%, 01/02/32	USD	7,892,759	7,877,857	8,066,015	0.27
Fannie Mae Pool, 3.500%, 01/03/38	USD	2,228,655	2,233,331	2,297,991	0.08
Fannie Mae Pool, 4.500%, 01/11/40	USD	3,652,467	3,804,286	3,914,507	0.13
Fannie Mae Pool, 4.000%, 01/12/45	USD	3,772,162	3,855,696	3,969,396	0.13
Fannie Mae Pool, 4.000%, 01/04/46	USD	1,259,591	1,286,837	1,322,435	0.04
Fannie Mae Pool, 3.000%, 01/01/47	USD	5,516,296	5,354,775	5,592,869	0.19
Fannie Mae Pool, 3.000%, 01/02/47	USD	5,509,497	5,348,158	5,585,975	0.19
Fannie Mae Pool, 3.500%, 01/02/47	USD	12,510,176	12,534,725	12,948,428	0.43
Fannie Mae Pool, 4.500%, 01/05/47	USD	2,034,562	2,122,642	2,167,555	0.07
Fannie Mae Pool, 4.000%, 01/02/48	USD	4,233,420	4,309,299	4,408,237	0.15
Fannie Mae Pool, 4.000%, 01/07/48	USD	1,441,066	1,466,197	1,493,432	0.05
Fannie Mae Pool, 4.000%, 01/07/48	USD	2,125,657	2,162,508	2,198,923	0.07
Fannie Mae Pool, 4.500%, 01/07/48	USD	2,690,254	2,752,378	2,831,977	0.10
Fannie Mae Pool, 4.500%, 01/08/48	USD	2,293,369	2,377,797	2,405,902	0.08
Federal Home Loan Mortgage Corp, 4.000%, 01/08/20	USD	4,276	4,325	4,300	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/20	USD	360	363	362	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/21	USD	485	492	489	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/10/21	USD	1,542	1,565	1,552	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/22	USD	10,998	11,288	11,238	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/22	USD	876	900	892	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/05/23	USD	11,924	12,287	12,377	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/05/23	USD	9,641	9,932	10,013	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/03/24	USD	13,498	14,005	13,944	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/06/24	USD	13,215	13,644	13,721	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/08/24	USD	2,243	2,299	2,329	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/24	USD	2,486	2,556	2,576	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/07/25	USD	239,356	245,205	248,672	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/09/25	USD	86,590	89,819	90,182	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	USD	49,452	50,731	51,469	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	USD	54,283	55,687	56,504	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/04/26	USD	93,528	96,816	97,354	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/05/26	USD	214,036	220,864	220,220	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/08/26	USD	19,048	19,585	19,160	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/09/26	USD	46,148	46,882	47,162	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/01/27	USD	93,850	95,369	95,911	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/03/27	USD	43,779	44,494	44,752	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/03/27	USD	100,570	102,680	102,805	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/12/27	USD	364,472	370,144	372,572	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal Home Loan Mortgage Corp, 2.500%, 01/08/28	USD	59,308	59,326	59,916	0.00
Federal Home Loan Mortgage Corp, 2.500%, 01/08/28	USD	842,958	842,082	851,850	0.03
Federal Home Loan Mortgage Corp, 2.500%, 01/09/28	USD	442,309	442,542	446,975	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/09/28	USD	183,297	189,545	189,595	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/01/29	USD	48,962	49,848	50,069	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/01/29	USD	36,603	37,265	37,431	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/02/29	USD	181,615	185,548	185,755	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/03/29	USD	294,156	299,504	300,772	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/04/29	USD	3,432	3,678	3,653	0.00
Federal Home Loan Mortgage Corp, 3.500%, 01/09/29	USD	197,178	206,295	204,138	0.01
Federal Home Loan Mortgage Corp, 2.500%, 01/10/29	USD	219,888	222,139	222,124	0.01
Federal Home Loan Mortgage Corp, 3.500%, 01/12/29	USD	83,265	87,198	86,204	0.00
Federal Home Loan Mortgage Corp, 3.500%, 01/02/30	USD	403,242	421,113	417,334	0.01
Federal Home Loan Mortgage Corp, 2.500%, 01/01/31	USD	544,664	555,757	550,173	0.02
Federal Home Loan Mortgage Corp, 6.500%, 01/01/32	USD	1,130	1,242	1,306	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/32	USD	11,694	12,706	12,724	0.00
Federal Home Loan Mortgage Corp, 6.500%, 01/03/32	USD	13,793	15,065	15,911	0.00
Federal Home Loan Mortgage Corp, 6.500%, 01/08/32	USD	10,397	11,471	11,388	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/06/33	USD	62,863	68,333	68,407	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/07/33	USD	26,959	29,132	29,343	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/08/33	USD	5,960	6,423	6,448	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/08/33	USD	25,962	28,058	28,252	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/09/33	USD	1,179	1,288	1,283	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/10/33	USD	13,613	14,636	14,729	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/11/33	USD	41,346	44,457	44,734	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/11/33	USD	2,360	2,583	2,569	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/34	USD	2,610	2,850	2,843	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/03/34	USD	6,941	7,540	7,559	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/05/34	USD	15,005	16,226	16,237	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/12/34	USD	1,240	1,343	1,342	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/12/34	USD	12,550	13,728	13,664	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/35	USD	11,753	12,853	12,799	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/05/35	USD	46,323	50,976	52,835	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/07/35	USD	36,676	39,593	39,963	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/09/35	USD	16,746	17,917	18,119	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/10/35	USD	22,909	24,816	24,788	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/12/35	USD	14,186	15,321	15,457	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/01/36	USD	4,970	5,492	5,533	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/02/36	USD	16,344	17,852	17,808	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/04/36	USD	11,817	12,899	12,871	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/05/36	USD	19,401	20,424	20,508	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/08/36	USD	7,832	8,529	8,530	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/03/37	USD	205,148	221,747	221,376	0.01
Federal Home Loan Mortgage Corp, 5.500%, 01/03/37	USD	16,510	17,785	18,076	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/37	USD	17,761	18,939	18,776	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/04/37	USD	10,401	11,205	11,389	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/04/37	USD	8,188	8,876	8,966	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/05/37	USD	1,531,473	1,622,499	1,603,687	0.05
Federal Home Loan Mortgage Corp, 5.000%, 01/06/37	USD	41,395	44,253	44,669	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal Home Loan Mortgage Corp, 5.000%, 01/07/37	USD	3,460	3,747	3,734	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/07/37	USD	2,145	2,326	2,348	0.00
Federal Home Loan Mortgage Corp, 7.000%, 01/08/37	USD	19,702	22,400	23,262	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/11/37	USD	2,351	2,551	2,574	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/12/37	USD	47,798	52,184	54,740	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/01/38	USD	63,030	68,372	69,006	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/02/38	USD	18,508	20,053	19,967	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/04/38	USD	2,418	2,620	2,608	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/38	USD	68,034	70,532	71,915	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/07/38	USD	4,226	4,611	4,636	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/08/38	USD	1,288	1,415	1,378	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/38	USD	4,087	4,349	4,364	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/11/38	USD	15,131	16,324	16,602	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/11/38	USD	661,609	702,228	725,792	0.02
Federal Home Loan Mortgage Corp, 5.000%, 01/01/39	USD	242,078	261,966	261,161	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	USD	85,343	88,501	91,146	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	USD	9,213	9,553	9,904	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/02/39	USD	30,894	32,361	33,209	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/03/39	USD	2,732	2,909	2,937	0.00
Federal Home Loan Mortgage Corp, 5.000%, 01/03/39	USD	37,277	39,925	40,215	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/39	USD	109,970	116,754	118,213	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/05/39	USD	19,893	20,801	21,010	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	USD	10,115	10,740	10,872	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/06/39	USD	30,627	32,519	32,927	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/07/39	USD	191,538	199,856	202,262	0.01
Federal Home Loan Mortgage Corp, 6.000%, 01/07/39	USD	5,251	5,775	6,020	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/39	USD	10,195	10,710	10,958	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/10/39	USD	65,236	69,281	70,123	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/10/39	USD	101,955	107,580	109,593	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/12/39	USD	31,771	33,744	34,157	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/01/40	USD	176,037	184,955	189,226	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/02/40	USD	20,709	21,759	22,204	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/04/40	USD	18,970	19,677	20,343	0.00
Federal Home Loan Mortgage Corp, 6.000%, 01/04/40	USD	25,817	28,432	29,900	0.00
Federal Home Loan Mortgage Corp, 5.500%, 01/05/40	USD	158,368	167,754	173,765	0.01
Federal Home Loan Mortgage Corp, 6.000%, 01/05/40	USD	128,423	139,870	146,858	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/06/40	USD	250,524	263,269	268,610	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/06/40	USD	107,645	117,469	115,978	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/07/40	USD	148,044	157,726	158,761	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/08/40	USD	2,472	2,678	2,661	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/10/40	USD	182,019	190,085	192,304	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/11/40	USD	122,249	126,858	131,075	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/01/41	USD	16,031	16,775	16,934	0.00
Federal Home Loan Mortgage Corp, 4.000%, 01/02/41	USD	155,856	163,089	164,663	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/04/41	USD	147,962	155,030	156,328	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/04/41	USD	437,879	474,410	470,932	0.02
Federal Home Loan Mortgage Corp, 4.500%, 01/05/41	USD	143,088	148,510	153,456	0.01
Federal Home Loan Mortgage Corp, 4.500%, 01/06/41	USD	193,944	203,906	207,996	0.01
Federal Home Loan Mortgage Corp, 5.000%, 01/07/41	USD	202,144	219,423	217,403	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal Home Loan Mortgage Corp, 4.000%, 01/08/41	USD	66,726	69,686	70,431	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/09/41	USD	303,036	322,549	325,052	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/04/42	USD	586,166	616,617	618,812	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/07/42	USD	69,576	70,895	72,133	0.00
Federal Home Loan Mortgage Corp, 3.500%, 01/10/42	USD	659,090	671,995	683,314	0.02
Federal Home Loan Mortgage Corp, 3.000%, 01/03/43	USD	408,257	397,295	416,112	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/03/43	USD	30,792	29,868	31,370	0.00
Federal Home Loan Mortgage Corp, 3.500%, 01/04/43	USD	503,971	518,033	521,858	0.02
Federal Home Loan Mortgage Corp, 3.000%, 01/06/43	USD	2,253,885	2,250,641	2,297,247	0.08
Federal Home Loan Mortgage Corp, 3.000%, 01/07/43	USD	1,731,721	1,683,158	1,765,037	0.06
Federal Home Loan Mortgage Corp, 3.000%, 01/08/43	USD	48,860	47,388	49,800	0.00
Federal Home Loan Mortgage Corp, 3.000%, 01/08/43	USD	393,775	381,923	401,164	0.01
Federal Home Loan Mortgage Corp, 3.500%, 01/08/43	USD	470,936	472,770	487,651	0.02
Federal Home Loan Mortgage Corp, 3.000%, 01/09/43	USD	408,734	402,311	416,597	0.01
Federal Home Loan Mortgage Corp, 3.000%, 01/09/43	USD	173,561	168,576	176,817	0.01
Federal Home Loan Mortgage Corp, 3.500%, 01/09/43	USD	711,179	709,431	736,274	0.03
Federal Home Loan Mortgage Corp, 3.000%, 01/10/43	USD	1,212,597	1,165,773	1,235,926	0.04
Federal Home Loan Mortgage Corp, 4.500%, 01/10/43	USD	72,128	74,919	76,911	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/10/43	USD	76,732	79,701	81,820	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/12/43	USD	13,191	13,883	14,063	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/12/43	USD	16,513	17,380	17,605	0.00
Federal Home Loan Mortgage Corp, 4.500%, 01/03/44	USD	266,520	284,305	283,555	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/05/44	USD	197,183	205,760	206,883	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/05/44	USD	720,708	756,676	756,163	0.03
Federal Home Loan Mortgage Corp, 3.500%, 01/06/44	USD	390,061	397,380	403,248	0.01
Federal Home Loan Mortgage Corp, 3.500%, 01/08/44	USD	438,214	447,237	453,028	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/11/44	USD	625,362	645,079	646,504	0.02
Federal Home Loan Mortgage Corp, 4.000%, 01/12/44	USD	640,140	678,623	671,631	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/01/45	USD	477,437	497,810	493,578	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/02/45	USD	732,695	761,214	757,465	0.03
Federal Home Loan Mortgage Corp, 4.000%, 01/04/45	USD	696,371	733,531	728,461	0.03
Federal Home Loan Mortgage Corp, 3.500%, 01/07/45	USD	657,583	678,592	681,491	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/07/45	USD	1,180,189	1,217,844	1,216,292	0.04
Federal Home Loan Mortgage Corp, 3.500%, 01/10/45	USD	277,855	286,093	286,355	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/10/45	USD	928,583	978,958	971,374	0.03
Federal Home Loan Mortgage Corp, 3.500%, 01/12/45	USD	630,794	658,841	653,728	0.02
Federal Home Loan Mortgage Corp, 4.000%, 01/12/45	USD	593,560	626,604	620,912	0.02
Federal Home Loan Mortgage Corp, 3.500%, 01/06/46	USD	675,749	707,303	696,178	0.02
Federal Home Loan Mortgage Corp, 3.000%, 01/10/46	USD	1,583,162	1,631,193	1,606,073	0.05
Federal Home Loan Mortgage Corp, 3.500%, 01/02/47	USD	1,562,487	1,599,126	1,609,723	0.05
Federal Home Loan Mortgage Corp, 4.000%, 01/05/47	USD	1,132,943	1,189,450	1,180,470	0.04
Federal Home Loan Mortgage Corp, 4.000%, 01/06/47	USD	1,174,882	1,233,466	1,224,169	0.04
Federal Home Loan Mortgage Corp, 3.500%, 01/08/47	USD	387,490	399,124	398,993	0.01
Federal Home Loan Mortgage Corp, 4.000%, 01/08/47	USD	818,131	862,106	852,324	0.03
Federal Home Loan Mortgage Corp, 3.500%, 01/09/47	USD	3,249,483	3,255,566	3,345,941	0.11
Federal Home Loan Mortgage Corp, 3.500%, 01/09/47	USD	899,015	931,896	925,515	0.03
Federal Home Loan Mortgage Corp, 4.000%, 01/09/47	USD	1,195,359	1,261,729	1,245,505	0.04
Federal National Mortgage Association, 4.500%, 01/12/19	USD	658	662	659	0.00
Federal National Mortgage Association, 4.500%, 01/03/21	USD	278	283	278	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal National Mortgage Association, 5.500%, 01/10/22	USD	54,531	55,500	56,358	0.00
Federal National Mortgage Association, 2.723%, 25/10/24	USD	2,000,000	2,011,600	2,043,659	0.07
Federal National Mortgage Association, 4.000%, 01/01/25	USD	101,096	104,602	105,411	0.00
Federal National Mortgage Association, 3.500%, 01/04/26	USD	260,166	267,377	268,634	0.01
Federal National Mortgage Association, 3.000%, 01/12/26	USD	244,472	249,925	249,717	0.01
Federal National Mortgage Association, 3.500%, 01/12/26	USD	35,853	37,135	37,020	0.00
Federal National Mortgage Association, 3.500%, 01/01/27	USD	401,661	416,949	414,588	0.01
Federal National Mortgage Association, 3.000%, 01/05/27	USD	14,851	15,187	15,173	0.00
Federal National Mortgage Association, 3.000%, 01/10/27	USD	63,960	65,085	65,358	0.00
Federal National Mortgage Association, 3.000%, 01/10/27	USD	15,758	16,121	16,102	0.00
Federal National Mortgage Association, 3.000%, 01/12/27	USD	140,238	142,723	143,303	0.01
Federal National Mortgage Association, 3.000%, 01/12/27	USD	15,638	16,002	15,980	0.00
Federal National Mortgage Association, 6.500%, 01/02/28	USD	86	94	96	0.00
Federal National Mortgage Association, 2.500%, 01/05/28	USD	243,035	245,051	245,399	0.01
Federal National Mortgage Association, 2.500%, 01/07/28	USD	842,987	840,529	851,442	0.03
Federal National Mortgage Association, 2.500%, 01/08/28	USD	404,473	407,559	408,529	0.01
Federal National Mortgage Association, 2.500%, 01/08/28	USD	643,888	644,194	650,346	0.02
Federal National Mortgage Association, 2.500%, 01/08/28	USD	401,588	397,753	405,616	0.01
Federal National Mortgage Association, 2.500%, 01/09/28	USD	199,346	199,131	201,346	0.01
Federal National Mortgage Association, 6.500%, 01/10/28	USD	12,332	13,372	13,780	0.00
Federal National Mortgage Association, 3.000%, 01/11/28	USD	274,052	279,853	280,150	0.01
Federal National Mortgage Association, 3.000%, 01/06/29	USD	397,833	407,782	406,640	0.01
Federal National Mortgage Association, 3.000%, 01/08/29	USD	183,155	187,412	187,210	0.01
Federal National Mortgage Association, 3.000%, 01/08/29	USD	440,240	454,061	449,986	0.02
Federal National Mortgage Association, 3.000%, 01/09/29	USD	507,244	518,399	518,473	0.02
Federal National Mortgage Association, 3.500%, 01/10/29	USD	405,434	422,032	419,549	0.01
Federal National Mortgage Association, 2.500%, 01/02/30	USD	366,104	372,789	369,641	0.01
Federal National Mortgage Association, 3.000%, 01/04/30	USD	767,122	795,143	784,269	0.03
Federal National Mortgage Association, 3.000%, 01/09/30	USD	593,931	611,258	607,207	0.02
Federal National Mortgage Association, 2.500%, 01/02/31	USD	617,992	630,413	623,912	0.02
Federal National Mortgage Association, 3.500%, 01/02/31	USD	478,529	500,843	494,103	0.02
Federal National Mortgage Association, 6.000%, 01/04/31	USD	277	304	311	0.00
Federal National Mortgage Association, 4.000%, 01/10/31	USD	617,171	650,984	650,058	0.02
Federal National Mortgage Association, 6.000%, 01/01/32	USD	368	401	402	0.00
Federal National Mortgage Association, 3.000%, 01/02/32	USD	2,094,136	2,144,138	2,136,654	0.07
Federal National Mortgage Association, 3.000%, 01/08/32	USD	380,156	389,613	387,946	0.01
Federal National Mortgage Association, 7.000%, 01/03/33	USD	1,237	1,354	1,358	0.00
Federal National Mortgage Association, 6.000%, 01/08/33	USD	14,243	15,582	15,056	0.00
Federal National Mortgage Association, 5.000%, 01/09/33	USD	17,903	19,156	19,356	0.00
Federal National Mortgage Association, 6.000%, 01/11/33	USD	10,158	11,120	10,790	0.00
Federal National Mortgage Association, 5.000%, 01/03/34	USD	87,516	95,056	94,623	0.00
Federal National Mortgage Association, 5.500%, 01/04/34	USD	208,545	229,965	226,802	0.01
Federal National Mortgage Association, 6.000%, 01/08/34	USD	24,459	26,944	27,443	0.00
Federal National Mortgage Association, 4.500%, 01/03/35	USD	12,839	13,640	13,568	0.00
Federal National Mortgage Association, 4.500%, 01/04/35	USD	7,321	7,776	7,737	0.00
Federal National Mortgage Association, 5.000%, 01/04/35	USD	9,513	9,989	10,284	0.00
Federal National Mortgage Association, 3.000%, 01/05/35	USD	582,675	596,722	594,081	0.02
Federal National Mortgage Association, 4.500%, 01/05/35	USD	31,461	33,144	33,247	0.00
Federal National Mortgage Association, 5.000%, 01/07/35	USD	36,063	38,644	38,990	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal National Mortgage Association, 5.000%, 01/08/35	USD	64,341	69,399	69,563	0.00
Federal National Mortgage Association, 5.000%, 01/10/35	USD	23,613	25,475	25,530	0.00
Federal National Mortgage Association, 5.500%, 01/10/35	USD	41,373	44,791	45,047	0.00
Federal National Mortgage Association, 5.500%, 01/10/35	USD	10,149	11,109	11,048	0.00
Federal National Mortgage Association, 5.500%, 01/12/35	USD	16,756	18,341	18,240	0.00
Federal National Mortgage Association, 6.000%, 01/12/35	USD	36,657	39,907	41,762	0.00
Federal National Mortgage Association, 5.500%, 01/01/36	USD	227,628	250,317	247,790	0.01
Federal National Mortgage Association, 6.000%, 01/01/36	USD	36,153	39,362	40,518	0.00
Federal National Mortgage Association, 5.000%, 01/02/36	USD	103,470	110,940	111,869	0.00
Federal National Mortgage Association, 5.500%, 01/04/36	USD	97,230	106,385	105,842	0.00
Federal National Mortgage Association, 6.000%, 01/04/36	USD	23,627	25,688	25,161	0.00
Federal National Mortgage Association, 5.000%, 01/05/36	USD	21,928	23,671	23,707	0.00
Federal National Mortgage Association, 6.000%, 01/08/36	USD	16,825	18,475	18,256	0.00
Federal National Mortgage Association, 6.500%, 01/08/36	USD	4,600	5,060	5,385	0.00
Federal National Mortgage Association, 6.000%, 01/09/36	USD	12,943	14,287	14,655	0.00
Federal National Mortgage Association, 5.000%, 01/11/36	USD	19,249	20,789	20,811	0.00
Federal National Mortgage Association, 5.000%, 01/11/36	USD	30,634	32,207	32,930	0.00
Federal National Mortgage Association, 6.000%, 01/12/36	USD	3,344	3,674	3,748	0.00
Federal National Mortgage Association, 6.000%, 01/01/37	USD	34,274	37,455	36,307	0.00
Federal National Mortgage Association, 3.500%, 01/02/37	USD	1,368,122	1,415,007	1,415,581	0.05
Federal National Mortgage Association, 6.000%, 01/02/37	USD	263,149	282,198	296,808	0.01
Federal National Mortgage Association, 6.000%, 01/03/37	USD	24,850	27,042	28,058	0.00
Federal National Mortgage Association, 7.000%, 01/05/37	USD	15,145	16,687	16,387	0.00
Federal National Mortgage Association, 6.000%, 01/07/37	USD	7,333	8,068	8,137	0.00
Federal National Mortgage Association, 5.000%, 01/08/37	USD	4,352	4,729	4,692	0.00
Federal National Mortgage Association, 5.500%, 01/08/37	USD	109,051	117,811	119,339	0.00
Federal National Mortgage Association, 3.000%, 01/09/37	USD	320,415	318,564	326,289	0.01
Federal National Mortgage Association, 6.000%, 01/02/38	USD	48,058	52,575	52,922	0.00
Federal National Mortgage Association, 5.000%, 01/04/38	USD	529	557	570	0.00
Federal National Mortgage Association, 4.500%, 01/05/38	USD	21,835	23,007	23,430	0.00
Federal National Mortgage Association, 4.500%, 01/05/38	USD	7,651	8,120	8,210	0.00
Federal National Mortgage Association, 6.000%, 01/05/38	USD	161,042	171,703	183,809	0.01
Federal National Mortgage Association, 3.500%, 01/06/38	USD	3,517,366	3,534,618	3,626,796	0.12
Federal National Mortgage Association, 4.500%, 01/06/38	USD	28,685	30,445	30,782	0.00
Federal National Mortgage Association, 5.500%, 01/07/38	USD	49,079	53,067	53,808	0.00
Federal National Mortgage Association, 4.500%, 01/11/38	USD	74,911	79,526	80,385	0.00
Federal National Mortgage Association, 5.500%, 01/11/38	USD	89,135	95,597	97,706	0.00
Federal National Mortgage Association, 6.000%, 01/12/38	USD	180,960	193,509	207,022	0.01
Federal National Mortgage Association, 4.500%, 01/01/39	USD	158,607	167,274	170,198	0.01
Federal National Mortgage Association, 4.000%, 01/02/39	USD	24,647	25,800	26,012	0.00
Federal National Mortgage Association, 4.500%, 01/02/39	USD	27,107	28,787	29,122	0.00
Federal National Mortgage Association, 5.000%, 01/03/39	USD	11,323	12,433	12,204	0.00
Federal National Mortgage Association, 4.500%, 01/04/39	USD	133,728	142,510	143,693	0.01
Federal National Mortgage Association, 4.000%, 01/05/39	USD	110,816	116,013	116,955	0.00
Federal National Mortgage Association, 4.500%, 01/05/39	USD	171,614	180,975	184,368	0.01
Federal National Mortgage Association, 5.000%, 01/06/39	USD	42,434	45,817	45,752	0.00
Federal National Mortgage Association, 5.000%, 01/07/39	USD	116,033	122,198	125,085	0.00
Federal National Mortgage Association, 4.500%, 01/08/39	USD	55,278	58,922	59,397	0.00
Federal National Mortgage Association, 4.000%, 01/09/39	USD	223,794	231,313	236,226	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal National Mortgage Association, 4.500%, 01/09/39	USD	58,115	61,942	62,435	0.00
Federal National Mortgage Association, 4.000%, 01/12/39	USD	3,650	3,822	3,852	0.00
Federal National Mortgage Association, 4.500%, 01/01/40	USD	100,380	105,894	107,860	0.00
Federal National Mortgage Association, 6.000%, 01/04/40	USD	360,261	385,013	414,556	0.01
Federal National Mortgage Association, 5.500%, 01/05/40	USD	55,086	59,654	60,271	0.00
Federal National Mortgage Association, 4.500%, 01/06/40	USD	71,258	75,962	76,356	0.00
Federal National Mortgage Association, 4.000%, 01/08/40	USD	4,264	4,467	4,502	0.00
Federal National Mortgage Association, 4.000%, 01/09/40	USD	61,937	64,880	65,389	0.00
Federal National Mortgage Association, 4.500%, 01/09/40	USD	67,580	72,056	72,415	0.00
Federal National Mortgage Association, 4.000%, 01/10/40	USD	213,380	220,635	225,273	0.01
Federal National Mortgage Association, 4.000%, 01/12/40	USD	938,959	974,208	991,440	0.03
Federal National Mortgage Association, 4.000%, 01/01/41	USD	204,382	212,280	215,806	0.01
Federal National Mortgage Association, 4.000%, 01/02/41	USD	199,684	209,204	210,845	0.01
Federal National Mortgage Association, 4.000%, 01/03/41	USD	1,005,258	1,029,282	1,060,607	0.04
Federal National Mortgage Association, 4.500%, 01/04/41	USD	29,242	30,900	31,346	0.00
Federal National Mortgage Association, 4.500%, 01/05/41	USD	345,064	366,957	369,820	0.01
Federal National Mortgage Association, 3.500%, 01/07/41	USD	181,601	185,319	188,222	0.01
Federal National Mortgage Association, 4.000%, 01/09/41	USD	96,545	101,171	101,845	0.00
Federal National Mortgage Association, 4.500%, 01/01/42	USD	1,122,297	1,205,287	1,203,054	0.04
Federal National Mortgage Association, 3.500%, 01/02/42	USD	238,191	241,329	246,876	0.01
Federal National Mortgage Association, 4.000%, 01/03/42	USD	611,003	625,295	645,099	0.02
Federal National Mortgage Association, 4.000%, 01/04/42	USD	79,393	83,298	83,544	0.00
Federal National Mortgage Association, 5.000%, 01/06/42	USD	726,690	776,689	781,825	0.03
Federal National Mortgage Association, 3.500%, 01/09/42	USD	586,251	598,515	607,455	0.02
Federal National Mortgage Association, 3.500%, 01/09/42	USD	186,940	190,804	193,701	0.01
Federal National Mortgage Association, 3.500%, 01/10/42	USD	576,796	581,262	597,659	0.02
Federal National Mortgage Association, 3.500%, 01/12/42	USD	62,181	62,990	64,417	0.00
Federal National Mortgage Association, 3.000%, 01/01/43	USD	922,937	911,258	940,295	0.03
Federal National Mortgage Association, 3.500%, 01/01/43	USD	489,381	500,714	507,082	0.02
Federal National Mortgage Association, 3.000%, 01/05/43	USD	136,358	134,346	138,836	0.01
Federal National Mortgage Association, 3.000%, 01/05/43	USD	405,169	394,713	412,726	0.01
Federal National Mortgage Association, 3.000%, 01/06/43	USD	553,469	535,232	563,792	0.02
Federal National Mortgage Association, 3.000%, 01/07/43	USD	1,224,363	1,226,191	1,247,198	0.04
Federal National Mortgage Association, 3.000%, 01/07/43	USD	434,092	423,703	442,188	0.02
Federal National Mortgage Association, 3.500%, 01/07/43	USD	1,069,785	1,081,253	1,107,106	0.04
Federal National Mortgage Association, 3.500%, 01/07/43	USD	170,066	171,392	175,963	0.01
Federal National Mortgage Association, 3.000%, 01/08/43	USD	155,187	152,666	158,081	0.01
Federal National Mortgage Association, 3.000%, 01/08/43	USD	1,322,933	1,297,712	1,347,607	0.05
Federal National Mortgage Association, 3.000%, 01/08/43	USD	299,804	293,294	305,254	0.01
Federal National Mortgage Association, 3.000%, 01/08/43	USD	292,843	283,180	298,305	0.01
Federal National Mortgage Association, 3.000%, 01/08/43	USD	712,910	701,333	726,207	0.02
Federal National Mortgage Association, 3.000%, 01/09/43	USD	158,960	156,377	161,849	0.01
Federal National Mortgage Association, 3.500%, 01/09/43	USD	518,763	520,202	538,891	0.02
Federal National Mortgage Association, 3.500%, 01/09/43	USD	435,211	436,419	450,304	0.02
Federal National Mortgage Association, 3.500%, 01/09/43	USD	93,215	93,474	96,448	0.00
Federal National Mortgage Association, 3.500%, 01/09/43	USD	83,514	83,746	86,427	0.00
Federal National Mortgage Association, 3.500%, 01/09/43	USD	86,779	87,020	89,788	0.00
Federal National Mortgage Association, 4.500%, 01/09/43	USD	229,371	246,109	244,409	0.01
Federal National Mortgage Association, 3.000%, 01/10/43	USD	140,314	138,032	142,864	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal National Mortgage Association, 3.500%, 01/10/43	USD	227,946	228,578	235,898	0.01
Federal National Mortgage Association, 4.000%, 01/10/43	USD	484,979	499,439	509,176	0.02
Federal National Mortgage Association, 5.000%, 01/12/43	USD	36,057	38,568	38,629	0.00
Federal National Mortgage Association, 3.500%, 01/01/44	USD	842,963	839,759	872,371	0.03
Federal National Mortgage Association, 4.000%, 01/07/44	USD	307,644	322,002	322,582	0.01
Federal National Mortgage Association, 4.000%, 01/09/44	USD	670,762	704,384	703,332	0.02
Federal National Mortgage Association, 3.500%, 01/10/44	USD	658,609	676,872	680,464	0.02
Federal National Mortgage Association, 4.000%, 01/10/44	USD	327,659	346,599	343,569	0.01
Federal National Mortgage Association, 4.500%, 01/12/44	USD	90,133	96,466	95,813	0.00
Federal National Mortgage Association, 3.500%, 01/01/45	USD	463,556	483,584	478,939	0.02
Federal National Mortgage Association, 3.500%, 01/01/45	USD	715,915	746,012	739,672	0.03
Federal National Mortgage Association, 3.500%, 01/05/45	USD	819,119	847,916	843,688	0.03
Federal National Mortgage Association, 4.000%, 01/07/45	USD	785,525	828,669	821,225	0.03
Federal National Mortgage Association, 3.500%, 01/08/45	USD	939,203	967,242	970,541	0.03
Federal National Mortgage Association, 3.500%, 01/08/45	USD	1,173,780	1,213,088	1,208,986	0.04
Federal National Mortgage Association, 3.000%, 01/09/45	USD	798,167	809,526	810,827	0.03
Federal National Mortgage Association, 4.000%, 01/09/45	USD	693,959	732,167	725,498	0.02
Federal National Mortgage Association, 4.000%, 01/09/45	USD	667,175	708,900	697,497	0.02
Federal National Mortgage Association, 4.000%, 01/09/45	USD	1,029,947	1,087,649	1,076,756	0.04
Federal National Mortgage Association, 3.000%, 01/11/45	USD	254,931	256,022	258,974	0.01
Federal National Mortgage Association, 3.000%, 01/11/45	USD	1,113,757	1,118,448	1,131,422	0.04
Federal National Mortgage Association, 3.500%, 01/11/45	USD	695,987	717,968	716,863	0.02
Federal National Mortgage Association, 3.500%, 01/12/45	USD	1,986,604	2,051,736	2,046,189	0.07
Federal National Mortgage Association, 3.500%, 01/02/46	USD	1,176,406	1,235,272	1,211,251	0.04
Federal National Mortgage Association, 3.500%, 01/04/46	USD	755,725	793,575	778,109	0.03
Federal National Mortgage Association, 3.500%, 01/05/46	USD	602,981	631,901	620,840	0.02
Federal National Mortgage Association, 3.000%, 01/08/46	USD	1,547,633	1,599,317	1,569,116	0.05
Federal National Mortgage Association, 4.000%, 01/08/46	USD	592,009	624,020	618,002	0.02
Federal National Mortgage Association, 3.000%, 01/09/46	USD	1,566,293	1,617,336	1,588,035	0.05
Federal National Mortgage Association, 3.000%, 01/10/46	USD	947,039	977,252	960,185	0.03
Federal National Mortgage Association, 3.000%, 01/11/46	USD	262,466	261,631	266,109	0.01
Federal National Mortgage Association, 3.000%, 01/12/46	USD	956,669	982,718	969,948	0.03
Federal National Mortgage Association, 4.000%, 01/12/46	USD	705,038	733,802	735,994	0.03
Federal National Mortgage Association, 3.000%, 01/01/47	USD	459,144	458,165	465,517	0.02
Federal National Mortgage Association, 3.000%, 01/01/47	USD	1,651,050	1,647,259	1,673,969	0.06
Federal National Mortgage Association, 3.000%, 01/01/47	USD	1,041,572	1,033,102	1,056,030	0.04
Federal National Mortgage Association, 4.000%, 01/02/47	USD	663,202	694,156	693,238	0.02
Federal National Mortgage Association, 3.500%, 01/03/47	USD	821,994	851,422	845,899	0.03
Federal National Mortgage Association, 3.500%, 01/04/47	USD	1,768,901	1,814,267	1,820,346	0.06
Federal National Mortgage Association, 4.000%, 01/04/47	USD	493,302	517,141	513,672	0.02
Federal National Mortgage Association, 4.500%, 01/04/47	USD	1,222,867	1,310,567	1,288,315	0.04
Federal National Mortgage Association, 3.500%, 01/05/47	USD	1,193,561	1,230,996	1,228,913	0.04
Federal National Mortgage Association, 3.500%, 01/06/47	USD	1,240,632	1,271,415	1,276,713	0.04
Federal National Mortgage Association, 4.000%, 01/07/47	USD	1,701,785	1,795,304	1,772,060	0.06
Federal National Mortgage Association, 4.000%, 01/08/47	USD	1,650,436	1,703,564	1,718,590	0.06
Federal National Mortgage Association, 3.000%, 01/09/47	USD	1,364,223	1,384,362	1,379,732	0.05
Federal National Mortgage Association, 3.500%, 01/09/47	USD	1,203,084	1,239,646	1,238,074	0.04
Federal National Mortgage Association, 4.000%, 01/09/47	USD	225,265	237,208	234,567	0.01
Federal National Mortgage Association, 4.500%, 01/09/47	USD	1,115,218	1,198,433	1,175,123	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Federal National Mortgage Association, 3.500%, 01/10/47	USD	890,011	919,480	915,895	0.03
Federal National Mortgage Association, 3.500%, 01/11/47	USD	1,236,535	1,274,147	1,272,497	0.04
Federal National Mortgage Association, 4.500%, 01/07/48	USD	6,244,000	6,533,397	6,572,935	0.22
Federal National Mortgage Association, 4.500%, 01/01/49	USD	6,390,816	6,633,081	6,704,408	0.22
Federal National Mortgage Association, 4.000%, 01/03/49	USD	2,899,199	2,979,677	3,002,294	0.10
Federal National Mortgage Association, 3.500%, 01/05/49	USD	4,946,385	5,000,397	5,059,212	0.17
Federal National Mortgage Association, 4.000%, 15/07/49	USD	4,000,000	4,131,875	4,133,880	0.14
Fnma Pool Ma3333, 4.000%, 01/04/48	USD	4,444,058	4,549,606	4,597,930	0.15
Fnma Pool Ma3443, 4.000%, 01/08/48	USD	5,147,239	5,244,325	5,325,458	0.18
Ford Credit Floorplan Master Owner Trust A, 2.160%, 15/09/22	USD	300,000	300,139	299,561	0.01
Freddie Mac Gold Pool, 3.500%, 01/06/33	USD	2,634,215	2,660,744	2,721,676	0.09
Freddie Mac Gold Pool, 3.500%, 01/09/33	USD	1,638,368	1,651,589	1,692,509	0.06
Freddie Mac Multifamily Structured Pass Through Certificates, 2.373%, 25/05/22	USD	500,000	497,719	503,641	0.02
Freddie Mac Multifamily Structured Pass Through Certificates, 3.531%, 25/07/23	USD	1,000,000	1,028,476	1,052,293	0.04
Freddie Mac Multifamily Structured Pass Through Certificates, 3.413%, 25/12/26	USD	1,000,000	1,029,946	1,068,722	0.04
Ginnie Mae II Pool, 3.500%, 20/06/46	USD	8,443,941	8,479,626	8,747,441	0.29
Ginnie Mae II Pool, 3.000%, 20/08/47	USD	5,368,781	5,254,364	5,489,629	0.18
Ginnie Mae II Pool, 4.500%, 20/12/47	USD	1,510,950	1,568,522	1,587,005	0.05
Ginnie Mae II Pool, 3.500%, 20/01/48	USD	1,985,375	1,992,151	2,054,369	0.07
Gnma Ii Pool Ma3522, 4.000%, 20/03/46	USD	6,558,121	6,745,140	6,905,215	0.23
Gnma Ii Pool Ma5528, 4.000%, 20/10/48	USD	4,734,626	4,769,408	4,911,977	0.16
Government National Mortgage Association, 6.000%, 15/12/28	USD	4,380	4,745	4,791	0.00
Government National Mortgage Association, 6.000%, 15/01/29	USD	395	428	432	0.00
Government National Mortgage Association, 7.000%, 15/07/31	USD	204	230	241	0.00
Government National Mortgage Association, 6.000%, 15/02/32	USD	37,626	41,535	42,786	0.00
Government National Mortgage Association, 6.000%, 15/04/32	USD	9,205	10,255	10,492	0.00
Government National Mortgage Association, 7.000%, 15/07/32	USD	28,752	29,404	29,177	0.00
Government National Mortgage Association, 5.500%, 15/10/32	USD	526	575	579	0.00
Government National Mortgage Association, 6.000%, 15/10/32	USD	12,242	13,376	13,335	0.00
Government National Mortgage Association, 6.000%, 15/11/32	USD	25,355	27,707	27,038	0.00
Government National Mortgage Association, 7.000%, 15/11/32	USD	8,321	9,432	9,905	0.00
Government National Mortgage Association, 5.500%, 15/05/33	USD	757	827	857	0.00
Government National Mortgage Association, 5.500%, 15/05/33	USD	583	638	658	0.00
Government National Mortgage Association, 5.500%, 15/07/33	USD	24,514	26,849	27,675	0.00
Government National Mortgage Association, 6.000%, 15/07/33	USD	972	1,073	1,058	0.00
Government National Mortgage Association, 6.000%, 15/07/33	USD	13,333	14,646	14,903	0.00
Government National Mortgage Association, 6.000%, 15/09/33	USD	33,771	37,301	38,420	0.00
Government National Mortgage Association, 5.500%, 15/02/34	USD	15,084	16,418	16,501	0.00
Government National Mortgage Association, 5.500%, 15/04/34	USD	8,689	9,525	9,853	0.00
Government National Mortgage Association, 5.500%, 15/05/34	USD	16,227	17,668	17,101	0.00
Government National Mortgage Association, 5.000%, 15/06/34	USD	47,808	51,580	51,058	0.00
Government National Mortgage Association, 5.000%, 15/08/35	USD	14,470	15,685	15,451	0.00
Government National Mortgage Association, 4.500%, 15/09/35	USD	2,110	2,264	2,256	0.00
Government National Mortgage Association, 5.500%, 15/06/36	USD	34,952	37,891	39,261	0.00
Government National Mortgage Association, 6.000%, 15/06/36	USD	3,203	3,461	3,675	0.00
Government National Mortgage Association, 6.000%, 15/08/36	USD	5,408	5,945	6,214	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Government National Mortgage Association, 6.000%, 15/01/37	USD	106,037	113,427	121,396	0.00
Government National Mortgage Association, 5.500%, 15/04/37	USD	518	568	558	0.00
Government National Mortgage Association, 5.500%, 15/08/37	USD	1,098	1,201	1,198	0.00
Government National Mortgage Association, 6.000%, 15/12/37	USD	47,816	52,798	55,250	0.00
Government National Mortgage Association, 5.500%, 15/01/38	USD	100,556	107,186	112,614	0.00
Government National Mortgage Association, 5.500%, 15/02/38	USD	26,980	29,478	30,788	0.00
Government National Mortgage Association, 5.000%, 15/03/38	USD	16,521	17,853	17,786	0.00
Government National Mortgage Association, 5.500%, 15/04/38	USD	99,503	106,084	112,308	0.00
Government National Mortgage Association, 5.000%, 15/06/38	USD	65,844	71,170	70,886	0.00
Government National Mortgage Association, 5.500%, 15/06/38	USD	37,223	39,778	41,955	0.00
Government National Mortgage Association, 5.500%, 15/07/38	USD	95,764	102,117	106,382	0.00
Government National Mortgage Association, 5.000%, 15/08/38	USD	21,473	23,213	23,117	0.00
Government National Mortgage Association, 5.500%, 15/11/38	USD	105,691	112,984	117,447	0.00
Government National Mortgage Association, 5.500%, 15/12/38	USD	41,006	44,838	46,843	0.00
Government National Mortgage Association, 4.500%, 15/01/39	USD	114,402	119,803	121,807	0.00
Government National Mortgage Association, 5.500%, 15/01/39	USD	97,971	104,745	111,830	0.00
Government National Mortgage Association, 5.500%, 15/01/39	USD	16,886	18,422	19,055	0.00
Government National Mortgage Association, 4.500%, 15/03/39	USD	3,398	3,642	3,613	0.00
Government National Mortgage Association, 5.000%, 15/03/39	USD	159,656	169,833	171,857	0.01
Government National Mortgage Association, 4.500%, 15/04/39	USD	40,332	43,145	42,895	0.00
Government National Mortgage Association, 5.000%, 15/04/39	USD	439,161	466,901	472,665	0.02
Government National Mortgage Association, 4.500%, 15/05/39	USD	2,955	3,096	3,142	0.00
Government National Mortgage Association, 4.500%, 15/07/39	USD	53,910	57,680	57,336	0.00
Government National Mortgage Association, 5.000%, 15/08/39	USD	33,048	35,737	35,569	0.00
Government National Mortgage Association, 4.500%, 15/10/39	USD	58,776	63,144	62,501	0.00
Government National Mortgage Association, 4.500%, 15/10/39	USD	2,895	3,104	3,079	0.00
Government National Mortgage Association, 4.500%, 15/11/39	USD	213,559	223,775	227,092	0.01
Government National Mortgage Association, 4.500%, 15/12/39	USD	121,456	129,273	129,175	0.01
Government National Mortgage Association, 5.000%, 15/02/40	USD	43,893	46,721	47,247	0.00
Government National Mortgage Association, 5.000%, 15/02/40	USD	185,825	201,556	200,025	0.01
Government National Mortgage Association, 5.000%, 15/04/40	USD	103,628	112,477	111,559	0.00
Government National Mortgage Association, 4.500%, 15/05/40	USD	76,516	80,183	80,838	0.00
Government National Mortgage Association, 4.500%, 15/07/40	USD	30,495	31,960	32,218	0.00
Government National Mortgage Association, 4.500%, 15/07/40	USD	50,766	53,203	53,633	0.00
Government National Mortgage Association, 4.500%, 15/07/40	USD	1,580	1,656	1,669	0.00
Government National Mortgage Association, 4.500%, 15/07/40	USD	172,673	184,103	182,426	0.01
Government National Mortgage Association, 4.500%, 15/07/40	USD	87,599	93,861	92,563	0.00
Government National Mortgage Association, 4.500%, 15/07/40	USD	103,899	109,520	109,768	0.00
Government National Mortgage Association, 4.000%, 15/08/40	USD	72,596	75,769	76,456	0.00
Government National Mortgage Association, 4.000%, 15/01/41	USD	47,896	50,479	50,623	0.00
Government National Mortgage Association, 4.500%, 15/01/41	USD	144,466	155,122	152,626	0.01
Government National Mortgage Association, 4.000%, 20/01/41	USD	595,260	618,885	628,060	0.02
Government National Mortgage Association, 6.000%, 15/03/41	USD	192,396	208,718	224,739	0.01
Government National Mortgage Association, 4.500%, 20/04/41	USD	108,751	117,029	115,693	0.00
Government National Mortgage Association, 4.500%, 15/06/41	USD	27,375	29,144	29,113	0.00
Government National Mortgage Association, 4.500%, 15/06/41	USD	181,315	193,739	191,589	0.01
Government National Mortgage Association, 5.000%, 20/06/41	USD	70,136	75,488	76,292	0.00
Government National Mortgage Association, 4.500%, 15/07/41	USD	50,133	53,857	52,965	0.00
Government National Mortgage Association, 4.500%, 15/07/41	USD	47,680	51,192	50,372	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Government National Mortgage Association, 4.500%, 15/07/41	USD	188,860	202,771	199,526	0.01
Government National Mortgage Association, 4.500%, 15/07/41	USD	204,702	219,462	216,264	0.01
Government National Mortgage Association, 4.500%, 15/10/41	USD	37,893	40,690	40,969	0.00
Government National Mortgage Association, 4.000%, 20/11/41	USD	157,181	165,565	165,941	0.01
Government National Mortgage Association, 3.500%, 15/02/42	USD	376,052	394,030	392,736	0.01
Government National Mortgage Association, 4.000%, 20/04/42	USD	194,163	202,698	204,565	0.01
Government National Mortgage Association, 3.000%, 15/05/42	USD	830,663	843,029	851,811	0.03
Government National Mortgage Association, 3.500%, 20/05/42	USD	2,120,777	2,153,813	2,218,942	0.07
Government National Mortgage Association, 3.500%, 15/06/42	USD	121,483	125,089	126,872	0.00
Government National Mortgage Association, 3.500%, 15/07/42	USD	77,887	80,250	81,343	0.00
Government National Mortgage Association, 4.000%, 20/07/42	USD	76,077	80,696	80,152	0.00
Government National Mortgage Association, 3.000%, 20/08/42	USD	204,212	205,399	210,243	0.01
Government National Mortgage Association, 3.500%, 20/10/42	USD	194,519	198,286	203,523	0.01
Government National Mortgage Association, 3.000%, 20/12/42	USD	207,137	203,855	213,255	0.01
Government National Mortgage Association, 3.000%, 20/01/43	USD	930,714	910,993	958,204	0.03
Government National Mortgage Association, 3.500%, 20/02/43	USD	174,350	177,491	182,421	0.01
Government National Mortgage Association, 3.000%, 20/03/43	USD	265,268	266,822	272,656	0.01
Government National Mortgage Association, 3.000%, 20/03/43	USD	769,990	781,886	791,436	0.03
Government National Mortgage Association, 3.500%, 20/03/43	USD	265,665	272,286	277,621	0.01
Government National Mortgage Association, 3.500%, 15/04/43	USD	89,470	91,180	93,185	0.00
Government National Mortgage Association, 3.500%, 20/05/43	USD	815,582	845,491	851,570	0.03
Government National Mortgage Association, 4.000%, 20/05/43	USD	737,089	762,243	779,288	0.03
Government National Mortgage Association, 3.000%, 20/06/43	USD	848,522	837,738	872,155	0.03
Government National Mortgage Association, 3.500%, 20/06/43	USD	732,246	747,650	764,557	0.03
Government National Mortgage Association, 3.000%, 15/07/43	USD	266,505	259,034	273,692	0.01
Government National Mortgage Association, 5.000%, 20/07/43	USD	61,399	66,228	65,754	0.00
Government National Mortgage Association, 4.000%, 20/08/43	USD	115,572	121,550	122,132	0.00
Government National Mortgage Association, 3.500%, 20/09/43	USD	491,326	514,108	513,006	0.02
Government National Mortgage Association, 4.500%, 20/10/43	USD	71,797	76,838	76,695	0.00
Government National Mortgage Association, 4.500%, 20/11/43	USD	141,416	151,351	151,065	0.01
Government National Mortgage Association, 4.500%, 20/01/44	USD	129,137	138,665	137,948	0.01
Government National Mortgage Association, 4.000%, 20/02/44	USD	267,633	282,882	282,825	0.01
Government National Mortgage Association, 4.000%, 20/03/44	USD	59,546	62,665	62,810	0.00
Government National Mortgage Association, 4.000%, 20/05/44	USD	123,109	129,845	129,858	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Government National Mortgage Association, 4.000%, 20/06/44	USD	127,842	134,803	134,850	0.01
Government National Mortgage Association, 5.000%, 20/06/44	USD	167,726	182,205	182,261	0.01
Government National Mortgage Association, 4.000%, 15/07/44	USD	484,144	512,231	509,259	0.02
Government National Mortgage Association, 4.000%, 20/08/44	USD	480,300	508,322	506,630	0.02
Government National Mortgage Association, 3.500%, 20/10/44	USD	669,217	697,493	698,282	0.02
Government National Mortgage Association, 4.000%, 20/10/44	USD	81,261	85,841	85,716	0.00
Government National Mortgage Association, 4.500%, 20/11/44	USD	162,931	175,065	173,610	0.01
Government National Mortgage Association, 3.000%, 20/12/44	USD	221,948	228,637	227,718	0.01
Government National Mortgage Association, 3.500%, 20/12/44	USD	433,322	453,862	452,141	0.02
Government National Mortgage Association, 4.000%, 20/12/44	USD	474,473	498,408	500,483	0.02
Government National Mortgage Association, 4.500%, 20/12/44	USD	116,985	125,546	124,652	0.00
Government National Mortgage Association, 4.000%, 20/02/45	USD	170,016	178,784	179,336	0.01
Government National Mortgage Association, 3.500%, 20/03/45	USD	429,928	449,272	447,010	0.02
Government National Mortgage Association, 3.000%, 20/04/45	USD	1,073,704	1,095,463	1,100,025	0.04
Government National Mortgage Association, 3.500%, 20/04/45	USD	1,005,992	1,041,877	1,045,965	0.04
Government National Mortgage Association, 4.000%, 15/05/45	USD	521,205	551,485	548,058	0.02
Government National Mortgage Association, 3.000%, 20/06/45	USD	683,392	687,587	700,145	0.02
Government National Mortgage Association, 3.500%, 20/06/45	USD	903,288	930,364	939,180	0.03
Government National Mortgage Association, 3.000%, 20/07/45	USD	1,150,300	1,165,718	1,178,498	0.04
Government National Mortgage Association, 3.500%, 20/10/45	USD	732,488	765,491	761,593	0.03
Government National Mortgage Association, 4.000%, 20/10/45	USD	509,421	539,636	536,382	0.02
Government National Mortgage Association, 3.500%, 20/03/46	USD	659,085	693,947	682,774	0.02
Government National Mortgage Association, 3.500%, 20/04/46	USD	1,162,970	1,224,772	1,204,770	0.04
Government National Mortgage Association, 3.000%, 20/10/46	USD	868,703	904,840	888,925	0.03
Government National Mortgage Association, 3.500%, 20/10/46	USD	2,886,125	2,936,504	2,989,861	0.10
Government National Mortgage Association, 3.000%, 20/11/46	USD	1,740,540	1,768,313	1,781,056	0.06
Government National Mortgage Association, 3.000%, 20/12/46	USD	778,822	784,679	796,952	0.03
Government National Mortgage Association, 3.000%, 20/01/47	USD	595,928	599,654	609,800	0.02
Government National Mortgage Association, 3.500%, 20/01/47	USD	1,460,090	1,512,530	1,512,570	0.05
Government National Mortgage Association, 3.000%, 20/02/47	USD	1,155,532	1,149,903	1,182,431	0.04
Government National Mortgage Association, 4.500%, 20/02/47	USD	1,462,375	1,555,938	1,543,217	0.05
Government National Mortgage Association, 3.500%, 20/03/47	USD	1,227,513	1,275,986	1,270,170	0.04
Government National Mortgage Association, 4.000%, 20/03/47	USD	816,184	855,434	853,770	0.03
Government National Mortgage Association, 4.000%, 20/04/47	USD	963,042	1,011,386	1,005,894	0.03
Government National Mortgage Association, 3.500%, 20/05/47	USD	1,089,355	1,126,213	1,127,211	0.04
Government National Mortgage Association, 4.000%, 20/06/47	USD	349,697	368,254	365,257	0.01
Government National Mortgage Association, 3.500%, 20/07/47	USD	1,247,541	1,288,646	1,290,895	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Asset Backed Obligations - 11.36% (continued)					
United States (continued)					
Government National Mortgage Association, 3.500%, 20/08/47	USD	1,607,997	1,669,100	1,663,877	0.06
Government National Mortgage Association, 3.000%, 20/09/47	USD	1,307,195	1,325,312	1,336,619	0.05
Government National Mortgage Association, 3.500%, 20/09/47	USD	427,148	444,385	441,991	0.02
Government National Mortgage Association, 4.000%, 20/09/47	USD	781,974	826,003	816,769	0.03
Government National Mortgage Association, 3.000%, 20/10/47	USD	867,695	881,130	887,226	0.03
Government National Mortgage Association, 4.000%, 20/09/48	USD	4,562,467	4,688,362	4,733,370	0.16
Government National Mortgage Association, 4.500%, 22/07/49	USD	8,000,000	8,320,000	8,338,640	0.28
GS Mortgage Securities Trust 2014-GC18, 4.074%, 10/01/47	USD	250,000	257,764	265,944	0.01
JPMBB Commercial Mortgage Securities Trust 2014-C18, 4.439%, 15/02/47	USD	700,000	743,687	750,782	0.03
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30, 2.860%, 15/09/49	USD	1,000,000	971,503	1,012,243	0.03
SG Commercial Mortgage Securities Trust 2016-C5, 3.055%, 10/10/48	USD	200,000	196,032	205,727	0.01
Wells Fargo Commercial Mortgage Trust 2015-C31, 3.695%, 15/11/48	USD	500,000	512,979	532,558	0.02
WFRBS Commercial Mortgage Trust 2012-C10, 3.241%, 15/12/45	USD	200,000	201,845	202,846	0.01
WFRBS Commercial Mortgage Trust 2012-C8, 3.001%, 15/08/45	USD	500,000	477,030	509,400	0.02
Total United States			334,974,547	339,596,891	11.36
Total Asset Backed Obligations			335,056,356	339,676,693	11.36
Mortgage Backed Securities - 0.52%					
United States					
Ally Auto Receivables Trust 2018-2, 2.920%, 15/11/22	USD	145,000	144,980	146,068	0.01
Americredit Automobile Receivables Trust 2018-1, 3.500%, 18/01/24	USD	100,000	99,996	102,649	0.00
Americredit Automobile Receivables Trust 2018-3, 3.380%, 18/07/23	USD	100,000	99,995	101,963	0.00
BA Credit Card Trust, 3.100%, 15/12/23	USD	300,000	299,965	306,396	0.01
Bank, 4.231%, 15/09/60	USD	191,107	196,722	213,565	0.01
BANK 2017-BNK7, 3.175%, 15/09/60	USD	350,000	353,349	361,797	0.01
BANK 2018-BNK13, 4.217%, 15/08/61	USD	100,000	102,932	111,347	0.00
Benchmark 2018-B4, 4.121%, 15/07/51	USD	200,000	205,810	221,871	0.01
Benchmark 2018-B5 Mortgage Trust, 4.208%, 15/07/51	USD	200,000	205,843	223,476	0.01
CarMax Auto Owner Trust 2016-3, 1.600%, 18/01/22	USD	263,000	258,002	261,105	0.01
CarMax Auto Owner Trust 2017-2, 2.410%, 15/12/22	USD	130,000	127,515	130,260	0.00
CD 2017-CD6 Mortgage Trust, 3.456%, 13/11/50	USD	200,000	205,699	211,542	0.01
Citigroup Commercial Mortgage Trust, 3.372%, 10/10/47	USD	150,000	155,688	156,518	0.01
COMM 2012-CCRE3 Mortgage Trust, 2.822%, 15/10/45	USD	183,667	180,460	186,637	0.01
COMM 2015-CCRE26 Mortgage Trust, 3.359%, 10/10/48	USD	371,496	365,405	387,893	0.01
COMM 2015-CCRE27 Mortgage Trust, 3.349%, 10/10/48	USD	500,000	491,066	521,928	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Mortgage Backed Securities - 0.52% (continued)					
United States (continued)					
CSAIL 2017-C8 Commercial Mortgage Trust, 3.392%, 15/06/50	USD	66,678	64,644	69,791	0.00
CSAIL 2018-CX12 Commercial Mortgage Trust, 4.224%, 15/08/51	USD	400,000	411,686	445,000	0.02
Discover Card Execution Note Trust, 3.320%, 15/03/24	USD	100,000	99,998	102,687	0.00
Fannie Mae-Aces, 2.937%, 25/04/29	USD	400,000	407,960	411,604	0.01
Fannie Mae-Aces, 3.776%, 25/08/30	USD	100,000	100,639	109,050	0.00
Fannie Mae-Aces, 3.820%, 25/09/30	USD	150,000	147,880	164,485	0.01
Federal National Mortgage Association, 2.999%, 25/01/28	USD	265,000	256,086	273,219	0.01
Ford Credit Auto Lease Trust, 3.190%, 15/12/21	USD	80,000	79,995	80,828	0.00
Ford Credit Auto Owner Trust 2018-B, 3.240%, 15/04/23	USD	150,000	149,978	152,707	0.01
Freddie Mac Multifamily Structured Pass Through Certificates, 3.111%, 25/02/23	USD	1,600,000	1,604,132	1,654,217	0.06
Freddie Mac Multifamily Structured Pass Through Certificates, 3.250%, 25/04/23	USD	500,000	514,834	519,778	0.02
Freddie Mac Multifamily Structured Pass Through Certificates, 3.060%, 25/07/23	USD	1,000,000	1,032,299	1,034,931	0.03
Freddie Mac Multifamily Structured Pass Through Certificates, 3.208%, 25/02/26	USD	400,000	407,759	420,405	0.01
Freddie Mac Multifamily Structured Pass Through Certificates, 3.303%, 25/11/27	USD	365,000	363,113	387,957	0.01
Freddie Mac Multifamily Structured Pass Through Certificates, 3.542%, 25/03/34	USD	300,000	308,892	324,266	0.01
GS Mortgage Securities Trust 2012-GCJ7, 4.085%, 10/05/45	USD	290,000	295,672	301,621	0.01
GS Mortgage Securities Trust 2013-GC16, 5.161%, 10/11/46	USD	320,000	336,161	350,898	0.01
GS Mortgage Securities Trust 2014-GC18, 5.157%, 10/01/47	USD	186,000	185,285	187,696	0.01
GS Mortgage Securities Trust 2017-GS5, 3.218%, 10/03/50	USD	52,009	51,830	53,042	0.00
Honda Auto Receivables 2018-3 Owner Trust, 2.950%, 22/08/22	USD	200,000	199,978	202,443	0.01
JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP2, 2.713%, 15/08/49	USD	72,000	69,231	72,909	0.00
JPMCC Commercial Mortgage Securities Trust 2017-JP5, 3.549%, 15/03/50	USD	166,000	166,603	174,622	0.01
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29, 3.140%, 15/05/49	USD	200,000	206,604	205,944	0.01
Morgan Stanley Capital I 2017-HR2, 3.587%, 15/12/50	USD	300,000	308,835	318,358	0.01
Nissan Auto Receivables 2018-B Owner Trust, 3.060%, 15/03/23	USD	145,000	144,996	147,396	0.01
Santander Drive Auto Receivabl, 3.560%, 15/07/24	USD	100,000	99,985	101,440	0.00
UBS Commercial Mortgage Trust 2017-C5, 4.100%, 15/11/50	USD	125,000	125,076	132,929	0.00
UBS Commercial Mortgage Trust 2018-C10, 4.313%, 15/05/51	USD	100,000	102,901	111,225	0.00
UBS Commercial Mortgage Trust 2018-C13, 4.334%, 15/10/51	USD	300,000	308,803	336,352	0.01
Wells Fargo Commercial Mortgage Trust 2015-C28, 3.290%, 15/05/48	USD	832,831	816,793	866,785	0.03
Wells Fargo Commercial Mortgage Trust 2017-C41, 3.472%, 15/11/50	USD	750,000	771,393	789,914	0.03
WFRBS Commercial Mortgage Trust 2013-C11, 3.071%, 15/03/45	USD	1,000,000	1,020,715	1,024,306	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Mortgage Backed Securities - 0.52% (continued)					
United States (continued)					
World Omni Auto Receivables Trust 2018-D, 3.330%, 15/04/24	USD	150,000	149,973	153,836	0.01
World Omni Automobile Lease Securitization Trust 2018-B, 3.190%, 15/12/21	USD	100,000	99,994	101,588	0.00
Total United States			14,904,150	15,429,244	0.52
Total Mortgage Backed Securities			14,904,150	15,429,244	0.52
Corporate Bonds - 25.09%					
Australia					
AGL Energy Ltd, 5.000%, 05/11/21	AUD	100,000	81,595	74,049	0.00
APT Pipelines Ltd, 2.000%, 22/03/27	EUR	100,000	104,948	121,854	0.01
APT Pipelines Ltd, 3.500%, 22/03/30	GBP	100,000	146,656	137,674	0.01
Aurizon Network Pty Ltd, 4.000%, 21/06/24	AUD	200,000	159,154	149,077	0.01
AusNet Services Holdings Pty Ltd, 1.500%, 26/02/27	EUR	100,000	113,659	121,089	0.00
Australia & New Zealand Banking Group Ltd, 2.700%, 16/11/20	USD	250,000	250,563	251,335	0.01
Australia & New Zealand Banking Group Ltd, 2.300%, 01/06/21	USD	300,000	293,721	300,117	0.01
Australia & New Zealand Banking Group Ltd, 3.100%, 18/01/23	AUD	300,000	220,293	220,516	0.01
Australia & New Zealand Banking Group Ltd, 0.625%, 21/02/23	EUR	100,000	123,984	116,568	0.00
Australia & New Zealand Banking Group Ltd, 3.700%, 16/11/25	USD	100,000	101,350	106,594	0.00
Australia & New Zealand Banking Group Ltd, 0.750%, 29/09/26	EUR	100,000	112,038	117,415	0.00
BHP Billiton Finance Ltd, 0.750%, 28/10/22	EUR	200,000	234,626	234,251	0.01
BHP Billiton Finance Ltd, 1.500%, 29/04/30	EUR	100,000	95,041	121,766	0.01
BHP Billiton Finance Ltd, 4.300%, 25/09/42	GBP	100,000	165,722	169,315	0.01
BHP Billiton Finance Ltd, 6.500%, 22/10/77	GBP	100,000	139,801	144,687	0.01
BHP Billiton Finance USA Ltd, 2.875%, 24/02/22	USD	49,000	48,707	49,862	0.00
BHP Billiton Finance USA Ltd, 5.000%, 30/09/43	USD	100,000	92,121	124,546	0.01
Commonwealth Bank of Australia, 2.050%, 18/09/20	USD	100,000	99,952	99,745	0.00
Commonwealth Bank of Australia, 0.750%, 04/11/21	EUR	100,000	127,081	116,886	0.00
Commonwealth Bank of Australia, 2.750%, 10/03/22	USD	100,000	99,644	101,175	0.00
Commonwealth Bank of Australia, 0.500%, 11/07/22	EUR	200,000	232,527	231,753	0.01
Commonwealth Bank of Australia, 0.375%, 11/04/24	EUR	100,000	117,998	116,653	0.00
Commonwealth Bank of Australia, 4.500%, 09/12/25	USD	250,000	250,355	266,427	0.01
Commonwealth Bank of Australia, 3.000%, 04/09/26	GBP	100,000	163,803	141,065	0.01
Commonwealth Bank of Australia, 1.125%, 18/01/28	EUR	100,000	118,574	119,542	0.00
Commonwealth Bank of Australia, 1.625%, 10/02/31	EUR	100,000	108,273	128,819	0.01
Commonwealth Bank of Australia, 3.900%, 12/07/47	USD	300,000	285,645	323,127	0.01
FBG Finance Pty Ltd, 3.750%, 06/09/24	AUD	100,000	78,757	75,393	0.00
Goodman Australia Finance Pty Ltd, 1.375%, 27/09/25	EUR	100,000	119,740	117,209	0.00
Macquarie Bank Ltd, 1.125%, 20/01/22	EUR	100,000	117,831	117,278	0.00
Macquarie Bank Ltd, 4.875%, 10/06/25	USD	200,000	198,533	213,814	0.01
National Australia Bank Ltd, 0.875%, 26/06/20	GBP	100,000	128,581	126,973	0.01
National Australia Bank Ltd, 2.000%, 12/11/20	EUR	100,000	121,778	117,397	0.00
National Australia Bank Ltd, 1.875%, 12/07/21	USD	250,000	249,710	247,990	0.01
National Australia Bank Ltd, 1.000%, 10/12/21	CHF	200,000	220,847	212,921	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Australia (continued)					
National Australia Bank Ltd, 0.250%, 28/03/22	EUR	100,000	106,790	115,704	0.00
National Australia Bank Ltd, 2.500%, 22/05/22	USD	250,000	249,172	251,397	0.01
National Australia Bank Ltd, 0.350%, 07/09/22	EUR	100,000	118,521	115,381	0.00
National Australia Bank Ltd, 0.875%, 16/11/22	EUR	100,000	107,312	118,321	0.00
National Australia Bank Ltd, 0.250%, 20/05/24	EUR	100,000	111,925	114,141	0.00
National Australia Bank Ltd, 0.625%, 18/09/24	EUR	300,000	344,192	348,709	0.01
National Australia Bank Ltd, 0.875%, 19/02/27	EUR	100,000	112,841	120,098	0.00
National Australia Bank Ltd, 1.375%, 30/08/28	EUR	100,000	115,699	121,518	0.01
National Australia Bank Ltd, 1.125%, 20/05/31	EUR	100,000	111,391	117,463	0.00
Origin Energy Finance Ltd, 2.500%, 23/10/20	EUR	200,000	239,011	235,313	0.01
QBE Insurance Group Ltd, 5.250%, perpetual	USD	300,000	272,203	295,104	0.01
Rio Tinto Finance USA Ltd, 5.200%, 02/11/40	USD	50,000	52,983	62,388	0.00
Scentre Group Trust 1 Via Scentre Group Trust 2, 2.375%, 08/04/22	GBP	100,000	148,266	130,246	0.01
Scentre Group Trust 1 Via Scentre Group Trust 2, 1.375%, 22/03/23	EUR	100,000	117,722	119,169	0.00
Scentre Group Trust 1 Via Scentre Group Trust 2, 3.500%, 12/02/25	USD	100,000	99,931	102,462	0.00
Stockland Trust, 1.625%, 27/04/26	EUR	100,000	123,439	117,592	0.00
Sydney Airport Finance Co Pty Ltd, 1.750%, 26/04/28	EUR	100,000	123,374	122,449	0.01
Telstra Corp Ltd, 2.900%, 19/04/21	AUD	200,000	146,920	143,234	0.01
Telstra Corp Ltd, 2.500%, 15/09/23	EUR	100,000	138,187	126,061	0.01
Telstra Corp Ltd, 1.375%, 26/03/29	EUR	100,000	113,303	120,889	0.00
Toyota Finance Australia Ltd, 3.100%, 19/05/22	AUD	100,000	78,940	73,093	0.00
Transurban Finance Co Pty Ltd, 2.000%, 28/08/25	EUR	100,000	111,155	123,987	0.01
Volkswagen Financial Services Australia Pty Ltd, 3.250%, 13/04/21	AUD	200,000	147,966	142,958	0.01
Westpac Banking Corp, 2.650%, 25/01/21	USD	300,000	297,385	301,818	0.01
Westpac Banking Corp, 0.875%, 16/02/21	EUR	100,000	108,645	115,896	0.00
Westpac Banking Corp, 1.500%, 24/03/21	EUR	100,000	134,355	117,610	0.00
Westpac Banking Corp, 0.750%, 22/07/21	EUR	100,000	109,477	116,473	0.00
Westpac Banking Corp, 2.000%, 19/08/21	USD	100,000	100,012	99,439	0.00
Westpac Banking Corp, 2.800%, 11/01/22	USD	100,000	100,122	101,245	0.00
Westpac Banking Corp, 0.625%, 14/01/22	EUR	100,000	117,875	116,611	0.00
Westpac Banking Corp, 2.500%, 28/06/22	USD	200,000	199,875	201,248	0.01
Westpac Banking Corp, 3.125%, 27/10/22	AUD	300,000	220,684	220,245	0.01
Westpac Banking Corp, 2.750%, 11/01/23	USD	100,000	99,930	101,287	0.00
Westpac Banking Corp, 0.750%, 17/10/23	EUR	100,000	117,347	117,249	0.00
Westpac Banking Corp, 3.300%, 26/02/24	USD	250,000	252,042	259,505	0.01
Westpac Banking Corp, 2.125%, 02/05/25	GBP	100,000	131,183	131,072	0.01
Westpac Banking Corp, 2.700%, 19/08/26	USD	100,000	99,987	99,984	0.00
Westpac Banking Corp, 1.125%, 05/09/27	EUR	100,000	120,222	120,568	0.00
Westpac Banking Corp, 1.450%, 17/07/28	EUR	100,000	117,250	123,844	0.01
Westpac Banking Corp, 1.375%, 17/05/32	EUR	100,000	117,943	125,795	0.01
Total Australia			11,059,185	11,242,448	0.38

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Austria					
Erste Group Bank AG, 3.500%, 08/02/22	EUR	100,000	138,156	125,495	0.01
Erste Group Bank AG, 0.250%, 26/06/24	EUR	200,000	232,022	233,317	0.01
Erste Group Bank AG, 0.625%, 18/01/27	EUR	100,000	106,049	119,249	0.00
Heta Asset Resolution AG, 2.375%, 13/12/22	EUR	100,000	132,205	123,822	0.01
Hypoe NOE Landesbank fuer Niederoesterreich und Wien AG, 3.000%, 09/05/22	EUR	50,000	67,987	62,359	0.00
Hypoe NOE Landesbank fuer Niederoesterreich und Wien AG, 0.375%, 04/04/23	EUR	100,000	106,828	116,685	0.00
KAF Kaerntner Ausgleichszahlungs-Fonds, zero coupon, 14/01/32	EUR	100,000	94,768	107,702	0.00
OeBB-Infrastruktur AG, 2.250%, 04/07/23	EUR	200,000	257,114	252,563	0.01
OeBB-Infrastruktur AG, 1.000%, 18/11/24	EUR	100,000	110,492	121,973	0.01
OeBB-Infrastruktur AG, 3.375%, 18/05/32	EUR	150,000	219,644	233,537	0.01
OeBB-Infrastruktur AG, 3.000%, 24/10/33	EUR	200,000	286,220	306,043	0.01
Oesterreichische Kontrollbank AG, 2.875%, 07/09/21	USD	50,000	49,940	51,092	0.00
Oesterreichische Kontrollbank AG, 2.625%, 31/01/22	USD	200,000	199,855	203,988	0.01
Oesterreichische Kontrollbank AG, 2.875%, 13/03/23	USD	200,000	199,870	207,258	0.01
Oesterreichische Kontrollbank AG, 3.125%, 07/11/23	USD	100,000	99,820	105,107	0.00
Oesterreichische Kontrollbank AG, 0.250%, 26/09/24	EUR	100,000	117,561	117,142	0.00
Oesterreichische Kontrollbank AG, 2.625%, 22/11/24	CHF	150,000	168,542	181,006	0.01
OMV AG, 4.250%, 12/10/21	EUR	100,000	139,422	125,734	0.01
OMV AG, 0.750%, 04/12/23	EUR	100,000	112,959	118,172	0.00
OMV AG, zero coupon, 03/07/25	EUR	100,000	112,800	113,315	0.00
OMV AG, 1.875%, 04/12/28	EUR	100,000	113,221	128,456	0.01
OMV AG, 1.000%, 03/07/34	EUR	100,000	112,340	113,820	0.00
OMV AG, 2.875%, perpetual	EUR	100,000	116,615	120,920	0.00
Raiffeisenlandesbank Niederoesterreich-Wien AG, 0.500%, 20/04/21	EUR	100,000	113,676	115,770	0.00
Raiffeisen-Landesbank Steiermark AG, 0.625%, 20/01/23	EUR	100,000	108,209	117,710	0.00
Suzano Austria GmbH, 6.000%, 15/01/29	USD	200,000	207,653	218,462	0.01
Suzano Austria GmbH, 5.000%, 15/01/30	USD	200,000	195,748	202,166	0.01
Telekom Finanzmanagement GmbH, 1.500%, 07/12/26	EUR	100,000	107,111	122,949	0.01
UniCredit Bank Austria AG, 1.375%, 26/05/21	EUR	100,000	121,663	117,694	0.00
UniCredit Bank Austria AG, 0.750%, 25/02/25	EUR	100,000	113,486	119,638	0.00
Total Austria			4,261,976	4,403,144	0.15
Belgium					
Anheuser Busch InBev SA, 1.125%, 01/07/27	EUR	100,000	112,627	117,503	0.00
Anheuser Busch InBev SA, 1.650%, 28/03/31	EUR	100,000	112,234	120,197	0.00
Anheuser-Busch InBev SA/NV, 0.875%, 17/03/22	EUR	50,000	55,218	58,449	0.00
Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	EUR	200,000	235,365	234,882	0.01
Anheuser-Busch InBev SA/NV, 2.875%, 25/09/24	EUR	100,000	131,860	129,757	0.01
Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	EUR	45,000	52,951	54,950	0.00
Anheuser-Busch InBev SA/NV, 4.000%, 24/09/25	GBP	100,000	164,677	143,683	0.01
Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	EUR	100,000	140,444	130,889	0.01
Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	EUR	200,000	229,512	237,285	0.01
Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	EUR	50,000	55,275	62,520	0.00
Anheuser-Busch InBev SA/NV, 2.250%, 24/05/29	GBP	100,000	127,750	126,594	0.01
Anheuser-Busch InBev SA/NV, 1.500%, 18/04/30	EUR	100,000	111,972	118,998	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Belgium (continued)					
Anheuser-Busch InBev SA/NV, 2.000%, 23/01/35	EUR	100,000	117,472	122,449	0.01
Anheuser-Busch InBev SA/NV, 2.750%, 17/03/36	EUR	50,000	54,734	66,033	0.00
Belfius Bank SA, 0.625%, 30/08/23	EUR	100,000	115,508	116,435	0.00
Belfius Bank SA, 1.000%, 26/10/24	EUR	100,000	118,000	116,539	0.00
Belfius Bank SA/NV, 0.625%, 14/10/21	EUR	100,000	125,319	116,627	0.00
Belfius Bank SA/NV, 0.250%, 10/03/22	EUR	300,000	349,997	347,390	0.01
BNP Paribas Fortis SA, 0.500%, 23/09/24	EUR	100,000	107,084	117,919	0.00
bpost SA, 1.250%, 11/07/26	EUR	100,000	115,510	119,066	0.00
Eandis System Operator SCRL, 2.875%, 07/05/29	EUR	100,000	129,328	136,951	0.01
Elia System Operator SA/NV, 1.375%, 27/05/24	EUR	100,000	118,181	121,169	0.01
Elia System Operator SA/NV, 1.375%, 14/01/26	EUR	100,000	114,558	121,154	0.01
Euroclear Bank SA/NV, 0.500%, 10/07/23	EUR	100,000	116,236	116,193	0.00
ING Belgium SA, 0.625%, 30/05/25	EUR	200,000	231,180	237,777	0.01
KBC Bank NV, 0.750%, 08/03/26	EUR	400,000	469,407	480,610	0.02
KBC Group NV, 0.750%, 18/10/23	EUR	100,000	110,535	116,447	0.00
KBC Group NV, 1.125%, 25/01/24	EUR	100,000	113,499	117,940	0.00
KBC Group NV, 1.875%, 11/03/27	EUR	100,000	110,325	118,104	0.00
Total Belgium			4,146,758	4,224,510	0.14
Bermuda					
Aircastle Ltd, 5.125%, 15/03/21	USD	25,000	25,435	25,900	0.00
Aircastle Ltd, 5.500%, 15/02/22	USD	25,000	25,755	26,505	0.00
Aircastle Ltd, 5.000%, 01/04/23	USD	25,000	25,437	26,446	0.00
Aircastle Ltd, 4.125%, 01/05/24	USD	20,000	19,611	20,481	0.00
Aircastle Ltd, 4.250%, 15/06/26	USD	65,000	64,687	65,812	0.00
China Resources Gas Group Ltd, 4.500%, 05/04/22	USD	200,000	201,536	209,262	0.01
Enstar Group Ltd, 4.500%, 10/03/22	USD	100,000	101,393	102,686	0.00
Fidelity International Ltd, 6.750%, 19/10/20	GBP	50,000	80,236	67,597	0.00
IHS Markit Ltd, 4.750%, 01/08/28	USD	300,000	298,431	326,577	0.01
Kunlun Energy Co Ltd, 3.750%, 13/05/25	USD	200,000	198,096	208,454	0.01
Ooredoo International Finance Ltd, 3.875%, 31/01/28	USD	100,000	95,295	103,822	0.01
Qatar Reinsurance Co Ltd, 4.950%, perpetual	USD	300,000	286,665	299,265	0.01
Total Bermuda			1,422,577	1,482,807	0.05
British Virgin Islands					
Central Plaza Development Ltd, 3.875%, 30/01/21	USD	200,000	197,849	201,122	0.00
Charming Light Investments Ltd, 4.375%, 21/12/27	USD	300,000	282,491	314,529	0.01
China Cinda Finance 2015 I Ltd, 4.250%, 23/04/25	USD	200,000	198,813	208,742	0.01
China Cinda Finance 2017 I Ltd, 4.400%, 09/03/27	USD	200,000	201,240	209,900	0.01
China Great Wall International Holdings III Ltd, 2.750%, 31/08/20	USD	200,000	199,944	199,848	0.00
China Great Wall International Holdings III Ltd, 3.125%, 31/08/22	USD	400,000	391,264	401,888	0.01
China Southern Power Grid International Finance BVI Co Ltd, 3.500%, 08/05/27	USD	200,000	199,833	206,206	0.01
CNOOC Finance 2011 Ltd, 5.750%, 26/01/41	USD	200,000	217,197	258,000	0.01
HKT Capital No 2 Ltd, 3.625%, 02/04/25	USD	200,000	199,796	205,970	0.01
Huarong Finance 2017 Co Ltd, 4.750%, 27/04/27	USD	200,000	200,926	208,752	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
British Virgin Islands (continued)					
Huarong Finance II Co Ltd, 3.250%, 03/06/21	USD	200,000	200,403	200,584	0.00
Hysan MTN Ltd, 3.500%, 16/01/23	USD	200,000	202,782	205,400	0.01
Minmetals Bounteous Finance BVI Ltd, 4.750%, 30/07/25	USD	200,000	199,696	216,512	0.01
Nan Fung Treasury Ltd, 4.500%, 20/09/22	USD	200,000	203,750	208,772	0.01
Poly Real Estate Finance Ltd, 3.950%, 05/02/23	USD	200,000	195,981	203,164	0.01
Shanghai Electric Power Finance Ltd, 3.625%, 11/08/20	USD	200,000	201,923	201,278	0.01
Sinochem Overseas Capital Co Ltd, 4.500%, 12/11/20	USD	200,000	201,379	205,218	0.01
Sinopec Group Overseas Development 2012 Ltd, 3.900%, 17/05/22	USD	250,000	247,742	258,540	0.01
Sinopec Group Overseas Development 2015 Ltd, 1.000%, 28/04/22	EUR	100,000	107,480	116,437	0.00
Sinopec Group Overseas Development 2017 Ltd, 3.000%, 12/04/22	USD	200,000	201,483	201,824	0.01
Sinopec Group Overseas Development 2017 Ltd, 2.500%, 13/09/22	USD	200,000	198,414	199,002	0.00
Sinopec Group Overseas Development 2017 Ltd, 3.250%, 13/09/27	USD	200,000	198,529	201,744	0.01
State Elite Global Ltd, 2.750%, 13/06/22	USD	200,000	199,650	200,674	0.00
State Grid Overseas Investment 2014 Ltd, 4.125%, 07/05/24	USD	200,000	203,497	212,822	0.01
State Grid Overseas Investment 2016 Ltd, 2.750%, 04/05/22	USD	200,000	200,082	200,846	0.00
State Grid Overseas Investment 2016 Ltd, 3.500%, 04/05/27	USD	200,000	200,111	207,104	0.01
State Grid Overseas Investment 2016 Ltd, 2.125%, 02/05/30	EUR	200,000	234,852	253,262	0.01
Talent Yield European Ltd, 1.300%, 21/04/22	EUR	200,000	234,448	231,976	0.01
Total British Virgin Islands			5,921,555	6,140,116	0.21
Canada					
Alimentation Couche-Tard Inc, 2.700%, 26/07/22	USD	100,000	100,189	100,179	0.00
Alimentation Couche-Tard Inc, 3.550%, 26/07/27	USD	100,000	100,579	101,759	0.00
Anadarko Finance Co, 7.500%, 01/05/31	USD	55,000	68,311	72,739	0.00
Bank of Montreal, 3.100%, 13/07/20	USD	400,000	400,004	403,416	0.01
Bank of Montreal, 0.125%, 19/04/21	EUR	100,000	113,717	114,940	0.00
Bank of Montreal, 2.500%, 11/01/22	USD	250,000	250,189	252,975	0.01
Bank of Montreal, 2.900%, 26/03/22	USD	200,000	200,004	203,088	0.01
Bank of Montreal, 0.750%, 21/09/22	EUR	100,000	112,804	117,816	0.00
Bank of Montreal, 2.550%, 06/11/22	USD	250,000	245,999	252,347	0.01
Bank of Montreal, 0.200%, 26/01/23	EUR	300,000	347,444	347,516	0.01
Bank of Montreal, 3.803%, 15/12/32	USD	300,000	279,514	304,956	0.01
Bank Of Montreal, 3.300%, 05/02/24	USD	200,000	199,101	207,070	0.01
Bank of Nova Scotia, 2.150%, 14/07/20	USD	250,000	249,988	249,915	0.01
Bank of Nova Scotia, 2.450%, 22/03/21	USD	50,000	49,964	50,217	0.00
Bank of Nova Scotia, 3.125%, 20/04/21	USD	200,000	199,772	203,290	0.01
Bank of Nova Scotia, 2.700%, 07/03/22	USD	200,000	199,240	202,746	0.01
Bank of Nova Scotia, 0.250%, 28/09/22	EUR	300,000	348,515	348,097	0.01
Bank of Nova Scotia, 0.375%, 10/03/23	EUR	100,000	108,867	116,589	0.00
Bank of Nova Scotia, 0.250%, 11/01/24	EUR	200,000	228,839	232,579	0.01
Bank of Nova Scotia, 3.400%, 11/02/24	USD	300,000	299,748	312,135	0.01
Bank of Nova Scotia, 0.500%, 30/04/24	EUR	100,000	113,014	114,931	0.00
Bank of Nova Scotia, 0.500%, 22/01/25	EUR	100,000	123,120	117,882	0.00
Bell Canada Inc, 4.464%, 01/04/48	USD	300,000	298,985	329,493	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Canada (continued)					
Brookfield Finance Inc, 4.850%, 29/03/29	USD	50,000	49,914	54,615	0.00
Brookfield Finance Inc, 4.700%, 20/09/47	USD	100,000	99,266	104,278	0.00
Caisse Centrale Desjardins, 0.375%, 25/11/20	EUR	200,000	224,386	230,122	0.01
Cameco Corp, 3.750%, 14/11/22	CAD	50,000	48,476	39,440	0.00
Canadian Imperial Bank of Commerce, 2.700%, 02/02/21	USD	300,000	297,295	302,166	0.01
Canadian Imperial Bank of Commerce, 2.550%, 16/06/22	USD	300,000	299,917	303,180	0.01
Canadian Imperial Bank of Commerce, 0.250%, 24/01/23	EUR	100,000	116,009	116,022	0.00
Canadian Imperial Bank of Commerce, 0.375%, 03/05/24	EUR	200,000	222,542	227,109	0.01
Canadian National Railway Co, 6.250%, 01/08/34	USD	15,000	18,018	20,766	0.00
Canadian National Railway Co, 3.650%, 03/02/48	USD	200,000	187,495	211,012	0.01
Canadian Natural Resources Ltd, 3.800%, 15/04/24	USD	185,000	185,263	193,967	0.01
Canadian Natural Resources Ltd, 3.900%, 01/02/25	USD	150,000	149,894	156,807	0.01
Canadian Natural Resources Ltd, 6.250%, 15/03/38	USD	25,000	29,559	30,847	0.00
Canadian Natural Resources Ltd, 4.950%, 01/06/47	USD	100,000	103,247	114,370	0.00
Canadian Pacific Railway Co, 2.900%, 01/02/25	USD	100,000	99,976	102,643	0.00
Canadian Pacific Railway Co, 4.800%, 15/09/35	USD	20,000	19,926	22,871	0.00
Canadian Pacific Railway Co, 6.125%, 15/09/15	USD	30,000	30,000	40,892	0.00
Cenovus Energy Inc, 3.000%, 15/08/22	USD	35,000	34,749	35,133	0.00
Cenovus Energy Inc, 4.250%, 15/04/27	USD	150,000	146,295	155,318	0.01
Cenovus Energy Inc, 5.250%, 15/06/37	USD	300,000	295,634	313,608	0.01
Cenovus Energy Inc, 5.400%, 15/06/47	USD	150,000	140,961	161,493	0.01
Enbridge Inc, 3.500%, 10/06/24	USD	200,000	199,263	206,582	0.01
Enbridge Inc, 3.700%, 15/07/27	USD	200,000	201,419	207,516	0.01
Encana Corp, 3.900%, 15/11/21	USD	200,000	192,724	204,932	0.01
Fairfax Financial Holdings Ltd, 2.750%, 29/03/28	EUR	100,000	121,772	121,976	0.01
First Capital Realty Inc, 3.900%, 30/10/23	CAD	50,000	48,445	39,890	0.00
Fortis Inc, 3.055%, 04/10/26	USD	300,000	277,401	297,954	0.01
Glencore Finance Canada Ltd, 4.250%, 25/10/22	USD	250,000	240,209	261,602	0.01
Husky Energy Inc, 3.950%, 15/04/22	USD	200,000	201,036	207,154	0.01
Kinross Gold Corp, 4.500%, 15/07/27	USD	300,000	278,853	302,973	0.01
Magna International Inc, 1.900%, 24/11/23	EUR	100,000	106,391	122,497	0.01
Magna International Inc, 4.150%, 01/10/25	USD	50,000	49,878	53,572	0.00
Methanex Corp, 4.250%, 01/12/24	USD	200,000	201,044	203,734	0.01
Metro Inc, 5.030%, 01/12/44	CAD	200,000	154,157	183,143	0.01
National Bank of Canada, 0.500%, 26/01/22	EUR	200,000	226,045	232,846	0.01
Nexen Energy ULC, 7.500%, 30/07/39	USD	45,000	57,143	68,221	0.00
Nutrien Ltd, 3.150%, 01/10/22	USD	200,000	196,593	203,120	0.01
Nutrien Ltd, 3.000%, 01/04/25	USD	300,000	281,439	301,824	0.01
Nutrien Ltd, 5.875%, 01/12/36	USD	5,000	5,692	5,951	0.00
Nutrien Ltd, 5.250%, 15/01/45	USD	145,000	144,375	163,995	0.01
Petro-Canada, 5.950%, 15/05/35	USD	15,000	17,046	18,600	0.00
Plenary Properties LP, 6.288%, 31/01/44	CAD	281,445	276,133	291,057	0.01
Rio Tinto Alcan Inc, 7.250%, 15/03/31	USD	200,000	235,368	277,942	0.01
Rio Tinto Alcan Inc, 6.125%, 15/12/33	USD	15,000	17,022	20,070	0.00
Rogers Communications Inc, 3.000%, 15/03/23	USD	100,000	98,826	101,930	0.00
Rogers Communications Inc, 3.625%, 15/12/25	USD	35,000	34,831	36,933	0.00
Rogers Communications Inc, 2.900%, 15/11/26	USD	100,000	96,362	100,361	0.00
Rogers Communications Inc, 5.000%, 15/03/44	USD	50,000	49,683	57,984	0.00
Rogers Communications Inc, 4.350%, 01/05/49	USD	75,000	74,752	81,002	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Canada (continued)					
Royal Bank of Canada, 0.500%, 16/12/20	EUR	100,000	112,184	115,406	0.00
Royal Bank of Canada, 0.125%, 11/03/21	EUR	200,000	225,024	229,794	0.01
Royal Bank of Canada, 3.200%, 30/04/21	USD	200,000	200,038	203,624	0.01
Royal Bank of Canada, 2.750%, 01/02/22	USD	150,000	151,703	152,367	0.01
Royal Bank of Canada, 2.800%, 29/04/22	USD	500,000	499,726	508,135	0.02
Royal Bank of Canada, 3.700%, 05/10/23	USD	250,000	257,090	263,282	0.01
Royal Bank of Canada, 4.930%, 16/07/25	CAD	200,000	195,605	177,087	0.01
Scotiabank Capital Trust, 5.650%, 31/12/56	CAD	50,000	56,988	48,538	0.00
Shaw Communications Inc, 6.750%, 09/11/39	CAD	100,000	105,361	101,922	0.00
Suncor Energy Inc, 3.600%, 01/12/24	USD	100,000	99,586	104,301	0.00
Suncor Energy Inc, 6.850%, 01/06/39	USD	15,000	18,840	20,819	0.00
Suncor Energy Inc, 4.000%, 15/11/47	USD	105,000	104,501	108,739	0.00
TELUS Corp, 4.600%, 16/11/48	USD	50,000	49,401	55,476	0.00
TELUS Corp, 4.300%, 15/06/49	USD	100,000	99,051	106,205	0.00
Thomson Reuters Corp, 4.300%, 23/11/23	USD	150,000	152,354	158,669	0.01
Toronto-Dominion Bank, 2.563%, 24/06/20	CAD	300,000	281,720	231,044	0.01
Toronto-Dominion Bank, 0.375%, 12/01/21	EUR	100,000	107,076	115,236	0.00
Toronto-Dominion Bank, 2.550%, 25/01/21	USD	300,000	297,407	301,629	0.01
Toronto-Dominion Bank, 2.125%, 07/04/21	USD	50,000	49,970	49,962	0.00
Toronto-Dominion Bank, 3.250%, 11/06/21	USD	200,000	200,257	203,982	0.01
Toronto-Dominion Bank, 2.500%, 18/01/22	USD	500,000	505,254	506,010	0.02
Toronto-Dominion Bank, 0.250%, 12/01/23	EUR	300,000	347,966	348,128	0.01
Toronto-Dominion Bank, 0.625%, 20/07/23	EUR	100,000	116,752	117,049	0.00
Toronto-Dominion Bank, zero coupon, 09/02/24	EUR	300,000	335,685	344,882	0.01
Toronto-Dominion Bank, 0.500%, 03/04/24	EUR	200,000	214,158	235,349	0.01
Toronto-Dominion Bank, 0.375%, 25/04/24	EUR	100,000	112,667	114,563	0.00
Toronto-Dominion Bank, 2.650%, 12/06/24	USD	200,000	200,387	201,982	0.01
Toronto-Dominion Bank, 3.625%, 15/09/31	USD	100,000	100,087	101,661	0.00
Total Capital Canada Ltd, 1.125%, 18/03/22	EUR	200,000	216,740	235,946	0.01
Total Capital Canada Ltd, 2.750%, 15/07/23	USD	200,000	196,622	203,788	0.01
Toyota Credit Canada Inc, 2.020%, 28/02/22	CAD	300,000	227,517	229,476	0.01
TransCanada PipeLines Ltd, 3.800%, 01/10/20	USD	100,000	101,144	101,676	0.00
TransCanada PipeLines Ltd, 5.850%, 15/03/36	USD	15,000	17,086	18,008	0.00
TransCanada PipeLines Ltd, 6.200%, 15/10/37	USD	30,000	35,534	37,444	0.00
TransCanada PipeLines Ltd, 4.750%, 15/05/38	USD	300,000	303,446	327,012	0.01
TransCanada PipeLines Ltd, 7.250%, 15/08/38	USD	15,000	19,447	20,783	0.00
TransCanada PipeLines Ltd, 7.625%, 15/01/39	USD	200,000	261,468	286,386	0.01
TransCanada PipeLines Ltd, 4.875%, 15/05/48	USD	325,000	332,114	364,309	0.01
Waste Connections Inc, 3.500%, 01/05/29	USD	100,000	99,743	104,021	0.00
Yamana Gold Inc, 4.950%, 15/07/24	USD	50,000	49,974	52,736	0.00
Total Canada			18,578,304	19,276,121	0.64
Cayman Islands					
Alibaba Group Holding Ltd, 3.600%, 28/11/24	USD	200,000	199,802	208,636	0.01
Alibaba Group Holding Ltd, 4.500%, 28/11/34	USD	200,000	197,179	219,222	0.01
Avolon Holdings Funding Ltd, 3.625%, 01/05/22	USD	200,000	200,205	202,680	0.01
Baidu Inc, 3.875%, 29/09/23	USD	200,000	199,849	207,694	0.01
Baidu Inc, 4.375%, 14/05/24	USD	200,000	199,649	212,114	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Cayman Islands (continued)					
Braskem Finance Ltd, 5.750%, 15/04/21	USD	200,000	203,055	208,646	0.01
CDBL Funding 2, 2.625%, 01/08/20	USD	200,000	199,911	199,420	0.00
CDBL Funding 2, 3.000%, 01/08/22	USD	100,000	100,093	100,198	0.00
China Overseas Finance Cayman V Ltd, 3.950%, 15/11/22	USD	300,000	293,824	310,212	0.01
CK Hutchison Europe Finance 18 Ltd, 1.250%, 13/04/25	EUR	200,000	230,827	236,866	0.01
CSCEC Finance Cayman I Ltd, 2.950%, 19/11/20	USD	200,000	199,547	200,814	0.01
DIB Sukuk Ltd, 3.664%, 14/02/22	USD	300,000	296,126	303,465	0.01
Dwr Cymru Financing Ltd, 2.500%, 31/03/36	GBP	100,000	129,308	134,900	0.00
Fibria Overseas Finance Ltd, 4.000%, 14/01/25	USD	100,000	98,820	100,701	0.00
Hutchison Whampoa Europe Finance 12 Ltd, 3.625%, 06/06/22	EUR	100,000	136,663	125,856	0.00
Hutchison Whampoa Finance 14 Ltd, 1.375%, 31/10/21	EUR	100,000	108,773	117,454	0.00
Hutchison Whampoa International 12 II Ltd, 3.250%, 08/11/22	USD	200,000	198,315	204,332	0.01
IPIC GMTN Ltd, 5.000%, 15/11/20	USD	250,000	256,506	257,920	0.01
IPIC GMTN Ltd, 3.625%, 30/05/23	EUR	200,000	261,901	256,977	0.01
Lima Metro Line 2 Finance Ltd, 5.875%, 05/07/34	USD	200,000	202,684	212,992	0.01
Mizuho Financial Group Cayman 3 Ltd, 4.600%, 27/03/24	USD	200,000	200,619	212,228	0.01
Phoenix Group Holdings, 4.125%, 20/07/22	GBP	100,000	133,749	132,330	0.00
QNB Finance Ltd, 3.500%, 28/03/24	USD	300,000	297,952	305,976	0.01
Rakfunding Cayman Ltd, 4.125%, 09/04/24	USD	300,000	300,573	306,567	0.01
Sands China Ltd, 4.600%, 08/08/23	USD	200,000	201,790	210,422	0.01
Saudi Electricity Global Sukuk Co 3, 5.500%, 08/04/44	USD	200,000	204,716	222,568	0.01
Seagate HDD Cayman, 4.250%, 01/03/22	USD	200,000	200,242	203,238	0.01
Seagate HDD Cayman, 4.750%, 01/01/25	USD	200,000	198,977	201,732	0.01
Sharjah Sukuk Program Ltd, 3.854%, 03/04/26	USD	500,000	499,903	513,195	0.02
Southern Water Services Finance Ltd, 6.640%, 31/03/26	GBP	50,000	97,622	82,286	0.00
Tencent Holdings Ltd, 3.800%, 11/02/25	USD	200,000	201,968	208,510	0.01
Tencent Holdings Ltd, 3.925%, 19/01/38	USD	300,000	276,562	302,448	0.01
Thames Water Utilities Cayman Finance Ltd, 2.375%, 03/05/23	GBP	100,000	128,197	126,651	0.00
Thames Water Utilities Cayman Finance Ltd, 4.625%, 04/06/46	GBP	150,000	232,419	244,083	0.01
Vale Overseas Ltd, 4.375%, 11/01/22	USD	64,000	63,358	65,976	0.00
Vale Overseas Ltd, 6.250%, 10/08/26	USD	100,000	111,236	113,529	0.00
Vale Overseas Ltd, 6.875%, 21/11/36	USD	70,000	75,161	84,060	0.00
Vale Overseas Ltd, 6.875%, 10/11/39	USD	200,000	206,457	240,994	0.01
Yorkshire Water Services Odsal Finance Ltd, 6.588%, 21/02/23	GBP	100,000	173,654	150,426	0.00
Total Cayman Islands			7,718,192	7,948,318	0.27
Chile					
Celeo Redes Operacion Chile SA, 5.200%, 22/06/47	USD	587,841	586,041	611,802	0.02
Celulosa Arauco y Constitucion SA, 4.500%, 01/08/24	USD	250,000	250,306	263,625	0.01
Cencosud SA, 4.375%, 17/07/27	USD	200,000	201,142	200,886	0.01
Corp Nacional del Cobre de Chile, 3.625%, 01/08/27	USD	300,000	285,159	310,665	0.01
Corp Nacional del Cobre de Chile, 5.625%, 18/10/43	USD	250,000	251,020	311,940	0.01
Corp Nacional del Cobre de Chile, 4.500%, 01/08/47	USD	400,000	396,053	432,480	0.02
Corp Nacional del Cobre de Chile, 4.375%, 05/02/49	USD	200,000	193,386	212,314	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Chile (continued)					
Enel Americas SA, 4.000%, 25/10/26	USD	100,000	100,110	102,846	0.00
Enel Chile SA, 4.875%, 12/06/28	USD	100,000	100,700	109,171	0.00
Total Chile			2,363,917	2,555,729	0.09
China					
Bank of China Ltd, 5.000%, 13/11/24	USD	200,000	201,442	215,518	0.01
Bank of China Ltd, 3.875%, 30/06/25	USD	200,000	198,534	209,896	0.01
China Minmetals Corp, 3.750%, perpetual	USD	300,000	276,293	297,897	0.01
Chongqing Energy Investment Group Co Ltd, 5.625%, 18/03/22	USD	200,000	200,544	205,998	0.00
Industrial & Commercial Bank of China Ltd, 2.875%, 21/02/22	USD	100,000	100,524	100,540	0.00
Industrial & Commercial Bank of China Ltd, 2.957%, 08/11/22	USD	250,000	250,000	252,118	0.01
Industrial & Commercial Bank of China Ltd, 3.538%, 08/11/27	USD	250,000	250,000	256,695	0.01
Total China			1,477,337	1,538,662	0.05
Colombia					
Ecopetrol SA, 5.875%, 18/09/23	USD	200,000	204,115	221,446	0.01
Ecopetrol SA, 5.375%, 26/06/26	USD	165,000	164,296	181,782	0.00
Total Colombia			368,411	403,228	0.01
Czech Republic					
CEZ AS, 4.875%, 16/04/25	EUR	100,000	154,023	140,636	0.00
Total Czech Republic			154,023	140,636	0.00
Denmark					
AP Moller - Maersk A/S, 1.750%, 16/03/26	EUR	200,000	217,710	233,215	0.01
BRFKredit A/S, 0.250%, 01/07/23	EUR	200,000	207,184	232,416	0.01
Carlsberg Breweries A/S, 0.500%, 06/09/23	EUR	100,000	118,529	116,024	0.01
Carlsberg Breweries A/S, 0.875%, 01/07/29	EUR	100,000	111,036	113,634	0.00
Danske Bank A/S, 0.250%, 04/06/20	EUR	100,000	118,921	114,572	0.00
Danske Bank A/S, 0.125%, 09/03/21	EUR	300,000	348,999	344,715	0.01
Danske Bank A/S, 2.000%, 08/09/21	USD	100,000	99,998	98,378	0.00
Danske Bank A/S, 0.125%, 14/02/22	EUR	100,000	115,720	115,330	0.00
Danske Bank A/S, 2.700%, 02/03/22	USD	100,000	99,530	100,256	0.00
Danske Bank A/S, 1.375%, 24/05/22	EUR	100,000	113,001	116,581	0.01
Danske Bank A/S, 3.750%, 23/06/22	EUR	120,000	179,191	153,401	0.01
Danske Bank A/S, 0.875%, 22/05/23	EUR	100,000	119,318	114,541	0.00
Danske Bank A/S, 0.750%, 02/06/23	EUR	100,000	111,059	116,094	0.01
Danske Bank A/S, 5.375%, 12/01/24	USD	200,000	202,864	215,300	0.01
Jyske Bank A/S, 0.625%, 20/06/24	EUR	100,000	112,320	113,898	0.00
Nordea Kredit Realkreditaktieselskab, 1.000%, 01/10/22	DKK	2,500,000	410,646	400,229	0.01
Nykredit Realkredit A/S, 0.375%, 16/06/20	EUR	100,000	118,661	114,320	0.00
Nykredit Realkredit A/S, 1.000%, 01/07/21	DKK	2,000,000	325,450	314,754	0.01
Nykredit Realkredit A/S, 0.500%, 19/01/22	EUR	100,000	116,961	114,858	0.00
Nykredit Realkredit A/S, 1.000%, 01/04/22	DKK	4,000,000	638,127	634,806	0.02
Nykredit Realkredit A/S, 1.000%, 01/07/24	DKK	2,500,000	400,095	407,419	0.01
Orsted A/S, 2.625%, 19/09/22	EUR	100,000	131,834	123,801	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Denmark (continued)					
Orsted A/S, 5.750%, 09/04/40	GBP	50,000	87,604	96,020	0.00
Sydbank A/S, 1.375%, 18/09/23	EUR	100,000	115,457	117,644	0.01
Total Denmark			4,620,215	4,622,206	0.15
Finland					
Aktia Bank OYJ, 0.250%, 31/03/22	EUR	100,000	108,745	115,906	0.00
Fortum OYJ, 2.250%, 06/09/22	EUR	100,000	138,999	121,493	0.01
Fortum OYJ, 2.125%, 27/02/29	EUR	100,000	112,198	120,566	0.01
Nordea Bank AB, 1.000%, 22/02/23	EUR	100,000	118,477	118,181	0.00
Nordea Bank AB, 1.125%, 27/09/27	EUR	200,000	234,665	243,535	0.01
Nordea Bank Abp, 0.375%, 28/05/26	EUR	100,000	111,035	114,434	0.00
Nordea Mortgage Bank Plc, 0.625%, 19/10/22	EUR	100,000	113,531	117,705	0.00
Nordea Mortgage Bank Plc, 0.250%, 28/02/23	EUR	300,000	348,637	349,139	0.01
Nordea Mortgage Bank Plc, 0.625%, 23/05/25	EUR	300,000	350,732	357,909	0.01
Nordea Mortgage Bank Plc, 0.250%, 18/03/26	EUR	300,000	337,209	349,327	0.01
Nordea Mortgage Bank Plc, 0.625%, 17/03/27	EUR	200,000	208,992	238,845	0.01
OP Corporate Bank plc, 2.000%, 03/03/21	EUR	100,000	119,779	118,187	0.01
OP Corporate Bank plc, 0.875%, 21/06/21	EUR	100,000	108,380	116,178	0.00
OP Corporate Bank plc, 0.375%, 29/08/23	EUR	100,000	115,455	115,880	0.00
OP Corporate Bank plc, 0.375%, 19/06/24	EUR	100,000	112,817	114,215	0.00
OP Mortgage Bank, 0.250%, 23/11/20	EUR	200,000	214,235	230,015	0.01
OP Mortgage Bank, 0.050%, 22/02/23	EUR	100,000	115,499	115,695	0.00
OP Mortgage Bank, 0.250%, 13/03/24	EUR	100,000	106,252	116,814	0.00
OP Mortgage Bank, 1.000%, 28/11/24	EUR	100,000	124,014	121,503	0.01
Sampo Oyj, 1.250%, 30/05/25	EUR	100,000	111,878	119,186	0.01
Sampo OYJ, 2.250%, 27/09/30	EUR	100,000	117,413	127,010	0.01
Total Finland			3,428,942	3,541,723	0.12
France					
Accor SA, 2.375%, 17/09/23	EUR	100,000	110,829	123,198	0.01
Aeroports de Paris, 1.500%, 07/04/25	EUR	100,000	125,177	122,736	0.01
Aeroports de Paris, 2.750%, 05/06/28	EUR	100,000	138,488	136,820	0.01
Air Liquide Finance SA, 3.889%, 09/06/20	EUR	50,000	70,864	59,144	0.00
Air Liquide Finance SA, 1.875%, 05/06/24	EUR	200,000	252,987	249,475	0.01
Air Liquide Finance SA, 0.625%, 20/06/30	EUR	100,000	111,587	115,091	0.00
Ald SA, 1.250%, 11/10/22	EUR	100,000	115,130	116,951	0.00
APRR SA, 1.125%, 15/01/21	EUR	100,000	125,556	115,806	0.00
APRR SA, 1.125%, 09/01/26	EUR	200,000	231,862	241,216	0.01
APRR SA, 1.250%, 18/01/28	EUR	100,000	114,265	120,863	0.00
Arkea Home Loans SFH SA, 4.500%, 13/04/21	EUR	100,000	147,568	123,832	0.01
Arkea Home Loans SFH SA, 0.375%, 04/03/24	EUR	200,000	225,726	234,178	0.01
Arkea Home Loans SFH SA, 0.750%, 05/10/27	EUR	100,000	117,063	119,882	0.00
Arkema SA, 1.500%, 20/01/25	EUR	100,000	117,140	121,970	0.00
Auchan Holding SADIR, 2.375%, 12/12/22	EUR	100,000	139,075	118,929	0.00
Auchan Holding SADIR, 2.375%, 25/04/25	EUR	100,000	112,770	113,056	0.00
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	50,000	77,163	67,012	0.00
Autoroutes du Sud de la France SA, 1.125%, 20/04/26	EUR	200,000	233,473	242,537	0.01
Autoroutes du Sud de la France SA, 1.375%, 22/01/30	EUR	100,000	118,992	122,420	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
France (continued)					
AXA Bank Europe SCF, 3.500%, 05/11/20	EUR	50,000	68,680	59,952	0.00
AXA Bank Europe SCF, 0.125%, 14/03/22	EUR	100,000	106,670	115,390	0.00
AXA SA, 8.600%, 15/12/30	USD	25,000	30,649	35,648	0.00
AXA SA, 5.125%, 04/07/43	EUR	100,000	131,945	133,469	0.01
AXA SA, 3.250%, 28/05/49	EUR	200,000	222,564	250,554	0.01
AXA SA, 5.625%, 16/01/54	GBP	100,000	173,528	148,197	0.01
AXA SA, 3.875%, perpetual	EUR	200,000	215,226	253,718	0.01
AXA SA, 6.379%, perpetual	USD	150,000	162,223	169,947	0.01
Banque Federative du Credit Mutuel SA, 4.125%, 20/07/20	EUR	50,000	70,981	59,547	0.00
Banque Federative du Credit Mutuel SA, 4.000%, 22/10/20	EUR	50,000	67,302	59,860	0.00
Banque Federative du Credit Mutuel SA, 2.625%, 24/02/21	EUR	200,000	222,571	238,287	0.01
Banque Federative du Credit Mutuel SA, 2.500%, 13/04/21	USD	300,000	301,908	300,264	0.01
Banque Federative du Credit Mutuel SA, 0.375%, 13/01/22	EUR	100,000	112,669	115,284	0.00
Banque Federative du Credit Mutuel SA, 2.700%, 20/07/22	USD	200,000	194,766	201,342	0.01
Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22	EUR	100,000	117,319	115,936	0.00
Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	EUR	200,000	228,184	234,044	0.01
Banque Federative du Credit Mutuel SA, 3.000%, 28/11/23	EUR	100,000	140,828	129,004	0.01
Banque Federative du Credit Mutuel SA, 2.250%, 18/12/23	GBP	200,000	263,956	262,212	0.01
Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	EUR	100,000	119,203	116,998	0.00
Banque Federative du Credit Mutuel SA, 1.875%, 04/11/26	EUR	100,000	108,046	119,769	0.00
Banque Federative du Credit Mutuel SA, 2.625%, 31/03/27	EUR	100,000	117,489	126,190	0.01
Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	EUR	100,000	110,192	120,783	0.00
Banque Federative du Credit Mutuel SA, 2.500%, 25/05/28	EUR	100,000	117,744	124,822	0.01
Banque Federative du Credit Mutuel SA, 1.375%, 16/07/28	EUR	100,000	116,669	122,590	0.01
BNP Paribas Cardif SA, 1.000%, 29/11/24	EUR	200,000	220,080	229,026	0.01
BNP Paribas Home Loan SFH SA, 0.375%, 22/07/24	EUR	200,000	213,405	235,124	0.01
BNP Paribas Home Loan SFH SA, 0.875%, 14/11/24	EUR	200,000	249,737	241,389	0.01
BNP Paribas SA, 2.950%, 23/05/22	USD	200,000	201,626	202,040	0.01
BNP Paribas SA, 0.500%, 01/06/22	EUR	300,000	349,038	347,933	0.01
BNP Paribas SA, 0.750%, 11/11/22	EUR	100,000	113,710	117,011	0.00
BNP Paribas SA, 1.125%, 15/01/23	EUR	100,000	108,387	118,627	0.00
BNP Paribas SA, 4.500%, 21/03/23	EUR	50,000	75,120	66,865	0.00
BNP Paribas SA, 1.125%, 22/11/23	EUR	200,000	231,385	235,504	0.01
BNP Paribas SA, 3.800%, 10/01/24	USD	200,000	201,021	207,582	0.01
BNP Paribas SA, 1.000%, 17/04/24	EUR	100,000	123,116	117,341	0.00
BNP Paribas SA, 1.000%, 27/06/24	EUR	100,000	110,838	117,147	0.00
BNP Paribas SA, 4.705%, 10/01/25	USD	200,000	204,139	214,512	0.01
BNP Paribas SA, 2.750%, 27/01/26	EUR	100,000	106,969	126,592	0.01
BNP Paribas SA, 1.625%, 23/02/26	EUR	100,000	111,123	124,570	0.01
BNP Paribas SA, 1.125%, 11/06/26	EUR	200,000	240,473	234,800	0.01
BNP Paribas SA, 2.250%, 11/01/27	EUR	100,000	111,309	123,506	0.01
BNP Paribas SA, 2.125%, 23/01/27	EUR	200,000	233,068	246,942	0.01
BNP Paribas SA, 4.625%, 13/03/27	USD	150,000	150,189	159,825	0.01
BNP Paribas SA, 1.500%, 23/05/28	EUR	100,000	117,314	121,023	0.00
BNP Paribas SA, 1.375%, 28/05/29	EUR	100,000	110,599	117,397	0.00
BNP Paribas SA, 5.198%, 10/01/30	USD	200,000	203,708	228,690	0.01
BNP Paribas SA, 4.375%, 01/03/33	USD	300,000	282,792	309,177	0.01
BNP Paribas Via BNP Paribas US Medium-Term Note Program LLC, 3.250%, 03/03/23	USD	50,000	49,459	51,612	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
France (continued)					
Bouygues SA, 4.500%, 09/02/22	EUR	200,000	287,126	256,232	0.01
BPCE SA, 4.500%, 10/02/22	EUR	100,000	147,132	128,369	0.01
BPCE SA, 3.000%, 22/05/22	USD	300,000	302,197	303,036	0.01
BPCE SA, 1.125%, 14/12/22	EUR	100,000	121,246	118,723	0.00
BPCE SA, 2.125%, 16/12/22	GBP	200,000	263,639	261,115	0.01
BPCE SA, 1.125%, 18/01/23	EUR	200,000	225,376	234,707	0.01
BPCE SA, 0.375%, 05/10/23	EUR	100,000	105,950	115,306	0.00
BPCE SA, 0.875%, 31/01/24	EUR	100,000	122,144	116,267	0.00
BPCE SA, 4.000%, 15/04/24	USD	150,000	149,871	159,666	0.01
BPCE SA, 1.000%, 15/07/24	EUR	200,000	227,253	237,103	0.01
BPCE SA, 3.000%, 19/07/24	EUR	100,000	141,671	130,279	0.01
BPCE SA, 1.000%, 01/04/25	EUR	100,000	112,617	116,388	0.00
BPCE SA, 1.375%, 23/03/26	EUR	200,000	226,667	237,907	0.01
BPCE SA, 3.500%, 23/10/27	USD	250,000	242,865	254,965	0.01
BPCE SFH SA, 0.375%, 28/07/20	EUR	100,000	115,504	114,876	0.00
BPCE SFH SA, 2.125%, 17/09/20	EUR	100,000	138,498	117,399	0.00
BPCE SFH SA, 4.000%, 23/03/22	EUR	100,000	139,866	127,668	0.01
BPCE SFH SA, 0.500%, 11/10/22	EUR	100,000	114,400	117,214	0.00
BPCE SFH SA, 0.375%, 21/02/24	EUR	300,000	348,448	351,982	0.01
BPCE SFH SA, 1.000%, 24/02/25	EUR	100,000	124,524	121,512	0.00
BPCE SFH SA, 0.750%, 27/11/26	EUR	400,000	472,170	481,335	0.02
Caisse Centrale du Credit Immobilier de France SA, 0.125%, 01/03/21	EUR	200,000	232,017	229,787	0.01
Caisse de Refinancement de l'Habitat SA, 3.500%, 22/06/20	EUR	200,000	233,029	236,474	0.01
Caisse de Refinancement de l'Habitat SA, 3.900%, 18/01/21	EUR	300,000	371,795	364,749	0.01
Caisse de Refinancement de l'Habitat SA, 3.600%, 13/09/21	EUR	100,000	128,482	124,046	0.01
Caisse de Refinancement de l'Habitat SA, 4.000%, 17/06/22	EUR	200,000	259,772	257,697	0.01
Caisse de Refinancement de l'Habitat SA, 3.900%, 20/10/23	EUR	100,000	142,111	134,704	0.01
Caisse de Refinancement de l'Habitat SA, 3.600%, 08/03/24	EUR	120,000	179,203	161,683	0.01
Capgemini SE, 0.500%, 09/11/21	EUR	200,000	213,593	229,969	0.01
Carmila SA, 2.125%, 07/03/28	EUR	200,000	230,118	237,558	0.01
Carrefour SA, 3.875%, 25/04/21	EUR	100,000	136,263	121,926	0.00
Carrefour SA, 0.875%, 12/06/23	EUR	100,000	116,069	116,619	0.00
Carrefour SA, 1.250%, 03/06/25	EUR	100,000	106,532	118,248	0.00
Carrefour SA, 1.000%, 17/05/27	EUR	100,000	111,367	115,333	0.00
Cie de Financement Foncier SA, 3.500%, 05/11/20	EUR	200,000	279,753	239,831	0.01
Cie de Financement Foncier SA, 4.875%, 25/05/21	EUR	200,000	299,612	250,882	0.01
Cie de Financement Foncier SA, 5.750%, 04/10/21	EUR	59,000	90,316	76,631	0.00
Cie de Financement Foncier SA, 0.250%, 16/03/22	EUR	200,000	233,145	231,787	0.01
Cie de Financement Foncier SA, 0.200%, 16/09/22	EUR	100,000	118,893	116,061	0.00
Cie de Financement Foncier SA, 2.375%, 21/11/22	EUR	150,000	207,116	186,800	0.01
Cie de Financement Foncier SA, 0.625%, 10/02/23	EUR	200,000	217,217	235,768	0.01
Cie de Financement Foncier SA, 0.250%, 11/04/23	EUR	200,000	232,156	232,805	0.01
Cie de Financement Foncier SA, 0.500%, 04/09/24	EUR	200,000	213,398	236,497	0.01
Cie de Financement Foncier SA, 4.000%, 24/10/25	EUR	150,000	214,752	215,648	0.01
Cie de Financement Foncier SA, 0.225%, 14/09/26	EUR	200,000	207,123	231,930	0.01
Cie de Financement Foncier SA, 0.375%, 09/04/27	EUR	300,000	336,882	351,028	0.01
Cie De Saint Gobain, 0.625%, 15/03/24	EUR	200,000	225,434	231,994	0.01
Cie de Saint-Gobain, 1.000%, 17/03/25	EUR	100,000	105,144	118,438	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
France (continued)					
Cie de Saint-Gobain, 1.125%, 23/03/26	EUR	100,000	123,545	118,819	0.00
Cie Financiere et Industrielle des Autoroutes SA, 0.375%, 07/02/25	EUR	200,000	224,622	232,247	0.01
Cie Financiere et Industrielle des Autoroutes SA, 1.125%, 13/10/27	EUR	100,000	116,602	121,427	0.00
Cie Generale des Etablissements Michelin SCA, 0.875%, 03/09/25	EUR	100,000	115,997	118,302	0.00
CIF Euromortgage SA, 3.500%, 17/06/20	EUR	100,000	135,193	118,110	0.00
CNP Assurances, 6.875%, 30/09/41	EUR	100,000	143,577	130,550	0.01
CNP Assurances, 4.250%, 05/06/45	EUR	100,000	137,756	129,745	0.01
Coentreprise de Transport d'Electricite SA, 0.875%, 29/09/24	EUR	200,000	237,720	236,486	0.01
Council Of Europe Development Bank, 0.625%, 15/06/22	GBP	100,000	129,035	126,141	0.01
Credit Agricole Assurances SA, 4.250%, perpetual	EUR	200,000	217,370	248,170	0.01
Credit Agricole Home Loan SFH SA, 0.375%, 21/10/21	EUR	200,000	216,797	232,172	0.01
Credit Agricole Home Loan SFH SA, 4.000%, 17/01/22	EUR	100,000	149,202	126,816	0.01
Credit Agricole Home Loan SFH SA, 0.375%, 24/03/23	EUR	200,000	233,972	234,105	0.01
Credit Agricole Home Loan SFH SA, 0.625%, 11/09/23	EUR	100,000	107,374	118,480	0.00
Credit Agricole Home Loan SFH SA, 0.375%, 30/09/24	EUR	200,000	231,655	235,288	0.01
Credit Agricole Home Loan SFH SA, 0.500%, 03/04/25	EUR	200,000	237,998	236,800	0.01
Credit Agricole Home Loan SFH SA, 0.750%, 05/05/27	EUR	200,000	228,654	240,699	0.01
Credit Agricole Home Loan SFH SA, 1.375%, 03/02/32	EUR	100,000	117,404	127,374	0.01
Credit Agricole Home Loan SFH SA, 1.500%, 28/09/38	EUR	100,000	116,382	130,217	0.01
Credit Agricole Public Sector SCF SA, 0.875%, 02/08/27	EUR	200,000	234,690	242,159	0.01
Credit Agricole SA, 2.375%, 27/11/20	EUR	200,000	239,221	236,201	0.01
Credit Agricole SA, 3.900%, 19/04/21	EUR	100,000	143,165	121,655	0.00
Credit Agricole SA, 3.375%, 10/01/22	USD	300,000	304,740	305,769	0.01
Credit Agricole SA, 0.875%, 19/01/22	EUR	100,000	117,934	116,848	0.00
Credit Agricole SA, 0.750%, 05/12/23	EUR	200,000	224,517	234,641	0.01
Credit Agricole SA, 1.000%, 16/09/24	EUR	100,000	105,551	119,115	0.00
Credit Agricole SA, 1.375%, 13/03/25	EUR	100,000	123,918	119,421	0.00
Credit Agricole SA, 1.875%, 20/12/26	EUR	100,000	106,026	123,766	0.01
Credit Agricole SA, 4.125%, 10/01/27	USD	250,000	250,719	264,668	0.01
Credit Agricole SA, 1.375%, 03/05/27	EUR	200,000	235,157	243,061	0.01
Credit Agricole SA, 1.750%, 05/03/29	EUR	200,000	228,437	244,737	0.01
Credit Agricole SA, 1.000%, 03/07/29	EUR	100,000	111,237	117,021	0.00
Credit Mutuel - CIC Home Loan SFH SA, 0.500%, 21/01/22	EUR	200,000	217,747	233,081	0.01
Credit Mutuel - CIC Home Loan SFH SA, 0.375%, 12/09/22	EUR	100,000	119,818	116,674	0.00
Credit Mutuel - CIC Home Loan SFH SA, 4.125%, 16/01/23	EUR	100,000	150,164	132,116	0.01
Credit Mutuel - CIC Home Loan SFH SA, 1.750%, 19/06/24	EUR	200,000	271,817	250,677	0.01
Credit Mutuel - CIC Home Loan SFH SA, 0.625%, 02/02/26	EUR	300,000	348,916	357,789	0.01
Credit Mutuel Arkea SA, 1.625%, 15/04/26	EUR	100,000	111,773	119,116	0.00
Danone SA, 3.600%, 23/11/20	EUR	100,000	136,294	120,003	0.00
Danone SA, 0.424%, 03/11/22	EUR	100,000	108,595	115,756	0.00
Danone SA, 2.589%, 02/11/23	USD	100,000	98,696	100,456	0.00
Danone SA, 1.250%, 30/05/24	EUR	300,000	358,200	363,105	0.01
Danone SA, 1.208%, 03/11/28	EUR	100,000	108,595	122,042	0.00
Dexia Credit Local SA, 2.000%, 22/01/21	EUR	200,000	280,086	236,581	0.01
Dexia Credit Local SA, 0.200%, 16/03/21	EUR	200,000	232,003	230,156	0.01
Dexia Credit Local SA, 2.875%, 29/01/22	USD	250,000	250,614	255,493	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
France (continued)					
Dexia Credit Local SA, 2.375%, 20/09/22	USD	200,000	199,873	202,034	0.01
Dexia Credit Local SA, 0.750%, 25/01/23	EUR	100,000	108,605	118,276	0.00
Dexia Credit Local SA, 0.250%, 01/06/23	EUR	300,000	348,274	348,804	0.01
Dexia Credit Local SA, 0.625%, 03/02/24	EUR	200,000	234,998	236,602	0.01
Dexia Credit Local SA, 2.125%, 12/02/25	GBP	200,000	305,420	265,236	0.01
Electricite de France SA, 2.250%, 27/04/21	EUR	400,000	443,507	475,832	0.02
Electricite de France SA, 4.625%, 11/09/24	EUR	100,000	144,035	140,492	0.01
Electricite de France SA, 1.000%, 13/10/26	EUR	100,000	113,341	119,753	0.00
Electricite de France SA, 4.125%, 25/03/27	EUR	200,000	306,968	290,387	0.01
Electricite de France SA, 2.000%, 02/10/30	EUR	300,000	345,248	379,473	0.01
Electricite de France SA, 6.950%, 26/01/39	USD	150,000	188,024	210,530	0.01
Electricite de France SA, 5.600%, 27/01/40	USD	125,000	133,333	150,250	0.01
Electricite de France SA, 4.875%, 22/01/44	USD	200,000	210,825	221,776	0.01
Electricite de France SA, 6.000%, 29/12/49	GBP	100,000	135,970	136,584	0.01
Electricite de France SA, 6.000%, 23/01/14	GBP	200,000	396,334	398,434	0.01
Electricite de France SA, 4.125%, perpetual	EUR	200,000	243,956	243,972	0.01
Electricite de France SA, 5.250%, perpetual	USD	150,000	147,497	153,657	0.01
Electricite de France SA, 5.875%, perpetual	GBP	300,000	431,513	404,868	0.01
Engie Alliance GIE, 5.750%, 24/06/23	EUR	28,000	44,303	39,394	0.00
Engie SA, 0.500%, 13/03/22	EUR	200,000	233,706	231,978	0.01
Engie SA, 3.000%, 01/02/23	EUR	50,000	71,125	63,432	0.00
Engie SA, 0.375%, 28/02/23	EUR	100,000	119,422	115,969	0.00
Engie SA, 0.875%, 27/03/24	EUR	100,000	105,685	118,916	0.00
Engie SA, 0.375%, 21/06/27	EUR	100,000	111,601	114,982	0.00
Engie SA, 1.500%, 27/03/28	EUR	100,000	105,094	125,628	0.01
Engie SA, 1.375%, 28/02/29	EUR	100,000	119,217	123,749	0.01
Engie SA, 1.500%, 13/03/35	EUR	100,000	109,503	124,237	0.01
Engie SA, 1.375%, 21/06/39	EUR	100,000	109,978	115,563	0.00
Engie SA, 5.000%, 01/10/60	GBP	100,000	191,467	202,937	0.01
Engie SA, 1.375%, perpetual	EUR	100,000	119,079	113,992	0.00
Eutelsat SA, 3.125%, 10/10/22	EUR	100,000	140,115	125,119	0.01
Eutelsat SA, 2.000%, 02/10/25	EUR	100,000	117,215	117,243	0.00
Gecina SA, 1.375%, 30/06/27	EUR	100,000	112,030	122,055	0.00
Gecina SA, 1.625%, 29/05/34	EUR	100,000	109,985	119,059	0.00
Groupama SA, 6.000%, 23/01/27	EUR	100,000	140,752	141,751	0.01
Holding d'Infrastructures de Transport SAS, 4.875%, 27/10/21	EUR	50,000	73,900	63,284	0.00
Holding d'Infrastructures de Transport SAS, 1.625%, 27/11/27	EUR	100,000	116,529	117,837	0.00
HSBC France SA, 0.625%, 03/12/20	EUR	200,000	229,095	230,732	0.01
HSBC France SA, 0.200%, 04/09/21	EUR	100,000	117,025	114,711	0.00
HSBC France SA, 0.600%, 20/03/23	EUR	100,000	122,983	116,457	0.00
HSBC SFH France SA, 0.375%, 11/03/22	EUR	100,000	110,642	116,384	0.00
HSBC SFH France SA, 2.000%, 16/10/23	EUR	100,000	139,232	125,297	0.01
ICADE, 1.625%, 28/02/28	EUR	200,000	227,956	242,357	0.01
Imerys SA, 1.500%, 15/01/27	EUR	100,000	105,017	118,408	0.00
Infra Park SAS, 1.625%, 19/04/28	EUR	100,000	121,584	119,985	0.00
JCDecaux SA, 1.000%, 01/06/23	EUR	100,000	111,363	118,225	0.00
Kering SA, 2.500%, 15/07/20	EUR	100,000	140,626	117,062	0.00
Klepierre SA, 1.000%, 17/04/23	EUR	100,000	107,602	118,119	0.00
Klepierre SA, 0.625%, 01/07/30	EUR	100,000	112,552	112,053	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
France (continued)					
Klepierre SA, 1.625%, 13/12/32	EUR	100,000	117,610	122,637	0.01
La Banque Postale Home Loan SFH SA, 0.175%, 22/04/22	EUR	100,000	106,850	115,758	0.00
La Banque Postale Home Loan SFH SA, 0.875%, 07/02/28	EUR	300,000	349,339	364,219	0.01
La Banque Postale SA, 2.750%, 19/11/27	EUR	200,000	213,321	242,997	0.01
La Banque Postale SA, 1.375%, 24/04/29	EUR	100,000	112,724	118,440	0.00
La Poste SA, 4.375%, 26/06/23	EUR	59,000	89,224	79,346	0.00
La Poste SA, 1.125%, 04/06/25	EUR	200,000	219,619	240,640	0.01
Legrand SA, 0.625%, 24/06/28	EUR	100,000	111,085	114,202	0.00
Legrand SA, 1.875%, 06/07/32	EUR	100,000	114,049	127,926	0.01
LVMH Moet Hennessy Louis Vuitton SE, 1.000%, 24/09/21	EUR	100,000	117,033	116,730	0.00
LVMH Moet Hennessy Louis Vuitton SE, 0.375%, 26/05/22	EUR	45,000	49,821	51,983	0.00
LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	EUR	85,000	94,110	100,613	0.00
mFinance France SA, 1.398%, 26/09/20	EUR	60,000	66,840	69,388	0.00
Orange SA, 0.750%, 11/09/23	EUR	100,000	105,047	117,643	0.00
Orange SA, 1.000%, 12/05/25	EUR	300,000	349,362	357,516	0.01
Orange SA, 1.000%, 12/09/25	EUR	100,000	115,539	119,080	0.00
Orange SA, 1.500%, 09/09/27	EUR	100,000	104,753	123,353	0.01
Orange SA, 1.375%, 20/03/28	EUR	100,000	123,585	121,515	0.00
Orange SA, 2.000%, 15/01/29	EUR	100,000	114,248	127,409	0.01
Orange SA, 1.375%, 16/01/30	EUR	100,000	118,849	120,580	0.00
Orange SA, 1.875%, 12/09/30	EUR	100,000	115,668	125,800	0.01
Orange SA, 9.000%, 01/03/31	USD	25,000	33,592	38,036	0.00
Orange SA, 3.250%, 15/01/32	GBP	200,000	269,081	277,505	0.01
Orange SA, 8.125%, 28/01/33	EUR	43,000	85,383	91,632	0.00
Orange SA, 5.375%, 13/01/42	USD	50,000	51,785	60,607	0.00
Orange SA, 5.875%, perpetual	GBP	100,000	141,274	139,421	0.01
Orange SA, 5.250%, perpetual	EUR	100,000	142,510	133,141	0.01
Pernod Ricard SA, 5.750%, 07/04/21	USD	200,000	207,888	211,236	0.01
Pernod Ricard SA, 1.500%, 18/05/26	EUR	100,000	113,854	121,740	0.00
Peugeot SA, 2.000%, 20/03/25	EUR	300,000	340,487	360,372	0.01
PSA Banque France SA, 0.625%, 10/10/22	EUR	100,000	116,930	115,437	0.00
PSA Banque France SA, 0.750%, 19/04/23	EUR	100,000	123,306	115,493	0.00
RCI Banque SA, 2.250%, 29/03/21	EUR	50,000	68,644	59,122	0.00
RCI Banque SA, 0.625%, 10/11/21	EUR	65,000	72,110	74,802	0.00
RCI Banque SA, 0.750%, 12/01/22	EUR	100,000	116,315	115,204	0.00
RCI Banque SA, 0.750%, 26/09/22	EUR	45,000	53,353	51,766	0.00
RCI Banque SA, 0.750%, 10/04/23	EUR	55,000	61,756	63,161	0.00
RCI Banque SA, 2.000%, 11/07/24	EUR	200,000	232,636	240,783	0.01
RCI Banque SA, 1.750%, 10/04/26	EUR	100,000	112,427	117,444	0.00
Renault SA, 1.000%, 18/04/24	EUR	100,000	123,245	114,981	0.00
Renault SA, 1.000%, 28/11/25	EUR	100,000	116,416	114,391	0.00
RTE Réseau de Transport d'Electricite SADIR, 2.750%, 20/06/29	EUR	200,000	276,041	275,428	0.01
RTE Réseau de Transport d'Electricite SADIR, 2.000%, 18/04/36	EUR	100,000	112,484	130,444	0.01
Sanofi, 1.875%, 04/09/20	EUR	200,000	280,024	232,420	0.01
Sanofi, 4.000%, 29/03/21	USD	100,000	101,906	103,039	0.00
Sanofi, zero coupon, 21/03/22	EUR	100,000	113,246	114,490	0.00
Sanofi, zero coupon, 13/09/22	EUR	100,000	114,485	114,412	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
France (continued)					
Sanofi, 0.500%, 21/03/23	EUR	100,000	123,410	116,346	0.00
Sanofi, 3.375%, 19/06/23	USD	200,000	200,445	208,386	0.01
Sanofi, 2.500%, 14/11/23	EUR	100,000	140,419	126,213	0.01
Sanofi, 0.625%, 05/04/24	EUR	100,000	116,599	117,446	0.00
Sanofi, 1.000%, 21/03/26	EUR	100,000	123,193	120,115	0.00
Sanofi, 1.125%, 05/04/28	EUR	100,000	111,152	121,256	0.00
Sanofi, 3.625%, 19/06/28	USD	300,000	299,258	322,860	0.01
Sanofi, 0.875%, 21/03/29	EUR	100,000	113,063	118,426	0.00
Sanofi, 1.375%, 21/03/30	EUR	100,000	122,161	123,773	0.01
Schlumberger Finance France SAS, 1.000%, 18/02/26	EUR	100,000	113,056	119,794	0.00
Schneider Electric SE, 0.250%, 09/09/24	EUR	200,000	225,372	230,575	0.01
Schneider Electric SE, 0.875%, 13/12/26	EUR	100,000	117,096	118,465	0.00
Schneider Electric SE, 1.500%, 15/01/28	EUR	100,000	115,083	122,577	0.01
Societe Fonciere Lyonnaise SA, 1.500%, 29/05/25	EUR	100,000	115,603	119,852	0.00
Societe Generale SA, 0.750%, 19/02/21	EUR	300,000	351,926	346,905	0.01
Societe Generale SA, 0.125%, 05/10/21	EUR	100,000	111,885	114,621	0.00
Societe Generale SA, 0.250%, 18/01/22	EUR	100,000	115,555	114,858	0.00
Societe Generale SA, 0.500%, 13/01/23	EUR	100,000	115,542	114,451	0.00
Societe Generale SA, 5.000%, 17/01/24	USD	200,000	198,647	212,136	0.01
Societe Generale SA, 3.875%, 28/03/24	USD	200,000	200,118	206,956	0.01
Societe Generale SA, 1.125%, 23/01/25	EUR	100,000	122,167	116,367	0.00
Societe Generale SA, 2.625%, 27/02/25	EUR	100,000	106,564	124,004	0.01
Societe Generale SA, 0.875%, 01/07/26	EUR	200,000	227,282	228,366	0.01
Societe Generale SA, 4.250%, 19/08/26	USD	100,000	101,052	102,531	0.00
Societe Generale SA, 1.375%, 13/01/28	EUR	200,000	230,264	235,711	0.01
Societe Generale SA, 1.750%, 22/03/29	EUR	100,000	113,125	120,450	0.00
Societe Generale SA, 5.625%, 24/11/45	USD	200,000	198,836	227,716	0.01
Societe Generale SCF SA, 4.250%, 03/02/23	EUR	100,000	152,037	132,744	0.01
Societe Generale SFH SA, 0.250%, 23/01/24	EUR	300,000	349,323	349,751	0.01
Societe Generale SFH SA, 0.750%, 19/01/28	EUR	300,000	346,265	360,574	0.01
Sodexo SA, 1.125%, 22/05/25	EUR	100,000	118,191	118,507	0.00
Suez, 5.500%, 22/07/24	EUR	100,000	158,651	145,910	0.01
Suez, 1.000%, 03/04/25	EUR	200,000	233,096	240,093	0.01
Suez, 1.625%, 17/09/30	EUR	100,000	115,647	125,779	0.01
Teleperformance, 1.875%, 02/07/25	EUR	100,000	115,956	119,809	0.00
Thales SA, 0.875%, 19/04/24	EUR	100,000	123,146	118,217	0.00
Total Capital International SA, 2.125%, 15/03/23	EUR	100,000	131,613	123,445	0.01
Total Capital International SA, 0.250%, 12/07/23	EUR	200,000	230,665	231,229	0.01
Total Capital International SA, 3.700%, 15/01/24	USD	100,000	101,260	105,961	0.00
Total Capital International SA, 0.625%, 04/10/24	EUR	100,000	116,858	117,795	0.00
Total Capital International SA, 1.250%, 16/12/24	GBP	200,000	256,269	254,535	0.01
Total Capital International SA, 1.375%, 19/03/25	EUR	100,000	123,221	122,591	0.01
Total Capital International SA, 1.023%, 04/03/27	EUR	100,000	117,135	121,203	0.00
Total Capital International SA, 0.696%, 31/05/28	EUR	100,000	111,540	117,723	0.00
Total Capital International SA, 0.750%, 12/07/28	EUR	200,000	224,381	236,221	0.01
Total Capital International SA, 3.455%, 19/02/29	USD	300,000	300,369	319,176	0.01
Total Capital International SA, 1.535%, 31/05/39	EUR	100,000	111,540	121,291	0.00
Total Capital SA, 3.125%, 16/09/22	EUR	100,000	143,617	125,859	0.01
Total Capital SA, 3.883%, 11/10/28	USD	50,000	50,000	54,901	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
France (continued)					
TOTAL SA, 3.369%, perpetual	EUR	100,000	117,904	127,204	0.01
Unibail-Rodamco SE, 2.500%, 26/02/24	EUR	100,000	138,252	127,402	0.01
Unibail-Rodamco SE, 1.125%, 15/09/25	EUR	100,000	119,331	119,516	0.00
Unibail-Rodamco SE, 1.375%, 09/03/26	EUR	200,000	235,363	243,726	0.01
Unibail-Rodamco SE, 1.500%, 29/05/29	EUR	100,000	111,307	122,709	0.01
Unibail-Rodamco SE, 1.875%, 15/01/31	EUR	100,000	119,081	124,991	0.01
Unibail-Rodamco SE, 1.750%, 01/07/49	EUR	100,000	111,679	112,041	0.00
Unibail-Rodamco SE, 2.125%, perpetual	EUR	100,000	123,665	115,527	0.00
Unibail-Rodamco SE, 2.875%, perpetual	EUR	100,000	123,665	117,155	0.00
Valeo SA, 0.375%, 12/09/22	EUR	100,000	119,179	114,683	0.00
Veolia Environnement SA, 4.247%, 06/01/21	EUR	50,000	72,383	60,733	0.00
Veolia Environnement SA, 5.125%, 24/05/22	EUR	164,000	238,744	215,654	0.01
Veolia Environnement SA, 0.892%, 14/01/24	EUR	100,000	114,615	117,973	0.00
Veolia Environnement SA, 1.496%, 30/11/26	EUR	100,000	107,535	124,063	0.01
Veolia Environnement SA, 1.940%, 07/01/30	EUR	100,000	112,755	126,774	0.01
Vinci SA, 2.250%, 15/03/27	GBP	100,000	130,686	131,826	0.01
Vivendi SA, 0.750%, 26/05/21	EUR	100,000	111,800	115,663	0.00
Vivendi SA, zero coupon, 13/06/22	EUR	100,000	111,966	114,024	0.00
Vivendi SA, 0.875%, 18/09/24	EUR	100,000	119,264	117,482	0.00
Vivendi SA, 0.625%, 11/06/25	EUR	100,000	112,232	114,854	0.00
Vivendi SA, 1.125%, 11/12/28	EUR	100,000	111,128	114,779	0.00
Wendel SA, 1.000%, 20/04/23	EUR	100,000	110,401	116,605	0.00
Wendel SA, 1.375%, 26/04/26	EUR	100,000	111,897	116,159	0.00
Total France			54,004,016	54,718,325	1.83
Germany					
Aareal Bank AG, 0.125%, 01/02/23	EUR	200,000	229,835	231,814	0.01
Aareal Bank AG, 0.375%, 10/04/24	EUR	100,000	111,755	114,933	0.00
Allianz SE, 3.099%, 06/07/47	EUR	100,000	122,944	128,287	0.01
BASF SE, 0.875%, 22/05/25	EUR	300,000	350,910	358,630	0.01
BASF SE, 0.875%, 06/10/31	EUR	100,000	110,838	116,154	0.00
Bayer AG, 3.750%, 01/07/74	EUR	100,000	138,183	117,689	0.00
Bayer AG, 2.375%, 02/04/75	EUR	100,000	107,796	113,768	0.00
Bayerische Landesbank, 0.750%, 20/01/26	EUR	200,000	213,901	241,298	0.01
Bayerische Landesbank, 0.750%, 05/02/29	EUR	200,000	229,276	241,234	0.01
Bayerische Landesbodenkreditanstalt, 0.625%, 22/11/27	EUR	300,000	346,525	360,618	0.01
Berlin Hyp AG, 0.125%, 05/05/22	EUR	100,000	108,714	115,710	0.00
Berlin Hyp AG, 0.250%, 30/05/23	EUR	200,000	234,534	233,295	0.01
Berlin Hyp AG, 0.625%, 22/10/25	EUR	300,000	348,084	359,125	0.01
Berlin Hyp AG, 1.125%, 25/10/27	EUR	100,000	116,549	119,901	0.00
Bertelsmann SE & Co KGaA, 2.625%, 02/08/22	EUR	200,000	227,277	246,953	0.01
Commerzbank AG, 0.250%, 23/07/20	EUR	200,000	217,928	229,373	0.01
Commerzbank AG, 0.250%, 26/01/22	EUR	100,000	116,046	115,854	0.00
Commerzbank AG, 1.500%, 21/09/22	EUR	200,000	229,213	236,768	0.01
Commerzbank AG, 0.500%, 28/08/23	EUR	60,000	68,788	69,256	0.00
Commerzbank AG, 1.125%, 24/05/24	EUR	100,000	111,067	117,344	0.00
Commerzbank AG, 0.625%, 28/08/24	EUR	45,000	50,195	52,127	0.00
Commerzbank AG, 0.625%, 28/05/25	EUR	300,000	351,340	358,097	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Germany (continued)					
Commerzbank AG, 1.125%, 22/06/26	EUR	100,000	112,148	114,986	0.00
Commerzbank AG, 4.000%, 30/03/27	EUR	100,000	104,750	131,370	0.01
Commerzbank AG, 1.500%, 28/08/28	EUR	23,000	26,451	27,805	0.00
Commerzbank AG, 1.250%, 09/01/34	EUR	200,000	231,846	251,866	0.01
Daimler AG, 0.875%, 12/01/21	EUR	100,000	117,239	115,563	0.00
Daimler AG, 0.750%, 11/05/23	EUR	100,000	115,036	117,278	0.00
Daimler AG, 0.850%, 28/02/25	EUR	100,000	105,304	117,456	0.00
Daimler AG, 1.500%, 09/03/26	EUR	100,000	108,126	121,691	0.01
Daimler AG, 1.000%, 15/11/27	EUR	100,000	115,025	117,066	0.00
Daimler AG, 1.375%, 11/05/28	EUR	100,000	114,829	120,529	0.01
Daimler AG, 1.500%, 03/07/29	EUR	100,000	111,938	119,909	0.00
DB Privat- und Firmenkundenbank AG, 3.625%, 15/02/21	EUR	100,000	146,891	121,419	0.01
Deutsche Bahn Finance GMBH, 3.500%, 10/06/20	EUR	150,000	206,753	176,838	0.01
Deutsche Bahn Finance GMBH, zero coupon, 19/07/21	EUR	100,000	118,553	114,447	0.00
Deutsche Bahn Finance GMBH, 3.375%, 04/11/22	EUR	50,000	72,956	63,700	0.00
Deutsche Bahn Finance GMBH, 1.500%, 26/08/24	CHF	200,000	227,709	226,215	0.01
Deutsche Bahn Finance GMBH, 1.375%, 07/07/25	GBP	100,000	129,026	127,376	0.01
Deutsche Bahn Finance GMBH, 1.625%, 06/11/30	EUR	100,000	108,990	127,272	0.01
Deutsche Bahn Finance GMBH, 1.625%, 16/08/33	EUR	200,000	240,199	251,431	0.01
Deutsche Bank AG, 2.700%, 13/07/20	USD	100,000	100,167	99,496	0.00
Deutsche Bank AG, 1.375%, 07/09/20	EUR	100,000	131,760	116,286	0.00
Deutsche Bank AG, 0.375%, 18/01/21	EUR	100,000	119,258	112,642	0.00
Deutsche Bank AG, 1.625%, 12/02/21	EUR	100,000	114,060	114,789	0.00
Deutsche Bank AG, 4.250%, 14/10/21	USD	400,000	401,458	405,344	0.01
Deutsche Bank AG, 1.750%, 16/12/21	GBP	100,000	127,714	125,599	0.01
Deutsche Bank AG, 1.875%, 14/02/22	EUR	100,000	113,912	115,553	0.00
Deutsche Bank AG, 3.300%, 16/11/22	USD	100,000	99,947	98,550	0.00
Deutsche Bank AG, 2.375%, 11/01/23	EUR	200,000	280,793	235,761	0.01
Deutsche Bank AG, 3.950%, 27/02/23	USD	300,000	291,480	300,108	0.01
Deutsche Bank AG, 1.125%, 30/08/23	EUR	100,000	115,531	117,434	0.00
Deutsche Bank AG, 1.125%, 17/03/25	EUR	100,000	107,810	111,272	0.00
Deutsche Bank AG, 2.625%, 12/02/26	EUR	100,000	113,713	120,137	0.00
Deutsche Bank AG, 1.750%, 17/01/28	EUR	100,000	118,466	112,404	0.00
Deutsche Boerse AG, 2.375%, 05/10/22	EUR	200,000	254,876	247,008	0.01
Deutsche Genossenschafts-Hypothekenbank AG, 0.050%, 06/12/24	EUR	200,000	206,483	231,438	0.01
Deutsche Hypothekenbank AG, 0.125%, 20/04/22	EUR	50,000	52,739	57,803	0.00
Deutsche Hypothekenbank AG, 0.125%, 23/11/23	EUR	200,000	246,108	232,311	0.01
Deutsche Kreditbank AG, 0.500%, 19/03/27	EUR	100,000	105,413	118,474	0.00
Deutsche Pfandbriefbank AG, 0.050%, 09/08/21	EUR	100,000	116,300	115,019	0.00
Deutsche Pfandbriefbank AG, 0.750%, 07/02/23	EUR	300,000	339,079	347,530	0.01
Deutsche Pfandbriefbank AG, 0.625%, 30/08/27	EUR	200,000	225,197	238,488	0.01
Deutsche Post AG, 0.375%, 01/04/21	EUR	100,000	107,022	114,899	0.00
Deutsche Post AG, 2.750%, 09/10/23	EUR	50,000	70,513	63,928	0.00
Deutsche Post AG, 1.625%, 05/12/28	EUR	100,000	111,777	124,698	0.01
Deutsche Telekom AG, 0.875%, 25/03/26	EUR	55,000	61,845	64,481	0.00
Deutsche Telekom AG, 1.750%, 25/03/31	EUR	50,000	56,107	61,308	0.00
Dexia Kommunalbank Deutschland GmbH, 0.050%, 08/09/21	EUR	200,000	232,153	229,978	0.01
Dexia Kommunalbank Deutschland GmbH, 0.375%, 03/03/22	EUR	100,000	113,286	116,141	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Germany (continued)					
E.ON SE, 0.375%, 23/08/21	EUR	100,000	109,643	115,028	0.00
E.ON SE, 0.875%, 22/05/24	EUR	100,000	109,297	118,245	0.00
Erste Abwicklungsanstalt, zero coupon, 25/02/21	EUR	300,000	349,026	344,650	0.01
Eurogrid GmbH, 1.625%, 03/11/23	EUR	100,000	110,481	121,269	0.01
Evonik Industries AG, 1.000%, 23/01/23	EUR	100,000	117,509	118,140	0.00
FMS Wertmanagement, zero coupon, 18/09/20	EUR	200,000	237,265	229,297	0.01
FMS Wertmanagement, 3.375%, 17/06/21	EUR	100,000	137,634	122,773	0.01
FMS Wertmanagement, 0.875%, 14/02/22	GBP	100,000	125,109	127,218	0.01
FMS Wertmanagement, 2.000%, 01/08/22	USD	300,000	299,467	301,629	0.01
FMS Wertmanagement, 1.000%, 07/09/22	GBP	200,000	260,398	255,291	0.01
FMS Wertmanagement, 2.750%, 30/01/24	USD	200,000	200,801	207,878	0.01
FMS Wertmanagement, 0.375%, 29/04/30	EUR	300,000	299,709	351,565	0.01
Fresenius Medical Care AG & Co KGaA, 1.500%, 11/07/25	EUR	100,000	116,147	120,633	0.01
HeidelbergCement AG, 2.250%, 03/06/24	EUR	100,000	107,954	123,849	0.01
HeidelbergCement AG, 1.500%, 07/02/25	EUR	30,000	31,445	35,975	0.00
HSH Finanzfonds AoER, 0.250%, 07/02/23	EUR	100,000	106,812	116,168	0.00
HSH Nordbank AG, 0.250%, 19/11/20	EUR	200,000	214,949	229,726	0.01
Kreditanstalt fuer Wiederaufbau, 0.125%, 01/06/20	EUR	700,000	815,062	802,406	0.03
Kreditanstalt fuer Wiederaufbau, 2.400%, 02/07/20	AUD	400,000	278,867	284,052	0.01
Kreditanstalt fuer Wiederaufbau, 2.750%, 15/07/20	USD	425,000	424,956	428,183	0.02
Kreditanstalt fuer Wiederaufbau, 0.125%, 27/10/20	EUR	300,000	325,381	345,104	0.01
Kreditanstalt fuer Wiederaufbau, 0.375%, 15/12/20	GBP	200,000	259,662	252,830	0.01
Kreditanstalt fuer Wiederaufbau, 1.625%, 15/01/21	EUR	200,000	278,078	235,677	0.01
Kreditanstalt fuer Wiederaufbau, 3.375%, 18/01/21	EUR	300,000	414,036	362,958	0.01
Kreditanstalt fuer Wiederaufbau, 2.800%, 17/02/21	AUD	200,000	158,525	143,791	0.01
Kreditanstalt fuer Wiederaufbau, 1.625%, 15/03/21	USD	200,000	200,488	199,198	0.01
Kreditanstalt fuer Wiederaufbau, 2.375%, 24/03/21	USD	300,000	300,738	302,556	0.01
Kreditanstalt fuer Wiederaufbau, 2.625%, 12/04/21	USD	500,000	499,616	506,580	0.02
Kreditanstalt fuer Wiederaufbau, zero coupon, 25/05/21	EUR	700,000	816,009	806,591	0.03
Kreditanstalt fuer Wiederaufbau, 5.550%, 07/06/21	GBP	200,000	333,925	277,319	0.01
Kreditanstalt fuer Wiederaufbau, 1.500%, 15/06/21	USD	300,000	300,633	298,041	0.01
Kreditanstalt fuer Wiederaufbau, zero coupon, 30/06/21	EUR	200,000	232,447	230,557	0.01
Kreditanstalt fuer Wiederaufbau, 3.500%, 04/07/21	EUR	255,000	370,811	314,532	0.01
Kreditanstalt fuer Wiederaufbau, 3.125%, 15/12/21	USD	500,000	508,861	515,890	0.02
Kreditanstalt fuer Wiederaufbau, 2.625%, 25/01/22	USD	150,000	150,389	153,099	0.01
Kreditanstalt fuer Wiederaufbau, 2.500%, 15/02/22	USD	650,000	648,860	661,719	0.02
Kreditanstalt fuer Wiederaufbau, 2.125%, 07/03/22	USD	200,000	199,297	201,758	0.01
Kreditanstalt fuer Wiederaufbau, 0.875%, 15/03/22	GBP	100,000	130,431	127,262	0.01
Kreditanstalt fuer Wiederaufbau, zero coupon, 28/04/22	EUR	500,000	582,529	578,676	0.02
Kreditanstalt fuer Wiederaufbau, 2.900%, 06/06/22	AUD	300,000	237,777	220,034	0.01
Kreditanstalt fuer Wiederaufbau, 2.125%, 15/06/22	USD	200,000	199,869	201,940	0.01
Kreditanstalt fuer Wiederaufbau, zero coupon, 30/06/22	EUR	500,000	566,752	579,006	0.02
Kreditanstalt fuer Wiederaufbau, 0.625%, 04/07/22	EUR	100,000	106,923	117,987	0.00
Kreditanstalt fuer Wiederaufbau, 2.000%, 29/09/22	USD	300,000	299,447	301,965	0.01
Kreditanstalt fuer Wiederaufbau, 1.000%, 15/12/22	GBP	200,000	260,223	255,408	0.01
Kreditanstalt fuer Wiederaufbau, 2.375%, 29/12/22	USD	670,000	661,240	683,011	0.02
Kreditanstalt fuer Wiederaufbau, 0.125%, 24/02/23	EUR	900,000	1,049,399	1,049,283	0.04
Kreditanstalt fuer Wiederaufbau, 2.800%, 07/03/23	AUD	300,000	221,496	221,281	0.01
Kreditanstalt fuer Wiederaufbau, 0.125%, 07/06/23	EUR	500,000	587,238	583,755	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Germany (continued)					
Kreditanstalt fuer Wiederaufbau, zero coupon, 15/09/23	EUR	100,000	106,932	116,229	0.00
Kreditanstalt fuer Wiederaufbau, 0.125%, 07/11/23	EUR	500,000	572,930	584,415	0.02
Kreditanstalt fuer Wiederaufbau, 1.250%, 29/12/23	GBP	200,000	258,388	257,768	0.01
Kreditanstalt fuer Wiederaufbau, 2.625%, 28/02/24	USD	905,000	902,244	936,440	0.03
Kreditanstalt fuer Wiederaufbau, 0.050%, 30/05/24	EUR	100,000	114,630	116,945	0.00
Kreditanstalt fuer Wiederaufbau, 1.500%, 11/06/24	EUR	200,000	274,274	249,789	0.01
Kreditanstalt fuer Wiederaufbau, 0.125%, 04/10/24	EUR	500,000	577,230	585,583	0.02
Kreditanstalt fuer Wiederaufbau, 2.500%, 20/11/24	USD	300,000	311,894	309,675	0.01
Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/25	EUR	500,000	578,310	593,919	0.02
Kreditanstalt fuer Wiederaufbau, 2.000%, 02/05/25	USD	200,000	197,229	201,288	0.01
Kreditanstalt fuer Wiederaufbau, 0.250%, 15/09/25	EUR	500,000	573,468	589,984	0.02
Kreditanstalt fuer Wiederaufbau, 0.375%, 09/03/26	EUR	500,000	578,824	595,023	0.02
Kreditanstalt fuer Wiederaufbau, 0.625%, 22/02/27	EUR	200,000	215,659	242,378	0.01
Kreditanstalt fuer Wiederaufbau, 0.500%, 15/09/27	EUR	100,000	116,723	120,050	0.00
Kreditanstalt fuer Wiederaufbau, 0.625%, 07/01/28	EUR	300,000	366,886	363,679	0.01
Kreditanstalt fuer Wiederaufbau, 6.000%, 07/12/28	GBP	30,000	62,036	54,660	0.00
Kreditanstalt fuer Wiederaufbau, 0.750%, 15/01/29	EUR	200,000	233,410	245,049	0.01
Kreditanstalt fuer Wiederaufbau, 0.375%, 23/04/30	EUR	100,000	111,776	117,571	0.00
Kreditanstalt fuer Wiederaufbau, 1.125%, 15/09/32	EUR	250,000	289,957	317,321	0.01
Kreditanstalt fuer Wiederaufbau, 1.125%, 09/05/33	EUR	500,000	618,696	634,762	0.02
Kreditanstalt fuer Wiederaufbau, zero coupon, 18/04/36	USD	100,000	58,178	65,239	0.00
Kreditanstalt fuer Wiederaufbau, 5.000%, 09/06/36	GBP	100,000	192,599	194,951	0.01
Kreditanstalt fuer Wiederaufbau, 1.250%, 04/07/36	EUR	100,000	123,486	129,271	0.01
Kreditanstalt fuer Wiederaufbau, 1.125%, 15/06/37	EUR	500,000	528,360	635,291	0.02
Landesbank Baden-Wuerttemberg, 0.050%, 11/11/21	EUR	200,000	214,824	230,386	0.01
Landesbank Baden-Wuerttemberg, 0.500%, 07/06/22	EUR	400,000	476,097	462,289	0.02
Landesbank Baden-Wuerttemberg, 0.500%, 04/08/22	EUR	100,000	110,267	117,155	0.00
Landesbank Baden-Wuerttemberg, 0.125%, 27/06/23	EUR	200,000	233,544	232,088	0.01
Landesbank Hessen-Thueringen Girozentrale, zero coupon, 12/01/22	EUR	100,000	106,220	115,078	0.00
Landesbank Hessen-Thueringen Girozentrale, 0.375%, 08/02/24	EUR	300,000	345,698	352,166	0.01
Landesbank Hessen-Thueringen Girozentrale, 0.875%, 20/03/28	EUR	300,000	350,460	366,095	0.01
Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.125%, 05/11/20	EUR	220,000	235,902	252,869	0.01
Landeskreditbank Baden-Wuerttemberg Foerderbank, 0.875%, 07/03/22	GBP	100,000	129,027	126,961	0.01
Landwirtschaftliche Rentenbank, 2.500%, 13/04/21	AUD	300,000	221,000	215,077	0.01
Landwirtschaftliche Rentenbank, 2.875%, 30/08/21	EUR	100,000	111,321	122,491	0.01
Landwirtschaftliche Rentenbank, 2.000%, 06/12/21	USD	200,000	201,013	200,876	0.01
Landwirtschaftliche Rentenbank, 5.500%, 29/03/22	AUD	100,000	97,834	78,069	0.00
Landwirtschaftliche Rentenbank, 1.250%, 20/05/22	EUR	100,000	135,953	119,837	0.00
Landwirtschaftliche Rentenbank, 0.250%, 24/11/22	EUR	100,000	119,350	116,806	0.00
Landwirtschaftliche Rentenbank, 1.875%, 17/04/23	USD	500,000	481,783	501,065	0.02
Landwirtschaftliche Rentenbank, 1.125%, 15/12/23	GBP	100,000	129,784	128,095	0.01
Landwirtschaftliche Rentenbank, 0.375%, 22/01/24	EUR	300,000	351,918	354,448	0.01
Landwirtschaftliche Rentenbank, 2.000%, 13/01/25	USD	100,000	100,417	100,601	0.00
Landwirtschaftliche Rentenbank, 0.500%, 06/03/25	EUR	200,000	234,694	238,574	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Germany (continued)					
Landwirtschaftliche Rentenbank, 2.375%, 10/06/25	USD	100,000	99,221	102,581	0.00
Landwirtschaftliche Rentenbank, 1.375%, 08/09/25	GBP	200,000	257,107	259,488	0.01
Landwirtschaftliche Rentenbank, 0.375%, 16/03/26	EUR	100,000	104,927	118,596	0.00
Landwirtschaftliche Rentenbank, 1.750%, 27/07/26	USD	250,000	249,098	246,200	0.01
Landwirtschaftliche Rentenbank, 2.600%, 23/03/27	AUD	200,000	150,706	148,967	0.01
Landwirtschaftliche Rentenbank, 0.375%, 14/02/28	EUR	200,000	226,827	236,620	0.01
Landwirtschaftliche Rentenbank, 0.625%, 20/02/30	EUR	100,000	113,586	120,334	0.01
Landwirtschaftliche Rentenbank, 0.625%, 31/10/36	EUR	100,000	96,075	117,047	0.00
LANXESS AG, 0.250%, 07/10/21	EUR	100,000	118,641	114,635	0.00
Linde AG, 2.000%, 18/04/23	EUR	50,000	68,650	61,808	0.00
Merck Financial Services GmbH, 1.375%, 01/09/22	EUR	100,000	120,028	119,160	0.00
Merck KGaA, 2.625%, 12/12/74	EUR	100,000	122,084	118,154	0.00
Muenchener Hypothekenbank eG, 0.500%, 07/06/23	EUR	100,000	108,245	117,799	0.00
Muenchener Hypothekenbank eG, 0.250%, 13/12/23	EUR	300,000	344,221	350,338	0.01
Muenchener Hypothekenbank eG, 0.500%, 22/04/26	EUR	100,000	114,368	118,840	0.00
Muenchener Hypothekenbank eG, 0.625%, 23/10/26	EUR	100,000	118,927	119,835	0.00
Muenchener Hypothekenbank eG, 2.500%, 04/07/28	EUR	100,000	137,787	138,849	0.01
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 6.250%, 26/05/42	EUR	100,000	160,625	133,733	0.01
Norddeutsche Landesbank Girozentrale, 0.750%, 18/01/28	EUR	300,000	340,043	360,728	0.01
NRW Bank, 1.750%, 17/08/20	USD	300,000	300,116	299,046	0.01
NRW Bank, zero coupon, 01/02/22	EUR	200,000	232,652	230,664	0.01
NRW Bank, 0.250%, 10/03/25	EUR	100,000	106,116	117,124	0.00
NRW Bank, 0.875%, 10/11/25	EUR	200,000	218,340	243,480	0.01
NRW Bank, 0.500%, 13/09/27	EUR	400,000	464,748	475,695	0.02
NRW Bank, 0.625%, 04/01/28	EUR	300,000	346,408	359,901	0.01
Robert Bosch GmbH, 1.750%, 08/07/24	EUR	100,000	121,831	124,086	0.01
SAP SE, 1.000%, 01/04/25	EUR	100,000	109,420	120,667	0.01
SAP SE, 1.375%, 13/03/30	EUR	100,000	122,867	123,464	0.01
SAP SE, 1.625%, 10/03/31	EUR	100,000	112,020	125,181	0.01
Schaeffler AG, 1.125%, 26/03/22	EUR	30,000	33,963	34,972	0.00
Schaeffler AG, 1.875%, 26/03/24	EUR	45,000	50,777	53,508	0.00
Schaeffler AG, 2.875%, 26/03/27	EUR	50,000	56,439	61,966	0.00
Sparkasse KoelnBonn, 0.375%, 03/06/22	EUR	100,000	108,560	116,494	0.00
Talanx AG, 3.125%, 13/02/23	EUR	100,000	131,035	127,469	0.01
TLG Immobilien AG, 1.500%, 28/05/26	EUR	100,000	109,810	113,905	0.00
UniCredit Bank AG, 0.250%, 01/10/20	EUR	100,000	112,853	114,854	0.00
UniCredit Bank AG, 0.125%, 26/10/23	EUR	300,000	346,765	348,268	0.01
Vier Gas Transport GmbH, 2.875%, 12/06/25	EUR	100,000	141,360	131,946	0.01
Volkswagen Bank GmbH, 1.250%, 01/08/22	EUR	100,000	113,180	116,750	0.00
Volkswagen Bank GmbH, 0.750%, 15/06/23	EUR	100,000	117,804	114,932	0.00
Volkswagen Bank GmbH, 1.875%, 31/01/24	EUR	100,000	113,515	119,393	0.00
Volkswagen Bank GmbH, 1.250%, 10/06/24	EUR	100,000	116,223	116,265	0.00
Volkswagen Bank GmbH, 1.250%, 15/12/25	EUR	65,000	76,115	74,684	0.00
Volkswagen Bank GmbH, 2.500%, 31/07/26	EUR	100,000	113,341	123,348	0.01
Volkswagen Financial Services AG, 0.250%, 16/10/20	EUR	100,000	114,606	114,246	0.00
Volkswagen Financial Services AG, 0.375%, 12/04/21	EUR	100,000	115,718	114,455	0.00
Volkswagen Financial Services AG, 0.625%, 01/04/22	EUR	100,000	112,891	114,879	0.00
Volkswagen Financial Services AG, 0.875%, 12/04/23	EUR	100,000	121,818	115,276	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Germany (continued)					
Volkswagen Financial Services AG, 1.375%, 16/10/23	EUR	100,000	114,611	117,250	0.00
Volkswagen Financial Services AG, 1.500%, 01/10/24	EUR	100,000	112,726	117,270	0.00
Volkswagen Financial Services AG, 2.250%, 01/10/27	EUR	100,000	113,181	120,758	0.01
Volkswagen Leasing GmbH, 0.250%, 16/02/21	EUR	360,000	418,001	411,210	0.01
Volkswagen Leasing GmbH, 2.375%, 06/09/22	EUR	100,000	132,668	120,945	0.01
Volkswagen Leasing GmbH, 1.000%, 16/02/23	EUR	40,000	46,383	46,324	0.00
Volkswagen Leasing GmbH, 1.625%, 15/08/25	EUR	50,000	57,878	58,734	0.00
WL BANK AG Westfaelische Landschaft Bodenkreditbank, 0.500%, 29/07/22	EUR	100,000	109,661	117,090	0.00
WL BANK AG Westfaelische Landschaft Bodenkreditbank, 0.125%, 01/03/24	EUR	300,000	346,786	348,654	0.01
WL BANK AG Westfaelische Landschaft Bodenkreditbank, 0.750%, 02/02/26	EUR	100,000	108,238	120,692	0.01
WL BANK AG Westfaelische Landschaft Bodenkreditbank, 0.875%, 18/01/30	EUR	100,000	116,505	121,728	0.01
Total Germany			47,964,365	48,612,698	1.63
Guernsey					
Credit Suisse Group Funding Guernsey Ltd, 0.625%, 21/08/20	CHF	200,000	208,165	207,444	0.01
Credit Suisse Group Funding Guernsey Ltd, 3.125%, 10/12/20	USD	150,000	149,866	151,209	0.00
Credit Suisse Group Funding Guernsey Ltd, 1.250%, 14/04/22	EUR	100,000	107,615	117,845	0.00
Credit Suisse Group Funding Guernsey Ltd, 3.750%, 26/03/25	USD	150,000	149,793	156,365	0.01
Credit Suisse Group Funding Guernsey Ltd, 4.875%, 15/05/45	USD	50,000	49,697	58,466	0.00
Total Guernsey			665,136	691,329	0.02
Hong Kong					
AIA Group Ltd, 3.600%, 09/04/29	USD	200,000	199,918	209,402	0.01
AIA Group Ltd, 4.875%, 11/03/44	USD	200,000	204,583	240,498	0.01
Beijing State-Owned Assets Management Hong Kong Co Ltd, 4.125%, 26/05/25	USD	100,000	104,017	103,585	0.00
CITIC Ltd, 3.700%, 14/06/26	USD	300,000	305,075	303,489	0.01
CNAC HK Finbridge Co Ltd, 3.000%, 19/07/20	USD	200,000	200,460	200,400	0.01
CNAC HK Finbridge Co Ltd, 4.125%, 14/03/21	USD	300,000	300,117	305,391	0.01
CNAC HK Finbridge Co Ltd, 1.750%, 14/06/22	EUR	200,000	231,994	233,789	0.01
CNAC HK Finbridge Co Ltd, 4.125%, 19/07/27	USD	100,000	102,254	103,035	0.00
CNAC HK Finbridge Co Ltd, 5.125%, 14/03/28	USD	300,000	297,246	331,827	0.01
Hong Kong Sukuk 2017 Ltd, 3.132%, 28/02/27	USD	300,000	301,559	311,028	0.01
ICBCIL Finance Co Ltd, 3.375%, 05/04/22	USD	100,000	101,228	101,140	0.00
Vanke Real Estate Hong Kong Co Ltd, 4.150%, 18/04/23	USD	200,000	197,305	205,698	0.01
Total Hong Kong			2,545,756	2,649,282	0.09
India					
Adani Ports & Special Economic Zone Ltd, 3.950%, 19/01/22	USD	200,000	201,844	204,048	0.01
Adani Ports & Special Economic Zone Ltd, 4.000%, 30/07/27	USD	100,000	100,744	100,051	0.00
Axis Bank Ltd, 3.250%, 21/05/20	USD	100,000	99,943	100,259	0.00
Axis Bank Ltd, 3.000%, 08/08/22	USD	200,000	199,938	198,992	0.01
Bharti Airtel Ltd, 4.375%, 10/06/25	USD	200,000	198,088	203,020	0.01
Hindustan Petroleum Corp Ltd, 4.000%, 12/07/27	USD	100,000	101,648	101,882	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
India (continued)					
Indian Oil Corp Ltd, 4.750%, 16/01/24	USD	200,000	199,971	210,874	0.01
Reliance Industries Ltd, 3.667%, 30/11/27	USD	300,000	280,198	302,532	0.01
Rural Electrification Corp Ltd, 3.875%, 07/07/27	USD	200,000	201,770	195,970	0.00
Total India			<u>1,584,144</u>	<u>1,617,628</u>	<u>0.05</u>
Indonesia					
Indonesia Asahan Aluminium Persero PT, 5.710%, 15/11/23	USD	300,000	321,617	329,262	0.01
Pertamina Persero PT, 5.625%, 20/05/43	USD	100,000	88,100	110,032	0.00
Pertamina Persero PT, 6.450%, 30/05/44	USD	200,000	203,566	244,632	0.01
Perusahaan Listrik Negara PT, 4.125%, 15/05/27	USD	200,000	197,321	203,878	0.01
Perusahaan Listrik Negara PT, 5.250%, 15/05/47	USD	200,000	200,279	211,428	0.01
Total Indonesia			<u>1,010,883</u>	<u>1,099,232</u>	<u>0.04</u>
Ireland					
Abbott Ireland Financing DAC, 0.875%, 27/09/23	EUR	100,000	117,807	117,823	0.00
Abbott Ireland Financing DAC, 1.500%, 27/09/26	EUR	100,000	117,598	122,347	0.00
AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.625%, 30/10/20	USD	150,000	153,417	153,954	0.01
AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.950%, 01/02/22	USD	400,000	404,064	411,292	0.01
AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.500%, 15/01/25	USD	150,000	149,349	151,726	0.01
AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 4.450%, 01/10/25	USD	500,000	500,866	525,370	0.02
AerCap Ireland Capital DAC Via AerCap Global Aviation Trust, 3.650%, 21/07/27	USD	100,000	99,485	99,352	0.00
AIB Group PLC, 4.263%, 10/04/25	USD	200,000	201,042	205,892	0.01
AIB Group PLC, 2.250%, 03/07/25	EUR	200,000	231,036	241,134	0.01
AIB Mortgage Bank, 0.625%, 03/02/22	EUR	100,000	113,647	116,997	0.00
Aquarius & Investments PLC for Zurich Insurance Co Ltd, 4.250%, 02/10/43	EUR	100,000	131,671	130,912	0.01
Bank of Ireland Group PLC, 1.375%, 29/08/23	EUR	100,000	115,799	116,373	0.00
Bank of Ireland Mortgage Bank, 0.625%, 19/02/21	EUR	100,000	108,426	115,824	0.00
CRH Finance DAC, 1.375%, 18/10/28	EUR	100,000	110,473	121,421	0.00
ESB Finance DAC, 1.750%, 07/02/29	EUR	200,000	237,340	251,356	0.01
Fresenius Finance Ireland PLC, 1.500%, 30/01/24	EUR	25,000	26,712	29,872	0.00
Fresenius Finance Ireland PLC, 2.125%, 01/02/27	EUR	50,000	53,214	62,123	0.00
Fresenius Finance Ireland PLC, 3.000%, 30/01/32	EUR	100,000	106,294	130,272	0.01
Freshwater Finance PLC, 5.182%, 20/04/35	GBP	100,000	182,035	172,712	0.01
GE Capital European Funding Unlimited Co, 2.250%, 20/07/20	EUR	250,000	299,583	291,536	0.01
GE Capital European Funding Unlimited Co, 2.625%, 15/03/23	EUR	50,000	70,468	61,565	0.00
GE Capital European Funding Unlimited Co, 6.025%, 01/03/38	EUR	100,000	195,765	169,260	0.01
GE Capital International Funding Co Unlimited Co, 2.342%, 15/11/20	USD	400,000	398,098	398,076	0.01
GE Capital International Funding Co Unlimited Co, 3.373%, 15/11/25	USD	200,000	201,413	202,586	0.01
GE Capital International Funding Co Unlimited Co, 4.418%, 15/11/35	USD	382,000	380,571	378,084	0.01
GE Capital UK Funding Unlimited Co, 4.125%, 13/09/23	GBP	100,000	173,718	137,287	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Ireland (continued)					
Johnson Controls International plc, 1.000%, 15/09/23	EUR	200,000	232,738	235,099	0.01
Liberty Mutual Finance Europe DAC, 1.750%, 27/03/24	EUR	100,000	107,425	119,567	0.00
Lunar Funding V for Swisscom AG, 1.125%, 12/10/26	EUR	200,000	231,764	240,225	0.01
MMC Norilsk Nickel OJSC Via MMC Finance DAC, 4.100%, 11/04/23	USD	300,000	301,358	302,754	0.01
Rosneft Oil Co Via Rosneft International Finance DAC, 4.199%, 06/03/22	USD	200,000	197,515	202,988	0.01
Ryanair DAC, 1.125%, 10/03/23	EUR	100,000	111,544	116,947	0.00
Shire Acquisitions Investments Ireland DAC, 2.400%, 23/09/21	USD	100,000	99,952	99,847	0.00
Shire Acquisitions Investments Ireland DAC, 2.875%, 23/09/23	USD	100,000	99,992	100,985	0.00
Shire Acquisitions Investments Ireland DAC, 3.200%, 23/09/26	USD	90,000	90,191	90,734	0.00
Willow No 2 Ireland PLC for Zurich Insurance Co Ltd, 4.250%, 01/10/45	USD	200,000	199,655	205,734	0.01
Total Ireland			<u>6,552,025</u>	<u>6,630,026</u>	<u>0.22</u>
Israel					
Israel Chemicals Ltd, 6.375%, 31/05/38	USD	300,000	298,204	338,496	0.01
Israel Electric Corp Ltd, 4.250%, 14/08/28	USD	300,000	290,721	313,191	0.01
Total Israel			<u>588,925</u>	<u>651,687</u>	<u>0.02</u>
Italy					
2i Rete Gas SpA, 2.195%, 11/09/25	EUR	100,000	115,555	122,135	0.01
2i Rete Gas SpA, 1.608%, 31/10/27	EUR	100,000	117,610	116,636	0.00
A2A SpA, 4.375%, 10/01/21	EUR	200,000	285,043	243,193	0.01
ACEA SpA, 1.500%, 08/06/27	EUR	200,000	220,648	233,773	0.01
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	50,000	76,122	70,549	0.00
Assicurazioni Generali SpA, 7.750%, 12/12/42	EUR	100,000	140,020	136,707	0.01
Assicurazioni Generali SpA, 5.500%, 27/10/47	EUR	100,000	112,967	130,532	0.01
Assicurazioni Generali SpA, 5.000%, 08/06/48	EUR	100,000	117,473	125,989	0.01
Atlantia SpA, 1.625%, 03/02/25	EUR	200,000	229,529	225,412	0.01
Autostrade per l'Italia SpA, 2.875%, 26/02/21	EUR	100,000	123,860	118,773	0.00
Autostrade per l'Italia SpA, 1.875%, 04/11/25	EUR	100,000	109,378	113,988	0.00
Autostrade per l'Italia SpA, 1.875%, 26/09/29	EUR	100,000	119,284	107,949	0.00
Banca Monte dei Paschi di Siena SpA, 2.875%, 16/07/24	EUR	200,000	266,791	245,448	0.01
Banca Popolare di Milano Scarl, 0.625%, 08/06/23	EUR	100,000	118,043	114,786	0.00
Banco BPM SpA, 1.000%, 23/01/25	EUR	200,000	231,228	230,190	0.01
CDP Reti SpA, 1.875%, 29/05/22	EUR	100,000	108,035	115,659	0.00
Credit Agricole Cariparma SpA, 0.250%, 30/09/24	EUR	100,000	102,201	114,577	0.00
Credit Agricole Cariparma SpA, 1.625%, 21/03/29	EUR	200,000	211,409	247,584	0.01
Enel SpA, 5.250%, 20/05/24	EUR	100,000	127,396	142,262	0.01
Enel SpA, 5.625%, 21/06/27	EUR	50,000	79,475	78,849	0.00
Enel SpA, 7.750%, 10/09/75	GBP	100,000	144,784	136,138	0.01
Enel SpA, 2.500%, 24/11/78	EUR	100,000	117,891	114,853	0.00
Eni SpA, 0.750%, 17/05/22	EUR	100,000	119,889	116,891	0.00
Eni SpA, 0.625%, 19/09/24	EUR	100,000	111,862	116,749	0.00
Eni SpA, 1.000%, 14/03/25	EUR	100,000	119,901	118,867	0.00
Eni SpA, 1.500%, 02/02/26	EUR	300,000	316,179	366,183	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Italy (continued)					
Eni SpA, 4.250%, 09/05/29	USD	200,000	203,252	211,294	0.01
FCA Bank SpA, 1.000%, 15/11/21	EUR	100,000	105,952	116,122	0.00
FCA Bank SpA, 0.625%, 24/11/22	EUR	115,000	128,202	131,528	0.01
Ferrovie dello Stato Italiane SpA, 1.500%, 27/06/25	EUR	200,000	237,476	233,465	0.01
Hera SpA, 0.875%, 14/10/26	EUR	200,000	219,236	227,635	0.01
Intesa Sanpaolo SpA, 5.000%, 27/01/21	EUR	100,000	140,008	123,397	0.01
Intesa Sanpaolo SpA, 0.625%, 20/01/22	EUR	100,000	117,586	116,472	0.00
Intesa Sanpaolo SpA, 1.125%, 04/03/22	EUR	150,000	170,126	173,599	0.01
Intesa Sanpaolo SpA, 3.125%, 14/07/22	USD	100,000	100,440	98,979	0.00
Intesa Sanpaolo SpA, 0.625%, 23/03/23	EUR	300,000	348,070	351,541	0.01
Intesa Sanpaolo SpA, 2.125%, 30/08/23	EUR	100,000	115,623	119,669	0.01
Intesa Sanpaolo SpA, 1.000%, 04/07/24	EUR	100,000	113,520	113,840	0.00
Intesa Sanpaolo SpA, 1.125%, 14/07/25	EUR	200,000	233,269	241,895	0.01
Intesa Sanpaolo SpA, 3.250%, 10/02/26	EUR	100,000	122,117	137,508	0.01
Intesa Sanpaolo SpA, 1.750%, 04/07/29	EUR	100,000	112,850	113,127	0.00
Iren SpA, 1.950%, 19/09/25	EUR	100,000	115,348	119,623	0.01
Iren SpA, 1.500%, 24/10/27	EUR	100,000	115,910	114,453	0.00
Italgas SpA, 0.500%, 19/01/22	EUR	100,000	119,122	115,567	0.00
Mediobanca Banca di Credito Finanziario SpA, 1.625%, 07/01/25	EUR	100,000	112,689	115,752	0.00
Mediobanca Banca di Credito Finanziario SpA, 1.375%, 10/11/25	EUR	100,000	109,204	121,206	0.01
Mediobanca Banca di Credito Finanziario SpA, 1.250%, 24/11/29	EUR	100,000	108,530	119,785	0.01
Snam SpA, zero coupon, 25/10/20	EUR	100,000	109,643	114,098	0.00
Snam SpA, 1.250%, 25/01/25	EUR	100,000	106,565	119,596	0.01
Snam SpA, 1.375%, 25/10/27	EUR	100,000	117,409	119,309	0.00
Societa Iniziative Autostradali e Servizi SpA, 1.625%, 08/02/28	EUR	200,000	221,279	223,136	0.01
Terna Rete Elettrica Nazionale SpA, 0.875%, 02/02/22	EUR	100,000	117,326	116,699	0.00
Terna Rete Elettrica Nazionale SpA, 4.900%, 28/10/24	EUR	50,000	77,359	71,209	0.00
Terna Rete Elettrica Nazionale SpA, 1.375%, 26/07/27	EUR	200,000	222,921	240,699	0.01
UniCredit SpA, 2.625%, 31/10/20	EUR	100,000	141,059	118,406	0.00
UniCredit SpA, 3.250%, 14/01/21	EUR	200,000	280,399	239,200	0.01
UniCredit SpA, 6.572%, 14/01/22	USD	350,000	352,838	371,588	0.01
UniCredit SpA, 3.750%, 12/04/22	USD	300,000	289,959	303,231	0.01
UniCredit SpA, 2.000%, 04/03/23	EUR	100,000	108,836	118,695	0.00
UniCredit SpA, 3.000%, 31/01/24	EUR	100,000	142,032	129,287	0.01
UniCredit SpA, 0.375%, 31/10/26	EUR	200,000	202,971	226,929	0.01
Unione di Banche Italiane SpA, 1.000%, 27/01/23	EUR	100,000	108,593	118,211	0.00
Unione di Banche Italiane SpA, 1.500%, 10/04/24	EUR	100,000	112,070	113,451	0.00
Unione di Banche Italiane SpA, 0.500%, 15/07/24	EUR	100,000	113,399	115,980	0.00
Unione di Banche Italiane SpA, 1.250%, 07/02/25	EUR	200,000	249,977	241,678	0.01
Unione di Banche Italiane SpA, 1.125%, 04/10/27	EUR	100,000	116,949	119,473	0.00
Total Italy			10,282,687	10,442,004	0.35

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Japan					
Asahi Group Holdings Ltd, 1.151%, 19/09/25	EUR	100,000	118,382	118,475	0.00
Bank of Tokyo-Mitsubishi UFJ Ltd, 0.875%, 11/03/22	EUR	100,000	111,599	116,532	0.00
East Japan Railway Co, 5.250%, 22/04/33	GBP	100,000	193,009	180,312	0.01
Mitsubishi Corp, 3.375%, 23/07/24	USD	200,000	199,646	207,466	0.01
Mitsubishi UFJ Financial Group Inc, 2.950%, 01/03/21	USD	200,000	200,957	201,704	0.01
Mitsubishi UFJ Financial Group Inc, 3.218%, 07/03/22	USD	200,000	201,243	204,212	0.01
Mitsubishi UFJ Financial Group Inc, 2.665%, 25/07/22	USD	300,000	300,773	301,797	0.01
Mitsubishi UFJ Financial Group Inc, 0.680%, 26/01/23	EUR	200,000	226,644	231,468	0.01
Mitsubishi UFJ Financial Group Inc, 3.761%, 26/07/23	USD	200,000	200,000	209,248	0.01
Mitsubishi UFJ Financial Group Inc, 0.980%, 09/10/23	EUR	100,000	115,845	117,250	0.00
Mitsubishi UFJ Financial Group Inc, 3.850%, 01/03/26	USD	200,000	199,813	212,906	0.01
Mitsubishi UFJ Financial Group Inc, 2.757%, 13/09/26	USD	100,000	100,049	99,769	0.00
Mitsubishi UFJ Financial Group Inc, 3.287%, 25/07/27	USD	100,000	100,513	103,329	0.00
Mitsubishi UFJ Financial Group Inc, 3.961%, 02/03/28	USD	200,000	198,642	217,018	0.01
Mitsubishi UFJ Financial Group Inc, 3.741%, 07/03/29	USD	200,000	203,861	214,486	0.01
Mitsubishi UFJ Financial Group Inc, 4.286%, 26/07/38	USD	335,000	336,030	372,721	0.01
Mizuho Financial Group Inc, 2.273%, 13/09/21	USD	200,000	200,000	199,268	0.01
Mizuho Financial Group Inc, 2.601%, 11/09/22	USD	200,000	198,854	200,522	0.01
Mizuho Financial Group Inc, 1.020%, 11/10/23	EUR	100,000	115,210	117,449	0.00
Mizuho Financial Group Inc, 0.523%, 10/06/24	EUR	100,000	112,330	115,062	0.00
Mizuho Financial Group Inc, 3.922%, 11/09/24	USD	200,000	200,000	210,108	0.01
Mizuho Financial Group Inc, 0.956%, 16/10/24	EUR	100,000	118,165	117,479	0.00
Mizuho Financial Group Inc, 2.839%, 13/09/26	USD	100,000	100,614	100,247	0.00
Mizuho Financial Group Inc, 4.018%, 05/03/28	USD	200,000	200,000	218,038	0.01
Nippon Life Insurance Co, 4.700%, 20/01/46	USD	200,000	200,089	212,386	0.01
Nippon Life Insurance Co, 4.000%, 19/09/47	USD	200,000	198,813	202,782	0.01
ORIX Corp, 2.900%, 18/07/22	USD	30,000	29,973	30,433	0.00
ORIX Corp, 3.250%, 04/12/24	USD	100,000	99,899	103,076	0.00
ORIX Corp, 3.700%, 18/07/27	USD	50,000	49,917	52,611	0.00
Sumitomo Life Insurance Co, 4.000%, 14/09/77	USD	200,000	197,107	202,612	0.01
Sumitomo Mitsui Banking Corp, 1.000%, 19/01/22	EUR	100,000	117,643	117,005	0.00
Sumitomo Mitsui Banking Corp, 3.950%, 10/01/24	USD	250,000	249,639	265,747	0.01
Sumitomo Mitsui Financial Group Inc, 2.934%, 09/03/21	USD	100,000	100,000	100,932	0.00
Sumitomo Mitsui Financial Group Inc, 2.442%, 19/10/21	USD	100,000	100,125	100,160	0.00
Sumitomo Mitsui Financial Group Inc, 0.606%, 18/01/22	EUR	200,000	227,748	231,532	0.01
Sumitomo Mitsui Financial Group Inc, 2.784%, 12/07/22	USD	400,000	402,936	404,216	0.01
Sumitomo Mitsui Financial Group Inc, 2.778%, 18/10/22	USD	50,000	50,000	50,471	0.00
Sumitomo Mitsui Financial Group Inc, 0.465%, 30/05/24	EUR	120,000	133,848	137,651	0.01
Sumitomo Mitsui Financial Group Inc, 0.934%, 11/10/24	EUR	100,000	117,615	117,219	0.00
Sumitomo Mitsui Financial Group Inc, 3.784%, 09/03/26	USD	100,000	100,000	106,438	0.00
Sumitomo Mitsui Financial Group Inc, 2.632%, 14/07/26	USD	200,000	197,813	198,670	0.01
Sumitomo Mitsui Financial Group Inc, 3.010%, 19/10/26	USD	100,000	99,987	101,381	0.00
Sumitomo Mitsui Financial Group Inc, 3.446%, 11/01/27	USD	300,000	291,326	312,552	0.01
Sumitomo Mitsui Financial Group Inc, 1.413%, 14/06/27	EUR	100,000	112,655	122,092	0.00
Sumitomo Mitsui Financial Group Inc, 3.352%, 18/10/27	USD	50,000	50,000	51,879	0.00
Suntory Holdings Ltd, 2.550%, 28/06/22	USD	200,000	199,736	199,884	0.01
Takeda Pharmaceutical Co Ltd, 2.450%, 18/01/22	USD	150,000	150,787	149,351	0.01
Takeda Pharmaceutical Co Ltd, 1.125%, 21/11/22	EUR	100,000	112,818	117,787	0.00
Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	EUR	100,000	113,046	126,130	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Japan (continued)					
Takeda Pharmaceutical Co Ltd, 3.000%, 21/11/30	EUR	100,000	112,614	131,787	0.01
Toyota Industries Corp, 3.110%, 12/03/22	USD	200,000	200,568	203,490	0.01
Toyota Motor Corp, 3.183%, 20/07/21	USD	100,000	100,146	102,041	0.00
Toyota Motor Corp, 3.669%, 20/07/28	USD	300,000	300,428	324,303	0.01
Total Japan			<u>8,669,455</u>	<u>8,963,484</u>	<u>0.30</u>
Jersey					
AA Bond Co Ltd, 2.875%, 31/01/22	GBP	100,000	131,947	121,125	0.00
Aptiv PLC, 5.400%, 15/03/49	USD	200,000	200,291	210,738	0.01
CPUK Finance Ltd, 3.588%, 28/08/25	GBP	100,000	138,984	135,988	0.01
Gatwick Funding Ltd, 6.125%, 02/03/26	GBP	100,000	186,233	159,216	0.01
Glencore Finance Europe Ltd, 1.250%, 17/03/21	EUR	100,000	108,376	115,710	0.00
Glencore Finance Europe Ltd, 6.000%, 03/04/22	GBP	100,000	144,008	141,078	0.01
Glencore Finance Europe Ltd, 1.875%, 13/09/23	EUR	100,000	118,046	119,622	0.00
Glencore Finance Europe Ltd, 1.750%, 17/03/25	EUR	100,000	108,020	118,575	0.00
Heathrow Funding Ltd, 7.125%, 14/02/24	GBP	100,000	156,092	154,112	0.01
Heathrow Funding Ltd, 6.750%, 03/12/26	GBP	75,000	148,265	126,916	0.01
Heathrow Funding Ltd, 1.875%, 12/07/32	EUR	100,000	113,476	122,217	0.00
Heathrow Funding Ltd, 1.875%, 14/03/34	EUR	100,000	111,360	119,322	0.00
Heathrow Funding Ltd, 2.750%, 09/08/49	GBP	100,000	119,029	124,921	0.00
IDB Trust Services Ltd, 3.389%, 26/09/23	USD	200,000	202,847	208,012	0.01
Swiss Re ReAssure Ltd, 1.375%, 27/05/23	EUR	100,000	111,974	119,096	0.00
Total Jersey			<u>2,098,948</u>	<u>2,096,648</u>	<u>0.07</u>
Kazakhstan					
KazMunayGas National Co JSC, 6.375%, 24/10/48	USD	300,000	302,524	357,492	0.01
Total Kazakhstan			<u>302,524</u>	<u>357,492</u>	<u>0.01</u>
Korea					
Hanwha Life Insurance Co Ltd, 4.700%, perpetual	USD	300,000	284,717	299,040	0.01
Hyundai Capital Services Inc, 3.000%, 06/03/22	USD	200,000	200,195	200,558	0.01
Kyobo Life Insurance Co Ltd, 3.950%, perpetual	USD	200,000	201,879	197,756	0.01
SK Telecom Co Ltd, 3.750%, 16/04/23	USD	400,000	398,289	415,200	0.01
Total Korea			<u>1,085,080</u>	<u>1,112,554</u>	<u>0.04</u>
Liechtenstein					
LGT Bank AG, 1.875%, 08/02/23	CHF	100,000	110,492	110,921	0.00
Total Liechtenstein			<u>110,492</u>	<u>110,921</u>	<u>0.00</u>
Luxembourg					
Allergan Funding SCS, 1.250%, 01/06/24	EUR	100,000	118,832	116,914	0.00
Allergan Funding SCS, 3.850%, 15/06/24	USD	200,000	199,874	207,574	0.01
Allergan Funding SCS, 3.800%, 15/03/25	USD	140,000	139,995	145,251	0.01
Allergan Funding SCS, 2.625%, 15/11/28	EUR	100,000	114,098	125,379	0.01
Allergan Funding SCS, 4.550%, 15/03/35	USD	170,000	174,442	173,896	0.01
Allergan Funding SCS, 4.750%, 15/03/45	USD	180,000	186,384	185,224	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Luxembourg (continued)					
ArcelorMittal, 5.250%, 05/08/20	USD	35,000	35,611	35,853	0.00
ArcelorMittal, 5.500%, 01/03/21	USD	30,000	30,821	31,240	0.00
ArcelorMittal, 6.250%, 25/02/22	USD	25,000	26,295	27,077	0.00
ArcelorMittal, 2.250%, 17/01/24	EUR	100,000	114,921	119,936	0.00
ArcelorMittal, 6.125%, 01/06/25	USD	20,000	21,369	22,686	0.00
ArcelorMittal, 4.550%, 11/03/26	USD	150,000	149,591	158,284	0.01
ArcelorMittal, 7.000%, 15/10/39	USD	28,000	32,135	33,217	0.00
Aroundtown SA, 2.000%, 02/11/26	EUR	100,000	119,699	119,662	0.00
Aroundtown SA, 1.625%, 31/01/28	EUR	100,000	120,790	114,717	0.00
Aroundtown SA, 2.125%, perpetual	EUR	100,000	117,665	109,584	0.00
Becton Dickinson Euro Finance Sarl, 1.208%, 04/06/26	EUR	100,000	111,815	116,086	0.00
Blackstone Property Partners Europe Holdings Sarl, 2.000%, 15/02/24	EUR	100,000	113,260	119,482	0.00
CNH Industrial Finance Europe SA, 1.375%, 23/05/22	EUR	200,000	233,242	234,798	0.01
DH Europe Finance SA, 1.200%, 30/06/27	EUR	100,000	111,399	117,440	0.00
European Financial Stability Facility, 1.625%, 17/07/20	EUR	300,000	319,093	349,460	0.01
European Financial Stability Facility, 1.750%, 29/10/20	EUR	200,000	236,556	234,832	0.01
European Financial Stability Facility, 0.100%, 19/01/21	EUR	200,000	232,639	230,111	0.01
European Financial Stability Facility, zero coupon, 29/03/21	EUR	700,000	795,661	804,964	0.03
European Financial Stability Facility, 1.375%, 07/06/21	EUR	100,000	132,325	118,258	0.00
European Financial Stability Facility, 3.375%, 05/07/21	EUR	100,000	135,475	123,079	0.00
European Financial Stability Facility, 3.500%, 04/02/22	EUR	400,000	511,109	504,534	0.02
European Financial Stability Facility, 2.250%, 05/09/22	EUR	400,000	489,988	496,936	0.02
European Financial Stability Facility, zero coupon, 17/11/22	EUR	400,000	467,354	463,373	0.02
European Financial Stability Facility, 0.500%, 20/01/23	EUR	400,000	436,151	471,605	0.02
European Financial Stability Facility, 1.875%, 23/05/23	EUR	100,000	138,737	124,357	0.01
European Financial Stability Facility, 0.125%, 17/10/23	EUR	500,000	579,391	583,356	0.02
European Financial Stability Facility, 2.125%, 19/02/24	EUR	300,000	415,840	382,001	0.01
European Financial Stability Facility, 1.750%, 27/06/24	EUR	500,000	623,051	630,155	0.02
European Financial Stability Facility, 0.375%, 11/10/24	EUR	200,000	218,750	236,447	0.01
European Financial Stability Facility, 0.400%, 17/02/25	EUR	600,000	739,560	710,789	0.02
European Financial Stability Facility, 0.200%, 28/04/25	EUR	200,000	214,786	234,406	0.01
European Financial Stability Facility, 0.400%, 31/05/26	EUR	100,000	104,163	118,710	0.00
European Financial Stability Facility, 0.625%, 16/10/26	EUR	200,000	232,744	241,100	0.01
European Financial Stability Facility, 0.750%, 03/05/27	EUR	200,000	219,034	243,325	0.01
European Financial Stability Facility, 0.875%, 26/07/27	EUR	200,000	240,248	245,796	0.01
European Financial Stability Facility, 0.950%, 14/02/28	EUR	300,000	353,788	371,230	0.01
European Financial Stability Facility, 2.750%, 03/12/29	EUR	100,000	143,029	145,245	0.01
European Financial Stability Facility, 3.875%, 30/03/32	EUR	100,000	147,737	165,635	0.01
European Financial Stability Facility, 3.000%, 04/09/34	EUR	150,000	218,157	234,674	0.01
European Financial Stability Facility, 1.450%, 05/09/40	EUR	400,000	470,483	525,429	0.02
European Financial Stability Facility, 1.700%, 13/02/43	EUR	100,000	121,639	138,212	0.01
European Financial Stability Facility, 2.350%, 29/07/44	EUR	100,000	140,722	155,566	0.01
European Financial Stability Facility, 1.200%, 17/02/45	EUR	200,000	203,487	253,041	0.01
European Financial Stability Facility, 1.375%, 31/05/47	EUR	300,000	333,179	392,135	0.01
European Financial Stability Facility, 1.800%, 10/07/48	EUR	500,000	621,368	711,471	0.02
European Financial Stability Facility, 1.750%, 17/07/53	EUR	300,000	356,099	422,223	0.02
European Financial Stability Facility, 2.000%, 28/02/56	EUR	200,000	252,868	301,169	0.01
Gazprom OAO Via Gaz Capital SA, 1.450%, 06/03/23	CHF	200,000	198,046	206,751	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Luxembourg (continued)					
Gazprom OAO Via Gaz Capital SA, 4.250%, 06/04/24	GBP	100,000	133,372	135,171	0.01
Gazprom OAO Via Gaz Capital SA, 2.250%, 22/11/24	EUR	300,000	344,399	354,882	0.01
Gazprom OAO Via Gaz Capital SA, 4.950%, 23/03/27	USD	400,000	395,024	422,504	0.02
Grand City Properties SA, 1.375%, 03/08/26	EUR	100,000	113,700	117,094	0.00
Grand City Properties SA, 2.500%, perpetual	EUR	100,000	121,162	113,855	0.00
Hannover Finance Luxembourg SA, 5.750%, 14/09/40	EUR	50,000	72,109	60,806	0.00
HeidelbergCement Finance Luxembourg SA, 0.500%, 18/01/21	EUR	100,000	105,493	114,804	0.00
HeidelbergCement Finance Luxembourg SA, 1.500%, 14/06/27	EUR	100,000	111,670	118,592	0.00
HeidelbergCement Finance Luxembourg SA, 1.750%, 24/04/28	EUR	100,000	122,421	119,923	0.00
Holcim Finance Luxembourg SA, 1.375%, 26/05/23	EUR	100,000	111,993	118,892	0.00
Holcim Finance Luxembourg SA, 2.250%, 26/05/28	EUR	100,000	111,690	125,552	0.01
Holcim US Finance Sarl & Cie SCS, 5.150%, 12/09/23	USD	200,000	209,657	213,480	0.01
John Deere Cash Management SA, 1.650%, 13/06/39	EUR	100,000	112,090	118,436	0.00
Logicor Financing Sarl, 0.500%, 30/04/21	EUR	200,000	225,585	229,630	0.01
Medtronic Global Holdings SCA, zero coupon, 02/12/22	EUR	100,000	113,907	114,102	0.00
Medtronic Global Holdings SCA, 1.125%, 07/03/27	EUR	200,000	228,229	237,449	0.01
Medtronic Global Holdings SCA, 3.350%, 01/04/27	USD	100,000	102,584	106,063	0.00
Medtronic Global Holdings SCA, 1.625%, 07/03/31	EUR	200,000	234,500	244,771	0.01
Medtronic Global Holdings SCA, 1.000%, 02/07/31	EUR	100,000	113,748	114,197	0.00
Medtronic Global Holdings SCA, 1.500%, 02/07/39	EUR	100,000	112,834	112,835	0.00
Medtronic Global Holdings SCA, 1.750%, 02/07/49	EUR	100,000	110,787	110,585	0.00
Nestle Finance International Ltd, 2.125%, 10/09/21	EUR	100,000	132,967	119,858	0.00
Nestle Finance International Ltd, 1.250%, 02/11/29	EUR	100,000	117,409	123,605	0.01
Novartis Finance SA, 0.750%, 09/11/21	EUR	100,000	124,857	116,716	0.00
Novartis Finance SA, 0.500%, 14/08/23	EUR	100,000	122,611	116,859	0.00
Novartis Finance SA, 1.125%, 30/09/27	EUR	100,000	107,950	122,469	0.00
Novartis Finance SA, 1.375%, 14/08/30	EUR	100,000	122,887	123,023	0.00
Richemont International Holding SA, 1.000%, 26/03/26	EUR	100,000	121,928	119,446	0.00
Richemont International Holding SA, 1.500%, 26/03/30	EUR	100,000	121,762	124,269	0.01
Richemont International Holding SA, 2.000%, 26/03/38	EUR	100,000	120,661	131,375	0.01
Schlumberger Investment SA, 2.400%, 01/08/22	USD	200,000	198,255	200,356	0.01
SELP Finance Sarl, 1.500%, 20/11/25	EUR	100,000	116,068	117,529	0.00
SES SA, 1.625%, 22/03/26	EUR	200,000	231,914	238,107	0.01
Simon International Finance SCA, 1.375%, 18/11/22	EUR	100,000	107,048	119,216	0.00
Total Luxembourg			18,368,766	19,061,126	0.64
Malaysia					
Malaysia Sovereign Sukuk Bhd, 3.043%, 22/04/25	USD	200,000	198,866	205,822	0.01
Petronas Capital Ltd, 3.500%, 18/03/25	USD	200,000	201,271	209,022	0.01
Petronas Capital Ltd, 4.500%, 18/03/45	USD	100,000	97,303	116,560	0.00
Total Malaysia			497,440	531,404	0.02
Mexico					
Alfa SAB de CV, 6.875%, 25/03/44	USD	200,000	212,689	222,850	0.01
America Movil SAB de CV, 3.125%, 16/07/22	USD	250,000	249,911	254,878	0.01
America Movil SAB de CV, 5.000%, 27/10/26	GBP	100,000	164,671	153,845	0.01
America Movil SAB de CV, 4.948%, 22/07/33	GBP	100,000	158,159	165,526	0.01
America Movil SAB de CV, 6.375%, 01/03/35	USD	25,000	28,451	32,652	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Mexico (continued)					
America Movil SAB de CV, 6.125%, 30/03/40	USD	200,000	216,747	260,942	0.01
America Movil SAB de CV, 6.375%, 06/09/73	GBP	200,000	278,668	268,018	0.01
BBVA Bancomer SA, 4.375%, 10/04/24	USD	350,000	351,688	363,794	0.01
Comision Federal de Electricidad, 5.750%, 14/02/42	USD	250,000	274,621	263,303	0.01
Grupo Bimbo SAB de CV, 4.500%, 25/01/22	USD	100,000	101,664	103,722	0.00
Grupo Televisa SAB, 4.625%, 30/01/26	USD	200,000	201,134	209,682	0.01
Mexichem SAB de CV, 5.875%, 17/09/44	USD	200,000	171,867	207,442	0.01
Mexico City Airport Trust, 5.500%, 31/07/47	USD	200,000	201,600	198,886	0.01
Petroleos Mexicanos, 3.500%, 23/07/20	USD	150,000	150,109	149,564	0.01
Petroleos Mexicanos, 1.500%, 08/12/20	CHF	100,000	104,423	102,049	0.00
Petroleos Mexicanos, 5.500%, 21/01/21	USD	200,000	204,509	202,544	0.01
Petroleos Mexicanos, 6.375%, 04/02/21	USD	100,000	100,000	102,609	0.00
Petroleos Mexicanos, 2.500%, 21/08/21	EUR	100,000	106,669	114,039	0.00
Petroleos Mexicanos, 5.375%, 13/03/22	USD	50,000	49,858	50,363	0.00
Petroleos Mexicanos, 2.500%, 24/11/22	EUR	200,000	230,102	221,271	0.01
Petroleos Mexicanos, 5.125%, 15/03/23	EUR	100,000	121,049	119,754	0.00
Petroleos Mexicanos, 4.625%, 21/09/23	USD	100,000	96,548	98,251	0.00
Petroleos Mexicanos, 3.750%, 21/02/24	EUR	100,000	105,282	113,094	0.00
Petroleos Mexicanos, 3.750%, 16/11/25	GBP	100,000	124,008	116,537	0.00
Petroleos Mexicanos, 2.460%, 15/12/25	USD	65,000	65,000	61,781	0.00
Petroleos Mexicanos, 3.750%, 16/04/26	EUR	200,000	281,053	217,531	0.01
Petroleos Mexicanos, 6.875%, 04/08/26	USD	100,000	99,875	100,994	0.00
Petroleos Mexicanos, 6.500%, 13/03/27	USD	685,000	703,607	675,437	0.02
Petroleos Mexicanos, 5.350%, 12/02/28	USD	55,000	55,000	49,979	0.00
Petroleos Mexicanos, 6.625%, 15/06/35	USD	150,000	164,943	138,138	0.01
Petroleos Mexicanos, 5.500%, 27/06/44	USD	64,000	62,332	51,421	0.00
Petroleos Mexicanos, 5.625%, 23/01/46	USD	150,000	150,643	120,818	0.00
Petroleos Mexicanos, 6.750%, 21/09/47	USD	527,000	519,354	466,595	0.02
Petroleos Mexicanos, 6.350%, 12/02/48	USD	730,000	677,325	625,968	0.02
Total Mexico			6,783,559	6,604,277	0.22
Morocco					
OCP SA, 4.500%, 22/10/25	USD	200,000	197,591	205,362	0.01
Total Morocco			197,591	205,362	0.01
Netherlands					
ABB Finance BV, 0.750%, 16/05/24	EUR	100,000	116,656	117,941	0.00
ABN AMRO Bank NV, 3.625%, 22/06/20	EUR	150,000	203,804	177,547	0.01
ABN AMRO Bank NV, 2.125%, 26/11/20	EUR	100,000	122,107	117,710	0.00
ABN AMRO Bank NV, 2.650%, 19/01/21	USD	300,000	297,051	301,293	0.01
ABN AMRO Bank NV, 4.250%, 06/04/21	EUR	100,000	115,160	123,342	0.01
ABN AMRO Bank NV, 6.375%, 27/04/21	EUR	100,000	148,117	127,037	0.01
ABN AMRO Bank NV, 3.400%, 27/08/21	USD	200,000	199,812	204,038	0.01
ABN AMRO Bank NV, 3.500%, 18/01/22	EUR	100,000	145,209	125,353	0.01
ABN AMRO Bank NV, 0.625%, 31/05/22	EUR	200,000	234,108	232,983	0.01
ABN AMRO Bank NV, 7.125%, 06/07/22	EUR	100,000	141,071	137,434	0.01
ABN AMRO Bank NV, 0.500%, 17/07/23	EUR	100,000	117,068	116,365	0.00
ABN AMRO Bank NV, 0.875%, 15/01/24	EUR	100,000	113,804	118,020	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Netherlands (continued)					
ABN AMRO Bank NV, 0.875%, 22/04/25	EUR	100,000	123,620	118,573	0.00
ABN AMRO Bank NV, 4.750%, 28/07/25	USD	200,000	200,756	214,938	0.01
ABN AMRO Bank NV, 0.875%, 14/01/26	EUR	200,000	219,361	243,321	0.01
ABN AMRO Bank NV, 1.000%, 13/04/31	EUR	100,000	112,468	122,770	0.00
ABN AMRO Bank NV, 1.125%, 12/01/32	EUR	200,000	207,148	248,475	0.01
ABN AMRO Bank NV, 1.250%, 10/01/33	EUR	300,000	347,894	377,926	0.01
ABN AMRO Bank NV, 1.375%, 12/01/37	EUR	100,000	116,626	128,390	0.01
ABN AMRO Bank NV, 1.450%, 12/04/38	EUR	100,000	115,464	130,102	0.01
Achmea Bank NV, 2.750%, 18/02/21	EUR	150,000	209,429	178,874	0.01
Achmea BV, 4.250%, perpetual	EUR	100,000	100,589	123,000	0.00
Adecco International Financial Services BV, 1.500%, 22/11/22	EUR	100,000	113,607	119,656	0.00
Aegon Bank NV, 0.375%, 21/11/24	EUR	100,000	122,377	116,918	0.00
Aegon NV, 6.625%, 16/12/39	GBP	100,000	196,382	202,326	0.01
Airbus Finance BV, 2.125%, 29/10/29	EUR	100,000	128,559	131,166	0.01
Airbus SE, 3.950%, 10/04/47	USD	200,000	209,969	216,666	0.01
Alliander NV, 1.625%, perpetual	EUR	200,000	227,442	235,433	0.01
Allianz Finance II BV, 3.500%, 14/02/22	EUR	100,000	136,813	124,907	0.01
Allianz Finance II BV, 0.875%, 15/01/26	EUR	100,000	113,680	119,441	0.00
Allianz Finance II BV, 0.875%, 06/12/27	EUR	200,000	228,530	238,920	0.01
Allianz Finance II BV, 3.000%, 13/03/28	EUR	200,000	279,187	281,284	0.01
Allianz Finance II BV, 1.500%, 15/01/30	EUR	100,000	113,777	124,303	0.01
Allianz Finance II BV, 1.375%, 21/04/31	EUR	100,000	113,906	121,504	0.00
Allianz Finance II BV, 5.750%, 08/07/41	EUR	100,000	145,563	126,411	0.01
Argentum Netherlands BV for Zurich Insurance Co Ltd, 2.750%, 19/02/49	EUR	200,000	234,031	250,315	0.01
ASML Holding NV, 3.375%, 19/09/23	EUR	100,000	117,586	130,223	0.01
ASR Nederland NV, 5.125%, 29/09/45	EUR	100,000	111,066	133,188	0.01
Bank Nederlandse Gemeenten NV, 1.750%, 05/10/20	USD	200,000	199,772	199,376	0.01
Bank Nederlandse Gemeenten NV, 0.125%, 03/11/20	EUR	300,000	349,807	344,797	0.01
Bank Nederlandse Gemeenten NV, 1.875%, 14/01/21	EUR	200,000	277,766	236,267	0.01
Bank Nederlandse Gemeenten NV, 1.125%, 24/05/21	GBP	100,000	122,412	127,824	0.01
Bank Nederlandse Gemeenten NV, 3.000%, 25/10/21	EUR	200,000	272,123	246,518	0.01
Bank Nederlandse Gemeenten NV, 2.375%, 01/02/22	USD	200,000	199,859	202,548	0.01
Bank Nederlandse Gemeenten NV, 1.000%, 15/03/22	GBP	100,000	128,833	127,325	0.01
Bank Nederlandse Gemeenten NV, 0.500%, 26/08/22	EUR	200,000	234,485	234,832	0.01
Bank Nederlandse Gemeenten NV, 0.250%, 10/01/24	EUR	100,000	116,445	117,218	0.00
Bank Nederlandse Gemeenten NV, 1.250%, 30/04/24	CHF	200,000	214,531	224,121	0.01
Bank Nederlandse Gemeenten NV, 0.250%, 07/06/24	EUR	200,000	230,391	234,648	0.01
Bank Nederlandse Gemeenten NV, 0.200%, 09/11/24	EUR	300,000	345,842	350,970	0.01
Bank Nederlandse Gemeenten NV, 0.875%, 24/10/36	EUR	100,000	101,510	119,480	0.00
BASF Finance Europe NV, 0.750%, 10/11/26	EUR	100,000	110,136	120,411	0.00
Bayer Capital Corp BV, 1.500%, 26/06/26	EUR	100,000	115,224	118,104	0.00
Bayer Capital Corp BV, 2.125%, 15/12/29	EUR	300,000	351,162	361,038	0.01
Bmw Finance NV, 1.000%, 29/08/25	EUR	100,000	115,606	118,030	0.00
BMW Finance NV, 1.875%, 29/06/20	GBP	100,000	156,882	128,221	0.01
BMW Finance NV, 0.125%, 03/07/20	EUR	100,000	115,927	114,272	0.00
BMW Finance NV, 0.125%, 12/01/21	EUR	100,000	115,996	114,358	0.00
BMW Finance NV, 0.125%, 13/07/22	EUR	70,000	78,677	80,058	0.00
BMW Finance NV, 0.500%, 22/11/22	EUR	300,000	346,780	346,922	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Netherlands (continued)					
BMW Finance NV, 2.375%, 24/01/23	EUR	100,000	132,919	123,340	0.01
BMW Finance NV, 0.625%, 06/10/23	EUR	100,000	113,896	116,236	0.00
BMW Finance NV, 0.750%, 12/07/24	EUR	100,000	104,373	117,191	0.00
BMW Finance NV, 1.000%, 14/11/24	EUR	100,000	113,531	118,223	0.00
BMW Finance NV, 1.000%, 21/01/25	EUR	100,000	117,806	118,451	0.00
BMW Finance NV, 1.125%, 22/05/26	EUR	100,000	118,984	118,721	0.00
BMW Finance NV, 0.750%, 13/07/26	EUR	70,000	78,539	81,052	0.00
BMW Finance NV, 1.500%, 06/02/29	EUR	100,000	113,797	120,494	0.00
BNG Bank NV, 0.750%, 11/01/28	EUR	500,000	581,121	605,500	0.02
CNH Industrial NV, 3.850%, 15/11/27	USD	35,000	34,819	34,953	0.00
Coca-Cola HBC Finance BV, 1.875%, 11/11/24	EUR	100,000	109,103	123,793	0.01
Compass Group International BV, 0.625%, 03/07/24	EUR	100,000	111,030	116,852	0.00
Cooperatieve Rabobank, 3.125%, 26/04/21	USD	200,000	199,468	203,158	0.01
Cooperatieve Rabobank UA, 3.750%, 09/11/20	EUR	100,000	133,918	119,698	0.00
Cooperatieve Rabobank UA, 4.125%, 12/01/21	EUR	50,000	71,929	60,765	0.00
Cooperatieve Rabobank UA, 4.625%, 13/01/21	GBP	50,000	79,788	66,992	0.00
Cooperatieve Rabobank UA, 1.125%, 08/04/21	CHF	200,000	205,242	211,329	0.01
Cooperatieve Rabobank UA, 4.375%, 07/06/21	EUR	23,000	33,492	28,533	0.00
Cooperatieve Rabobank UA, 0.125%, 11/10/21	EUR	300,000	345,889	344,609	0.01
Cooperatieve Rabobank UA, 4.000%, 11/01/22	EUR	150,000	186,955	189,077	0.01
Cooperatieve Rabobank UA, 3.875%, 08/02/22	USD	200,000	201,654	208,044	0.01
Cooperatieve Rabobank UA, 2.250%, 23/03/22	GBP	100,000	148,823	130,898	0.01
Cooperatieve Rabobank UA, 4.750%, 06/06/22	EUR	63,000	95,233	82,145	0.00
Cooperatieve Rabobank UA, 0.500%, 06/12/22	EUR	200,000	236,127	233,696	0.01
Cooperatieve Rabobank UA, 2.750%, 10/01/23	USD	300,000	291,447	303,777	0.01
Cooperatieve Rabobank UA, 3.375%, 21/05/25	USD	250,000	249,695	262,510	0.01
Cooperatieve Rabobank UA, 1.250%, 23/03/26	EUR	100,000	110,713	122,378	0.00
Cooperatieve Rabobank UA, 2.500%, 26/05/26	EUR	200,000	240,071	237,868	0.01
Cooperatieve Rabobank UA, 3.750%, 21/07/26	USD	150,000	149,727	153,357	0.01
Cooperatieve Rabobank UA, 1.375%, 03/02/27	EUR	100,000	113,363	123,395	0.01
Cooperatieve Rabobank UA, 0.875%, 08/02/28	EUR	300,000	349,736	364,773	0.01
Cooperatieve Rabobank UA, 4.625%, 23/05/29	GBP	100,000	168,411	147,292	0.01
Cooperatieve Rabobank UA, 1.250%, 31/05/32	EUR	100,000	124,348	125,899	0.01
Cooperatieve Rabobank UA, 1.500%, 26/04/38	EUR	100,000	117,154	131,030	0.01
Cooperatieve Rabobank UA, 5.250%, 24/05/41	USD	150,000	178,361	192,826	0.01
CRH Funding BV, 1.875%, 09/01/24	EUR	100,000	109,766	122,492	0.00
Daimler International Finance BV, 0.250%, 09/08/21	EUR	100,000	116,901	114,535	0.00
Daimler International Finance BV, 1.500%, 18/08/21	GBP	100,000	130,906	127,472	0.01
Daimler International Finance BV, 0.250%, 11/05/22	EUR	100,000	118,995	114,600	0.00
Daimler International Finance BV, 0.875%, 09/04/24	EUR	100,000	116,527	117,055	0.00
Daimler International Finance BV, 1.000%, 11/11/25	EUR	100,000	118,597	117,422	0.00
de Volksbank NV, 0.750%, 25/06/23	EUR	100,000	116,017	116,761	0.00
de Volksbank NV, 1.000%, 08/03/28	EUR	200,000	234,072	244,482	0.01
Deutsche Telekom International Finance BV, 0.250%, 19/04/21	EUR	100,000	113,533	114,795	0.00
Deutsche Telekom International Finance BV, 1.950%, 19/09/21	USD	100,000	100,143	99,046	0.00
Deutsche Telekom International Finance BV, 0.375%, 30/10/21	EUR	300,000	356,767	345,624	0.01
Deutsche Telekom International Finance BV, 2.820%, 19/01/22	USD	500,000	490,450	504,380	0.02
Deutsche Telekom International Finance BV, 0.625%, 01/12/22	EUR	100,000	117,512	116,684	0.00
Deutsche Telekom International Finance BV, 1.250%, 06/10/23	GBP	100,000	127,990	126,641	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Netherlands (continued)					
Deutsche Telekom International Finance BV, 0.875%, 30/01/24	EUR	200,000	214,270	235,984	0.01
Deutsche Telekom International Finance BV, 1.375%, 01/12/25	EUR	100,000	117,558	121,130	0.00
Deutsche Telekom International Finance BV, 3.600%, 19/01/27	USD	400,000	387,908	411,664	0.01
Deutsche Telekom International Finance BV, 2.250%, 13/04/29	GBP	100,000	125,647	127,437	0.01
Deutsche Telekom International Finance BV, 2.000%, 01/12/29	EUR	100,000	117,935	126,500	0.01
Deutsche Telekom International Finance BV, 8.750%, 15/06/30	USD	200,000	253,807	287,178	0.01
Deutsche Telekom International Finance BV, 9.250%, 01/06/32	USD	15,000	21,104	23,054	0.00
E.ON International Finance BV, 5.875%, 30/10/37	GBP	100,000	176,037	181,899	0.01
E.ON International Finance BV, 6.750%, 27/01/39	GBP	100,000	203,441	200,501	0.01
EDP Finance BV, 2.000%, 22/04/25	EUR	200,000	213,894	247,552	0.01
EDP Finance BV, 1.875%, 13/10/25	EUR	100,000	114,133	123,246	0.00
EDP Finance BV, 1.625%, 26/01/26	EUR	100,000	115,489	120,921	0.00
EDP Finance BV, 1.500%, 22/11/27	EUR	100,000	116,710	120,075	0.00
ELM BV for Swiss Life Insurance & Pension Group, 4.500%, perpetual	EUR	100,000	112,137	130,863	0.01
EnBW International Finance BV, 4.875%, 16/01/25	EUR	12,000	18,706	17,291	0.00
EnBW International Finance BV, 2.500%, 04/06/26	EUR	200,000	264,242	263,589	0.01
Enel Finance International NV, 5.000%, 14/09/22	EUR	75,000	112,484	99,262	0.00
Enel Finance International NV, 2.750%, 06/04/23	USD	300,000	284,032	299,118	0.01
Enel Finance International NV, 4.250%, 14/09/23	USD	250,000	255,864	262,287	0.01
Enel Finance International NV, 5.625%, 14/08/24	GBP	100,000	143,669	149,488	0.01
Enel Finance International NV, 1.966%, 27/01/25	EUR	123,000	158,026	152,298	0.01
Enel Finance International NV, 1.125%, 16/09/26	EUR	100,000	118,486	118,694	0.00
Enel Finance International NV, 3.500%, 06/04/28	USD	150,000	136,131	147,658	0.01
Enel Finance International NV, 5.750%, 14/09/40	GBP	50,000	86,377	86,775	0.00
Enel Finance International NV, 4.750%, 25/05/47	USD	100,000	100,044	103,805	0.00
Enexis Holding NV, 0.875%, 28/04/26	EUR	200,000	230,948	237,299	0.01
Euronext NV, 1.000%, 18/04/25	EUR	100,000	123,516	118,147	0.00
Euronext NV, 1.125%, 12/06/29	EUR	100,000	111,347	117,015	0.00
Evonik Finance BV, 0.375%, 07/09/24	EUR	200,000	225,386	231,343	0.01
EXOR NV, 1.750%, 18/01/28	EUR	100,000	118,927	118,007	0.00
Gas Natural Fenosa Finance BV, 0.875%, 15/05/25	EUR	100,000	115,646	117,555	0.00
Gas Natural Fenosa Finance BV, 1.250%, 19/04/26	EUR	100,000	113,410	119,690	0.00
Heineken NV, 2.000%, 06/04/21	EUR	150,000	197,275	177,514	0.01
Heineken NV, 1.250%, 17/03/27	EUR	100,000	115,727	120,402	0.00
Heineken NV, 3.500%, 29/01/28	USD	100,000	101,027	104,058	0.00
Heineken NV, 1.500%, 03/10/29	EUR	100,000	118,698	122,108	0.00
Heineken NV, 1.750%, 17/03/31	EUR	100,000	114,738	125,202	0.01
Heineken NV, 4.350%, 29/03/47	USD	200,000	205,112	213,716	0.01
HELLA Finance International BV Gmbh, 1.000%, 17/05/24	EUR	100,000	108,777	117,366	0.00
Iberdrola International BV, 3.000%, 31/01/22	EUR	200,000	247,843	246,644	0.01
Iberdrola International BV, 2.500%, 24/10/22	EUR	400,000	467,762	495,884	0.02
Iberdrola International BV, 6.750%, 15/07/36	USD	200,000	252,119	264,048	0.01
Iberdrola International BV, 2.625%, perpetual	EUR	100,000	123,300	119,432	0.00
ING Bank NV, 2.000%, 28/08/20	EUR	100,000	133,799	117,093	0.00
ING Bank NV, 0.750%, 22/02/21	EUR	100,000	111,370	115,592	0.00
ING Bank NV, 3.625%, 31/08/21	EUR	100,000	142,271	123,974	0.01
ING Bank NV, 3.375%, 10/01/22	EUR	150,000	218,501	187,291	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Netherlands (continued)					
ING Bank NV, 4.500%, 21/02/22	EUR	100,000	139,242	127,806	0.01
ING Bank NV, 2.625%, 05/12/22	USD	300,000	299,314	306,051	0.01
ING Bank NV, 0.875%, 11/04/28	EUR	300,000	348,845	364,807	0.01
ING Bank NV, 0.750%, 18/02/29	EUR	300,000	339,983	360,198	0.01
ING Groep NV, 3.150%, 29/03/22	USD	200,000	200,288	203,718	0.01
ING Groep NV, 3.550%, 09/04/24	USD	200,000	199,714	206,676	0.01
ING Groep NV, 1.125%, 14/02/25	EUR	200,000	229,599	235,650	0.01
ING Groep NV, 3.000%, 11/04/28	EUR	200,000	216,717	245,928	0.01
ING Groep NV, 4.050%, 09/04/29	USD	200,000	199,936	212,766	0.01
ING Groep NV, 1.625%, 26/09/29	EUR	200,000	225,587	231,974	0.01
ING Groep NV, 2.000%, 22/03/30	EUR	100,000	122,905	118,000	0.00
innogy Finance BV, 6.500%, 10/08/21	EUR	50,000	76,562	64,926	0.00
innogy Finance BV, 5.500%, 06/07/22	GBP	100,000	143,746	142,688	0.01
innogy Finance BV, 1.625%, 30/05/26	EUR	200,000	236,782	246,252	0.01
innogy Finance BV, 1.250%, 19/10/27	EUR	50,000	58,730	59,945	0.00
innogy Finance BV, 1.500%, 31/07/29	EUR	100,000	122,489	120,592	0.00
innogy Finance BV, 4.750%, 31/01/34	GBP	100,000	158,521	158,206	0.01
JAB Holdings BV, 1.625%, 30/04/25	EUR	200,000	205,590	241,007	0.01
JAB Holdings BV, 2.500%, 25/06/29	EUR	200,000	234,771	249,716	0.01
JT International Financial Services BV, 1.125%, 28/09/25	EUR	100,000	115,880	118,534	0.00
Koninklijke Ahold Delhaize NV, 0.875%, 19/09/24	EUR	100,000	119,062	117,811	0.00
Koninklijke DSM NV, 2.375%, 03/04/24	EUR	100,000	139,385	126,665	0.01
Koninklijke KPN NV, 3.250%, 01/02/21	EUR	100,000	132,972	119,798	0.00
Koninklijke KPN NV, 5.000%, 18/11/26	GBP	100,000	160,562	142,338	0.01
Koninklijke KPN NV, 8.375%, 01/10/30	USD	15,000	19,107	19,717	0.00
Koninklijke Philips NV, 0.500%, 06/09/23	EUR	100,000	118,443	116,138	0.00
Koninklijke Philips NV, 0.500%, 22/05/26	EUR	100,000	111,507	115,150	0.00
Koninklijke Philips NV, 6.875%, 11/03/38	USD	15,000	18,709	20,736	0.00
LeasePlan Corp NV, 0.750%, 03/10/22	EUR	100,000	117,425	115,266	0.00
LeasePlan Corp NV, 1.000%, 02/05/23	EUR	100,000	121,863	115,862	0.00
Linde Finance BV, 3.875%, 01/06/21	EUR	100,000	137,963	123,084	0.00
Linde Finance BV, 0.250%, 18/01/22	EUR	100,000	106,811	115,532	0.00
Lukoil International Finance BV, 6.125%, 09/11/20	USD	200,000	203,177	208,084	0.01
LYB International Finance BV, 5.250%, 15/07/43	USD	100,000	107,070	111,596	0.00
LYB International Finance II BV, 3.500%, 02/03/27	USD	200,000	196,674	203,510	0.01
Madriena Red de Gas Finance BV, 1.375%, 11/04/25	EUR	100,000	106,390	118,479	0.00
Minejesa Capital BV, 4.625%, 10/08/30	USD	200,000	189,562	202,610	0.01
Minejesa Capital BV, 5.625%, 10/08/37	USD	300,000	274,717	315,801	0.01
Mondelez International Holdings Netherlands BV, 2.000%, 28/10/21	USD	100,000	99,695	99,083	0.00
Mylan NV, 3.150%, 15/06/21	USD	200,000	198,642	199,710	0.01
Mylan NV, 2.250%, 22/11/24	EUR	100,000	120,170	115,967	0.00
Mylan NV, 3.950%, 15/06/26	USD	400,000	390,023	386,248	0.01
Myriad International Holdings BV, 4.850%, 06/07/27	USD	200,000	202,343	214,744	0.01
Nederlandse Gasunie NV, 1.000%, 11/05/26	EUR	200,000	215,328	240,476	0.01
Nederlandse Waterschapsbank NV, 1.750%, 09/07/20	EUR	150,000	208,371	174,853	0.01
Nederlandse Waterschapsbank NV, 0.050%, 10/02/21	EUR	300,000	349,547	344,848	0.01
Nederlandse Waterschapsbank NV, 0.875%, 20/12/21	GBP	100,000	130,058	126,895	0.01
Nederlandse Waterschapsbank NV, 2.250%, 02/03/22	USD	200,000	200,210	202,034	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Netherlands (continued)					
Nederlandse Waterschapsbank NV, 1.875%, 14/04/22	USD	200,000	200,652	200,066	0.01
Nederlandse Waterschapsbank NV, 0.500%, 27/10/22	EUR	100,000	112,973	117,490	0.00
Nederlandse Waterschapsbank NV, 0.500%, 19/01/23	EUR	100,000	108,074	117,712	0.00
Nederlandse Waterschapsbank NV, 0.125%, 25/09/23	EUR	300,000	343,472	349,170	0.01
Nederlandse Waterschapsbank NV, 3.400%, 22/07/25	AUD	100,000	79,376	77,002	0.00
Nederlandse Waterschapsbank NV, 0.500%, 29/04/30	EUR	200,000	212,732	234,119	0.01
Nederlandse Waterschapsbank NV, 1.625%, 29/01/48	EUR	300,000	355,326	412,394	0.01
NIBC Bank NV, 0.250%, 22/04/22	EUR	100,000	106,844	115,682	0.00
NIBC Bank NV, 1.125%, 19/04/23	EUR	100,000	123,069	116,093	0.00
NN Group NV, 1.625%, 01/06/27	EUR	200,000	235,179	243,093	0.01
NN Group NV, 4.625%, 08/04/44	EUR	100,000	139,227	129,270	0.01
Nomura Europe Finance NV, 1.500%, 12/05/21	EUR	100,000	124,665	117,056	0.00
NXP BV / NXP Funding LLC, 5.350%, 01/03/26	USD	200,000	199,994	221,352	0.01
RELX Finance BV, 0.375%, 22/03/21	EUR	100,000	106,675	114,879	0.00
Ren Finance BV, 1.750%, 18/01/28	EUR	100,000	120,291	120,018	0.00
Repsol International Finance BV, 0.500%, 23/05/22	EUR	200,000	232,710	231,816	0.01
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	100,000	113,450	119,859	0.00
Shell International Finance BV, 1.875%, 10/05/21	USD	50,000	49,899	49,775	0.00
Shell International Finance BV, 1.750%, 12/09/21	USD	50,000	49,924	49,595	0.00
Shell International Finance BV, 1.000%, 06/04/22	EUR	100,000	124,739	117,903	0.00
Shell International Finance BV, 0.375%, 21/08/23	CHF	100,000	104,934	105,941	0.00
Shell International Finance BV, 3.500%, 13/11/23	USD	70,000	69,744	73,568	0.00
Shell International Finance BV, 0.750%, 12/05/24	EUR	200,000	234,329	237,927	0.01
Shell International Finance BV, 3.250%, 11/05/25	USD	100,000	99,821	104,555	0.00
Shell International Finance BV, 1.875%, 15/09/25	EUR	100,000	111,981	127,532	0.01
Shell International Finance BV, 2.875%, 10/05/26	USD	200,000	192,367	204,122	0.01
Shell International Finance BV, 2.500%, 12/09/26	USD	50,000	49,635	49,695	0.00
Shell International Finance BV, 1.250%, 12/05/28	EUR	100,000	116,516	123,117	0.00
Shell International Finance BV, 0.750%, 15/08/28	EUR	100,000	111,312	117,899	0.00
Shell International Finance BV, 4.125%, 11/05/35	USD	63,000	62,583	69,890	0.00
Shell International Finance BV, 3.625%, 21/08/42	USD	100,000	95,253	102,742	0.00
Shell International Finance BV, 4.550%, 12/08/43	USD	150,000	151,521	175,366	0.01
Shell International Finance BV, 4.375%, 11/05/45	USD	150,000	153,058	172,452	0.01
Shell International Finance BV, 4.000%, 10/05/46	USD	150,000	150,435	164,692	0.01
Shell International Finance BV, 3.750%, 12/09/46	USD	100,000	98,279	105,880	0.00
Siemens Financieringsmaatschappij NV, 1.750%, 12/03/21	EUR	110,000	151,861	129,567	0.01
Siemens Financieringsmaatschappij NV, 1.700%, 15/09/21	USD	100,000	99,768	98,789	0.00
Siemens Financieringsmaatschappij NV, 2.900%, 27/05/22	USD	150,000	150,453	152,511	0.01
Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	EUR	100,000	116,954	116,379	0.00
Siemens Financieringsmaatschappij NV, 3.250%, 27/05/25	USD	300,000	293,534	310,923	0.01
Siemens Financieringsmaatschappij NV, 2.750%, 10/09/25	GBP	100,000	150,701	137,962	0.01
Siemens Financieringsmaatschappij NV, 2.350%, 15/10/26	USD	100,000	99,477	97,456	0.00
Siemens Financieringsmaatschappij NV, 1.000%, 06/09/27	EUR	100,000	116,724	120,618	0.00
Siemens Financieringsmaatschappij NV, 1.375%, 06/09/30	EUR	60,000	69,972	73,586	0.00
Siemens Financieringsmaatschappij NV, 1.250%, 28/02/31	EUR	100,000	112,919	120,074	0.00
Siemens Financieringsmaatschappij NV, 3.300%, 15/09/46	USD	400,000	358,964	380,492	0.01
Siemens Financieringsmaatschappij NV, 4.200%, 16/03/47	USD	50,000	50,705	55,075	0.00
Syngenta Finance NV, 1.250%, 10/09/27	EUR	100,000	111,337	108,167	0.00
Syngenta Finance NV, 5.182%, 24/04/28	USD	300,000	291,580	311,688	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Netherlands (continued)					
Telefonica Europe BV, 8.250%, 15/09/30	USD	25,000	31,017	35,036	0.00
Telefonica Europe BV, 5.875%, 14/02/33	EUR	22,000	36,377	38,262	0.00
TenneT Holding BV, 4.625%, 21/02/23	EUR	100,000	142,652	133,302	0.01
TenneT Holding BV, 1.375%, 05/06/28	EUR	200,000	234,444	245,614	0.01
TenneT Holding BV, 0.875%, 03/06/30	EUR	100,000	110,568	116,002	0.00
TenneT Holding BV, 1.250%, 24/10/33	EUR	100,000	110,186	119,179	0.00
TenneT Holding BV, 1.500%, 03/06/39	EUR	100,000	110,191	117,622	0.00
Unilever NV, 0.500%, 12/08/23	EUR	100,000	116,651	116,704	0.00
Unilever NV, 0.500%, 06/01/25	EUR	100,000	116,133	116,897	0.00
Unilever NV, 1.375%, 31/07/29	EUR	100,000	115,699	123,929	0.01
Unilever NV, 1.375%, 04/09/30	EUR	100,000	115,988	123,023	0.00
Urenco Finance NV, 2.375%, 02/12/24	EUR	100,000	123,983	126,860	0.01
Vesteda Finance BV, 2.000%, 10/07/26	EUR	100,000	116,442	123,416	0.01
Volkswagen Financial Services NV, 2.750%, 02/10/20	GBP	100,000	167,432	129,254	0.01
Volkswagen Financial Services NV, 2.125%, 27/06/24	GBP	100,000	126,297	126,637	0.01
Volkswagen International Finance NV, 0.500%, 30/03/21	EUR	100,000	106,871	114,669	0.00
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	100,000	103,727	116,416	0.00
Volkswagen International Finance NV, 3.250%, 18/11/30	EUR	100,000	111,759	129,211	0.01
Volkswagen International Finance NV, 4.125%, 16/11/38	EUR	100,000	112,028	138,520	0.01
Volkswagen International Finance NV, 2.500%, perpetual	EUR	100,000	105,318	115,592	0.00
Volkswagen International Finance NV, 3.500%, perpetual	EUR	100,000	104,730	111,653	0.00
Volkswagen International Finance NV, 2.700%, perpetual	EUR	200,000	225,712	231,129	0.01
Vonovia Finance BV, 0.750%, 25/01/22	EUR	100,000	106,865	116,446	0.00
Vonovia Finance BV, 0.875%, 03/07/23	EUR	100,000	116,126	116,876	0.00
Vonovia Finance BV, 2.250%, 15/12/23	EUR	100,000	108,624	124,012	0.01
Vonovia Finance BV, 1.125%, 08/09/25	EUR	200,000	229,816	235,943	0.01
Vonovia Finance BV, 1.500%, 22/03/26	EUR	100,000	122,354	120,053	0.00
Vonovia Finance BV, 2.125%, 22/03/30	EUR	100,000	122,059	126,571	0.01
Wolters Kluwer NV, 2.875%, 21/03/23	EUR	100,000	139,074	126,187	0.01
WPC Eurobond BV, 2.250%, 19/07/24	EUR	100,000	106,155	122,924	0.00
WPC Eurobond BV, 2.250%, 09/04/26	EUR	100,000	114,773	121,401	0.00
WPC Eurobond BV, 2.125%, 15/04/27	EUR	100,000	121,676	119,528	0.00
Wuerth Finance International BV, 1.000%, 19/05/22	EUR	100,000	111,397	117,201	0.00
Total Netherlands			45,925,330	46,941,477	1.57
New Zealand					
ANZ New Zealand Int'l Ltd, 0.625%, 01/06/21	EUR	100,000	111,508	115,520	0.00
ANZ New Zealand Int'l Ltd, 0.625%, 27/01/22	EUR	100,000	117,761	116,637	0.01
ANZ New Zealand Int'l Ltd, 1.125%, 20/03/25	EUR	100,000	123,936	119,664	0.01
ASB Finance Ltd, 0.250%, 14/04/21	EUR	100,000	113,657	115,063	0.00
ASB Finance Ltd, 0.750%, 13/03/24	EUR	100,000	112,765	116,665	0.01
BNZ International Funding Ltd, 0.625%, 23/04/22	EUR	100,000	113,576	115,846	0.00
BNZ International Funding Ltd, 0.375%, 14/09/24	EUR	100,000	112,961	114,136	0.00
Westpac Securities NZ Ltd, 0.500%, 29/09/20	EUR	100,000	111,239	115,141	0.00
Westpac Securities NZ Ltd, 0.300%, 25/06/24	EUR	100,000	111,767	114,185	0.00
Total New Zealand			1,029,170	1,042,857	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Norway					
DNB Bank ASA, 2.125%, 02/10/20	USD	350,000	350,021	348,856	0.01
DNB Bank ASA, 4.250%, 18/01/22	EUR	200,000	287,234	253,613	0.01
DNB Bank ASA, 0.250%, 09/04/24	EUR	100,000	111,545	114,872	0.00
DNB Bank ASA, 1.125%, 20/03/28	EUR	100,000	123,538	115,367	0.00
DNB Boligkreditt AS, 0.375%, 20/10/20	EUR	200,000	223,789	230,133	0.01
DNB Boligkreditt AS, 0.375%, 14/01/21	EUR	300,000	341,801	345,883	0.01
DNB Boligkreditt AS, 0.050%, 11/01/22	EUR	200,000	231,893	230,288	0.01
DNB Boligkreditt AS, 1.875%, 21/11/22	EUR	100,000	131,237	122,512	0.00
DNB Boligkreditt AS, 0.250%, 18/04/23	EUR	200,000	230,702	232,662	0.01
DNB Boligkreditt AS, 0.625%, 14/01/26	EUR	200,000	231,173	237,973	0.01
Eika Boligkreditt AS, 2.125%, 30/01/23	EUR	100,000	131,755	123,912	0.01
Eika Boligkreditt AS, 0.875%, 01/02/29	EUR	200,000	228,667	240,783	0.01
Equinor ASA, 3.700%, 01/03/24	USD	175,000	177,759	185,913	0.01
Equinor ASA, 2.875%, 10/09/25	EUR	100,000	136,823	133,564	0.01
Equinor ASA, 0.750%, 09/11/26	EUR	200,000	225,078	238,164	0.01
Equinor ASA, 1.250%, 17/02/27	EUR	100,000	113,150	122,308	0.00
Equinor ASA, 3.625%, 10/09/28	USD	300,000	299,542	322,977	0.01
Equinor ASA, 4.250%, 10/04/41	GBP	100,000	168,543	173,111	0.01
Equinor ASA, 4.250%, 23/11/41	USD	150,000	145,300	168,066	0.01
Sparebank 1 Boligkreditt, 0.375%, 19/06/23	EUR	200,000	234,520	233,951	0.01
SpareBank 1 Boligkreditt AS, 3.375%, 07/09/21	EUR	200,000	248,017	246,728	0.01
SpareBank 1 Boligkreditt AS, 0.375%, 09/03/23	EUR	100,000	107,993	116,824	0.00
SpareBank 1 Boligkreditt AS, 0.500%, 30/01/25	EUR	400,000	464,043	472,730	0.02
SpareBank 1 SR-Bank ASA, 2.125%, 14/04/21	EUR	100,000	137,737	118,397	0.00
SpareBank 1 SR-Bank ASA, 0.625%, 25/03/24	EUR	100,000	113,306	115,893	0.00
Sparebanken Vest Boligkreditt AS, 0.125%, 02/03/21	EUR	300,000	348,889	344,794	0.01
SR-Boligkreditt AS, 0.750%, 18/01/23	EUR	100,000	108,954	118,185	0.00
Statkraft AS, 1.500%, 26/03/30	EUR	100,000	105,111	123,649	0.01
Telenor ASA, 2.500%, 22/05/25	EUR	200,000	261,253	258,952	0.01
Telenor ASA, 0.750%, 31/05/26	EUR	100,000	111,298	117,327	0.00
Telenor ASA, 1.125%, 31/05/29	EUR	100,000	110,682	118,230	0.00
Telenor ASA, 1.750%, 31/05/34	EUR	100,000	111,500	122,677	0.00
Total Norway			<u>6,352,853</u>	<u>6,449,294</u>	<u>0.22</u>
Panama					
Carnival Corp, 1.875%, 07/11/22	EUR	100,000	110,312	120,803	0.01
Empresa de Transmision Electrica SA, 5.125%, 02/05/49	USD	300,000	308,116	327,495	0.01
Total Panama			<u>418,428</u>	<u>448,298</u>	<u>0.02</u>
Peru					
Banco de Credito del Peru, 6.125%, 24/04/27	USD	200,000	209,386	215,712	0.01
Peru LNG Srl, 5.375%, 22/03/30	USD	200,000	198,444	214,934	0.01
Petroleos del Peru SA, 4.750%, 19/06/32	USD	100,000	99,672	109,435	0.00
Petroleos del Peru SA, 5.625%, 19/06/47	USD	300,000	291,599	341,232	0.01
Total Peru			<u>799,101</u>	<u>881,313</u>	<u>0.03</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Poland					
PKO Bank Hipoteczny SA, 0.625%, 24/01/23	EUR	100,000	106,905	116,540	0.00
Total Poland			106,905	116,540	0.00
Portugal					
Banco Santander Totta SA, 0.875%, 25/04/24	EUR	300,000	352,194	358,924	0.01
Brisa Concessao Rodoviaria SA, 1.875%, 30/04/25	EUR	100,000	106,992	122,044	0.01
NOS SGPS SA, 1.125%, 02/05/23	EUR	100,000	121,975	116,551	0.00
Total Portugal			581,161	597,519	0.02
Qatar					
Qatari Diar Finance Co, 5.000%, 21/07/20	USD	250,000	256,740	256,090	0.01
Ras Laffan Liquefied Natural Gas Co Ltd II, 5.298%, 30/09/20	USD	41,700	42,447	42,483	0.00
Total Qatar			299,187	298,573	0.01
Saudi Arabia					
Saudi Arabian Oil Co, 2.875%, 16/04/24	USD	200,000	198,713	201,084	0.00
Saudi Telecom Co, 3.890%, 13/05/29	USD	200,000	199,693	206,520	0.01
Total Saudi Arabia			398,406	407,604	0.01
Singapore					
BOC Aviation Ltd, 4.375%, 02/05/23	USD	200,000	202,870	209,980	0.01
BOC Aviation Ltd, 3.500%, 10/10/24	USD	300,000	297,694	305,523	0.01
BOC Aviation Ltd, 3.500%, 18/09/27	USD	200,000	199,128	199,510	0.01
Flex Ltd, 4.750%, 15/06/25	USD	75,000	74,649	77,878	0.00
GLP Pte Ltd, 3.875%, 04/06/25	USD	200,000	197,203	199,900	0.01
Oil India International Pte Ltd, 4.000%, 21/04/27	USD	200,000	203,753	203,176	0.01
Oversea-Chinese Banking Corp Ltd, 0.250%, 21/03/22	EUR	100,000	106,729	115,614	0.00
Oversea-Chinese Banking Corp Ltd, 4.250%, 19/06/24	USD	150,000	149,944	158,301	0.00
SingTel Group Treasury Pte Ltd, 3.250%, 30/06/25	USD	200,000	198,524	206,846	0.01
SP PowerAssets Ltd, 3.250%, 24/11/25	USD	100,000	100,738	103,936	0.00
SP PowerAssets Ltd, 3.000%, 26/09/27	USD	100,000	99,894	101,633	0.00
Temasek Financial I Ltd, 2.375%, 23/01/23	USD	250,000	242,789	251,615	0.01
Temasek Financial I Ltd, 3.625%, 01/08/28	USD	250,000	251,734	271,108	0.01
Temasek Financial I Ltd, 5.125%, 26/07/40	GBP	100,000	191,662	193,897	0.00
United Overseas Bank Ltd, 0.250%, 11/09/23	EUR	200,000	228,742	232,119	0.01
Total Singapore			2,746,053	2,831,036	0.09
Spain					
Abertis Infraestructuras SA, 1.000%, 27/02/27	EUR	200,000	205,280	226,938	0.01
Abertis Infraestructuras SA, 2.375%, 27/09/27	EUR	100,000	113,018	122,007	0.01
Abertis Infraestructuras SA, 3.000%, 27/03/31	EUR	100,000	112,573	124,647	0.01
ACS Servicios Comunicaciones y Energia SL, 1.875%, 20/04/26	EUR	100,000	122,576	116,538	0.00
Amadeus IT Group SA, 0.875%, 18/09/23	EUR	100,000	116,215	117,390	0.00
Ayt Cedula Cajas Global, 3.750%, 14/12/22	EUR	200,000	246,104	258,954	0.01
Ayt Cedula Cajas Global, 4.250%, 25/10/23	EUR	200,000	262,784	270,666	0.01
Banco Bilbao Vizcaya Argentaria SA, 0.625%, 17/01/22	EUR	100,000	105,915	116,067	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Spain (continued)					
Banco Bilbao Vizcaya Argentaria SA, 0.750%, 20/01/22	EUR	100,000	118,172	117,269	0.00
Banco Bilbao Vizcaya Argentaria SA, 3.875%, 30/01/23	EUR	100,000	134,211	131,091	0.01
Banco Bilbao Vizcaya Argentaria SA, 0.625%, 18/03/23	EUR	300,000	352,951	353,403	0.01
Banco Bilbao Vizcaya Argentaria SA, 4.000%, 25/02/25	EUR	100,000	150,061	140,919	0.01
Banco Bilbao Vizcaya Argentaria SA, 0.875%, 22/11/26	EUR	200,000	231,368	242,403	0.01
Banco Bilbao Vizcaya Argentaria SA, 3.500%, 10/02/27	EUR	100,000	108,058	130,890	0.01
Banco de Sabadell SA, 0.375%, 10/06/20	EUR	200,000	232,455	229,327	0.01
Banco de Sabadell SA, 0.625%, 03/11/20	EUR	100,000	110,379	115,420	0.00
Banco Popular Espanol SA, 1.000%, 07/04/25	EUR	300,000	315,618	363,666	0.01
Banco Santander SA, 3.125%, 23/02/23	USD	200,000	199,737	202,968	0.01
Banco Santander SA, 3.848%, 12/04/23	USD	300,000	294,876	311,172	0.01
Banco Santander SA, 2.750%, 12/09/23	GBP	100,000	127,690	131,621	0.01
Banco Santander SA, 0.250%, 19/06/24	EUR	100,000	112,671	114,067	0.00
Banco Santander SA, 1.125%, 27/11/24	EUR	100,000	123,995	122,019	0.01
Banco Santander SA, 2.500%, 18/03/25	EUR	300,000	330,255	369,511	0.01
Banco Santander SA, 1.500%, 25/01/26	EUR	100,000	122,311	125,749	0.01
Banco Santander SA, 3.875%, 06/02/26	EUR	100,000	133,400	143,894	0.01
Banco Santander SA, 4.250%, 11/04/27	USD	200,000	207,218	210,084	0.01
Banco Santander SA, 2.125%, 08/02/28	EUR	100,000	124,222	119,125	0.00
Banco Santander SA, 2.000%, 27/11/34	EUR	100,000	124,110	137,249	0.01
Bankia SA, 0.875%, 21/01/21	EUR	100,000	113,589	116,072	0.00
Bankia SA, 4.500%, 26/04/22	EUR	100,000	139,479	129,383	0.01
Bankia SA, 1.125%, 05/08/22	EUR	300,000	357,096	356,631	0.01
Bankia SA, 1.000%, 14/03/23	EUR	100,000	109,159	119,038	0.00
Bankia SA, 1.000%, 25/06/24	EUR	100,000	111,806	114,562	0.00
Bankia SA, 4.000%, 03/02/25	EUR	100,000	143,837	139,321	0.01
Bankinter SA, 1.000%, 05/02/25	EUR	100,000	106,632	120,629	0.00
CaixaBank SA, 0.625%, 12/11/20	EUR	200,000	216,499	230,905	0.01
CaixaBank SA, 1.125%, 12/01/23	EUR	200,000	230,522	232,456	0.01
CaixaBank SA, 3.875%, 17/02/25	EUR	100,000	147,213	139,453	0.01
CaixaBank SA, 0.625%, 27/03/25	EUR	100,000	105,954	117,960	0.00
CaixaBank SA, 1.125%, 27/03/26	EUR	100,000	112,995	116,825	0.00
CaixaBank SA, 1.250%, 11/01/27	EUR	300,000	354,039	370,509	0.01
CaixaBank SA, 1.000%, 17/01/28	EUR	100,000	122,369	121,618	0.00
CaixaBank SA, 2.250%, 17/04/30	EUR	200,000	245,954	229,409	0.01
Cajamar Caja Rural SCC, 1.250%, 26/01/22	EUR	100,000	115,554	118,133	0.00
Criteria Caixa SAU, 1.500%, 10/05/23	EUR	100,000	109,008	117,810	0.00
Deutsche Bank SA Espanola, 0.625%, 25/11/20	EUR	200,000	212,947	230,935	0.01
Deutsche Bank SA Espanola, 0.500%, 11/03/24	EUR	200,000	225,132	233,297	0.01
Enagas Financiaciones SAU, 0.750%, 27/10/26	EUR	200,000	218,397	234,745	0.01
FCC Aqualia SA, 2.629%, 08/06/27	EUR	200,000	232,978	244,350	0.01
Ferrovial Emisiones SA, 1.375%, 31/03/25	EUR	100,000	116,082	119,521	0.00
Gas Natural Capital Markets SA, 1.125%, 11/04/24	EUR	100,000	116,711	119,286	0.00
Iberdrola Finanzas SA, 1.000%, 07/03/24	EUR	100,000	116,881	119,018	0.00
IM Cédulas 10 Fondo de Titulacion de Activos, 4.500%, 21/02/22	EUR	100,000	128,221	128,313	0.01
Inmobiliaria Colonial Socimi SA, 2.000%, 17/04/26	EUR	100,000	123,292	121,825	0.01
Mapfre SA, 1.625%, 19/05/26	EUR	200,000	231,911	241,351	0.01
Merlin Properties Socimi SA, 1.750%, 26/05/25	EUR	100,000	110,993	119,204	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Spain (continued)					
Merlin Properties Socimi SA, 2.375%, 18/09/29	EUR	100,000	119,686	121,738	0.01
Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.125%, 10/04/21	EUR	300,000	376,186	368,886	0.01
Programa Cedulas TDA Fondo de Titulizacion de Activos, 4.250%, 10/04/31	EUR	200,000	289,147	327,799	0.01
Red Electrica Financiaciones SAU, 1.125%, 24/04/25	EUR	100,000	105,983	120,626	0.00
Santander Consumer Finance SA, 1.125%, 09/10/23	EUR	100,000	117,288	117,951	0.00
Santander Consumer Finance SA, 1.000%, 27/02/24	EUR	200,000	227,359	234,431	0.01
Telefonica Emisiones SA, 1.495%, 11/09/25	EUR	100,000	115,555	121,246	0.00
Telefonica Emisiones SA, 1.788%, 12/03/29	EUR	200,000	229,999	245,947	0.01
Telefonica Emisiones SA, 1.957%, 01/07/39	EUR	100,000	113,895	114,673	0.00
Telefonica Emisiones SAU, 0.318%, 17/10/20	EUR	100,000	111,570	114,620	0.00
Telefonica Emisiones SAU, 5.462%, 16/02/21	USD	100,000	102,987	104,756	0.00
Telefonica Emisiones SAU, 1.477%, 14/09/21	EUR	100,000	108,600	118,008	0.00
Telefonica Emisiones SAU, 0.750%, 13/04/22	EUR	300,000	350,497	349,792	0.01
Telefonica Emisiones SAU, 2.242%, 27/05/22	EUR	100,000	124,430	121,649	0.01
Telefonica Emisiones SAU, 1.447%, 22/01/27	EUR	100,000	122,730	120,852	0.00
Telefonica Emisiones SAU, 4.103%, 08/03/27	USD	100,000	99,186	106,230	0.00
Telefonica Emisiones SAU, 1.715%, 12/01/28	EUR	100,000	119,228	123,121	0.01
Telefonica Emisiones SAU, 4.665%, 06/03/38	USD	300,000	282,080	312,246	0.01
Telefonica Emisiones SAU, 5.213%, 08/03/47	USD	100,000	98,391	109,950	0.00
Total Spain			12,828,270	13,322,134	0.45
Supranationals					
African Development Bank, 2.375%, 23/09/21	USD	250,000	252,163	252,945	0.01
African Development Bank, 3.000%, 06/12/21	USD	60,000	59,957	61,703	0.00
African Development Bank, 3.000%, 20/09/23	USD	150,000	149,761	156,882	0.01
African Development Bank, 0.875%, 24/05/28	EUR	300,000	349,840	367,246	0.01
African Export-Import Bank, 4.125%, 20/06/24	USD	200,000	198,684	204,428	0.01
Asian Development Bank, 2.250%, 20/01/21	USD	500,000	496,587	502,690	0.02
Asian Development Bank, 2.000%, 16/02/22	USD	200,000	200,354	201,070	0.01
Asian Development Bank, 1.875%, 18/02/22	USD	200,000	199,626	200,364	0.01
Asian Development Bank, 4.500%, 05/09/23	AUD	500,000	409,649	395,117	0.01
Asian Development Bank, 2.625%, 30/01/24	USD	200,000	199,080	206,716	0.01
Asian Development Bank, 3.500%, 30/05/24	NZD	200,000	143,925	145,050	0.00
Asian Development Bank, 2.625%, 12/01/27	USD	200,000	199,749	209,058	0.01
Asian Development Bank, 2.375%, 10/08/27	USD	200,000	200,994	204,820	0.01
Asian Development Bank, 2.750%, 19/01/28	USD	500,000	491,820	526,215	0.02
Asian Development Bank, 1.400%, 06/02/37	EUR	100,000	107,805	128,602	0.00
Asian Infrastructure Investment Bank, 2.250%, 16/05/24	USD	300,000	299,683	305,319	0.01
Corp Andina de Fomento, 1.375%, 11/02/21	CHF	100,000	106,173	105,227	0.00
Corp Andina de Fomento, 0.500%, 25/01/22	EUR	200,000	216,161	230,197	0.01
Corp Andina de Fomento, 3.250%, 11/02/22	USD	100,000	99,807	101,848	0.00
Corp Andina de Fomento, 4.375%, 15/06/22	USD	300,000	309,531	315,732	0.01
Council Of Europe Development Bank, 2.875%, 31/08/21	EUR	100,000	143,549	122,398	0.00
Council Of Europe Development Bank, 1.125%, 17/03/22	GBP	200,000	262,059	256,009	0.01
Council Of Europe Development Bank, 0.375%, 27/10/22	EUR	100,000	113,122	117,241	0.00
Council Of Europe Development Bank, 2.500%, 27/02/24	USD	120,000	119,353	123,396	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Supranationals (continued)					
Council Of Europe Development Bank, 0.125%, 10/04/24	EUR	100,000	116,315	116,775	0.00
Council Of Europe Development Bank, 1.750%, 24/04/24	EUR	200,000	249,551	251,408	0.01
EUROFIMA, 0.250%, 25/04/23	EUR	100,000	113,008	116,449	0.00
EUROFIMA, 3.000%, 15/05/26	CHF	150,000	173,258	189,885	0.01
European Bank for Reconstruction & Development, 2.750%, 26/04/21	USD	100,000	99,953	101,559	0.00
European Bank for Reconstruction & Development, 1.875%, 23/02/22	USD	150,000	149,656	150,213	0.00
European Bank for Reconstruction & Development, 2.125%, 07/03/22	USD	300,000	300,593	302,454	0.01
European Bank for Reconstruction & Development, 1.250%, 15/12/22	GBP	200,000	261,972	257,332	0.01
European Bank for Reconstruction & Development, 2.750%, 07/03/23	USD	100,000	99,690	103,323	0.00
European Investment Bank, 0.125%, 15/06/20	EUR	700,000	759,182	802,701	0.03
European Investment Bank, 1.500%, 15/07/20	EUR	1,000,000	1,100,645	1,163,592	0.04
European Investment Bank, 1.625%, 14/08/20	USD	600,000	600,038	597,642	0.02
European Investment Bank, 1.375%, 15/09/20	EUR	100,000	138,028	116,620	0.00
European Investment Bank, 2.875%, 15/09/20	USD	200,000	201,555	202,170	0.01
European Investment Bank, 0.250%, 15/10/20	EUR	200,000	208,846	230,327	0.01
European Investment Bank, 1.500%, 15/04/21	EUR	250,000	346,867	295,601	0.01
European Investment Bank, 2.500%, 15/04/21	USD	350,000	351,783	353,916	0.01
European Investment Bank, 2.375%, 13/05/21	USD	650,000	646,221	656,279	0.02
European Investment Bank, 2.250%, 25/05/21	PLN	1,600,000	447,636	434,598	0.01
European Investment Bank, 6.250%, 08/06/21	AUD	200,000	197,265	153,585	0.00
European Investment Bank, 1.375%, 15/09/21	USD	300,000	299,009	297,249	0.01
European Investment Bank, 1.375%, 15/09/21	EUR	500,000	600,366	594,414	0.02
European Investment Bank, 2.750%, 15/09/21	EUR	100,000	143,087	122,398	0.00
European Investment Bank, 2.875%, 15/12/21	USD	150,000	149,992	153,873	0.01
European Investment Bank, 0.375%, 15/03/22	EUR	300,000	326,198	350,400	0.01
European Investment Bank, 2.625%, 20/05/22	USD	150,000	149,957	153,536	0.00
European Investment Bank, 3.000%, 28/09/22	EUR	600,000	765,903	763,115	0.03
European Investment Bank, 2.250%, 14/10/22	EUR	200,000	271,761	249,088	0.01
European Investment Bank, 2.500%, 31/10/22	GBP	200,000	323,964	267,959	0.01
European Investment Bank, 2.700%, 12/01/23	AUD	400,000	294,084	293,935	0.01
European Investment Bank, 2.500%, 15/03/23	USD	500,000	493,026	512,575	0.02
European Investment Bank, 2.000%, 14/04/23	EUR	400,000	492,749	501,013	0.02
European Investment Bank, 1.125%, 26/04/23	CHF	200,000	219,410	220,070	0.01
European Investment Bank, 2.875%, 15/08/23	USD	100,000	99,618	104,180	0.00
European Investment Bank, zero coupon, 16/10/23	EUR	200,000	225,893	232,554	0.01
European Investment Bank, 0.500%, 15/11/23	EUR	200,000	216,927	238,189	0.01
European Investment Bank, 3.125%, 14/12/23	USD	150,000	149,709	158,262	0.01
European Investment Bank, 0.050%, 15/12/23	EUR	400,000	462,695	466,516	0.02
European Investment Bank, zero coupon, 15/03/24	EUR	200,000	231,751	232,475	0.01
European Investment Bank, 2.625%, 15/03/24	USD	210,000	209,014	217,430	0.01
European Investment Bank, 2.250%, 24/06/24	USD	400,000	398,977	407,804	0.01
European Investment Bank, 0.875%, 13/09/24	EUR	300,000	324,008	364,609	0.01
European Investment Bank, 0.250%, 14/10/24	EUR	200,000	213,620	236,053	0.01
European Investment Bank, 2.500%, 15/10/24	USD	200,000	205,150	206,384	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Supranationals (continued)					
European Investment Bank, 1.875%, 10/02/25	USD	100,000	97,848	100,023	0.00
European Investment Bank, 1.375%, 07/03/25	GBP	200,000	261,239	259,038	0.01
European Investment Bank, 5.500%, 15/04/25	GBP	90,000	170,533	142,963	0.00
European Investment Bank, 2.875%, 13/06/25	USD	500,000	497,806	527,590	0.02
European Investment Bank, 0.375%, 16/07/25	EUR	500,000	583,398	594,152	0.02
European Investment Bank, 2.750%, 15/09/25	EUR	300,000	406,584	407,245	0.01
European Investment Bank, 4.500%, 15/10/25	EUR	200,000	323,203	298,489	0.01
European Investment Bank, zero coupon, 13/03/26	EUR	300,000	337,076	348,063	0.01
European Investment Bank, 0.375%, 14/04/26	EUR	100,000	106,602	118,907	0.00
European Investment Bank, 2.750%, 25/08/26	PLN	1,000,000	268,109	275,147	0.01
European Investment Bank, 0.500%, 15/01/27	EUR	500,000	569,055	599,823	0.02
European Investment Bank, 3.500%, 15/04/27	EUR	200,000	292,152	294,517	0.01
European Investment Bank, 2.375%, 24/05/27	USD	200,000	199,788	205,984	0.01
European Investment Bank, 0.875%, 14/01/28	EUR	300,000	352,750	370,915	0.01
European Investment Bank, 0.625%, 22/01/29	EUR	300,000	343,739	363,160	0.01
European Investment Bank, 4.500%, 07/06/29	GBP	200,000	331,879	331,958	0.01
European Investment Bank, 0.250%, 14/09/29	EUR	200,000	211,320	233,267	0.01
European Investment Bank, 4.000%, 15/04/30	EUR	370,000	556,531	598,174	0.02
European Investment Bank, 2.750%, 13/09/30	EUR	300,000	426,329	440,914	0.01
European Investment Bank, 1.000%, 14/03/31	EUR	200,000	231,823	249,978	0.01
European Investment Bank, 1.000%, 14/04/32	EUR	400,000	470,066	499,054	0.02
European Investment Bank, 1.125%, 15/11/32	EUR	400,000	465,813	506,425	0.02
European Investment Bank, 1.125%, 13/04/33	EUR	50,000	56,296	63,365	0.00
European Investment Bank, 3.000%, 14/10/33	EUR	200,000	289,292	313,241	0.01
European Investment Bank, 2.625%, 15/03/35	EUR	100,000	139,086	152,343	0.00
European Investment Bank, 4.875%, 15/02/36	USD	200,000	223,780	263,294	0.01
European Investment Bank, 3.875%, 08/06/37	GBP	200,000	338,164	345,510	0.01
European Investment Bank, 4.000%, 15/10/37	EUR	146,000	242,775	267,236	0.01
European Investment Bank, 0.500%, 13/11/37	EUR	100,000	109,854	114,424	0.00
European Investment Bank, 3.625%, 14/03/42	EUR	300,000	446,565	558,472	0.02
European Investment Bank, 4.500%, 07/03/44	GBP	100,000	188,140	198,767	0.01
European Investment Bank, 1.500%, 15/11/47	EUR	200,000	232,708	273,323	0.01
European Investment Bank, 1.500%, 16/10/48	EUR	200,000	232,434	272,474	0.01
European Investment Bank, 4.625%, 12/10/54	GBP	50,000	99,187	113,109	0.00
European Stability Mechanism, 0.100%, 03/11/20	EUR	300,000	336,327	344,906	0.01
European Stability Mechanism, 1.375%, 04/03/21	EUR	300,000	413,405	353,119	0.01
European Stability Mechanism, zero coupon, 17/01/22	EUR	300,000	340,642	346,409	0.01
European Stability Mechanism, zero coupon, 18/10/22	EUR	300,000	347,123	347,434	0.01
European Stability Mechanism, 0.100%, 31/07/23	EUR	500,000	582,874	582,354	0.02
European Stability Mechanism, 0.125%, 22/04/24	EUR	400,000	465,767	467,254	0.02
European Stability Mechanism, 0.500%, 02/03/26	EUR	500,000	580,980	598,462	0.02
European Stability Mechanism, 0.750%, 15/03/27	EUR	300,000	345,632	366,013	0.01
European Stability Mechanism, 0.500%, 05/03/29	EUR	400,000	466,524	477,490	0.02
European Stability Mechanism, 1.125%, 03/05/32	EUR	100,000	116,810	126,448	0.00
European Stability Mechanism, 1.200%, 23/05/33	EUR	200,000	232,726	255,519	0.01
European Stability Mechanism, 0.875%, 18/07/42	EUR	200,000	212,091	238,135	0.01
European Stability Mechanism, 1.750%, 20/10/45	EUR	100,000	136,419	142,361	0.00
European Stability Mechanism, 1.800%, 02/11/46	EUR	100,000	105,327	143,577	0.00
European Stability Mechanism, 1.850%, 01/12/55	EUR	300,000	318,164	442,506	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Supranationals (continued)					
European Union, 3.500%, 04/06/21	EUR	200,000	292,021	245,860	0.01
European Union, 2.750%, 04/04/22	EUR	250,000	352,673	311,035	0.01
European Union, 0.625%, 04/11/23	EUR	400,000	474,280	476,998	0.02
European Union, 1.875%, 04/04/24	EUR	200,000	276,164	253,067	0.01
European Union, 0.500%, 04/04/25	EUR	300,000	342,689	357,977	0.01
European Union, 2.875%, 04/04/28	EUR	300,000	407,919	430,323	0.01
European Union, 1.375%, 04/10/29	EUR	50,000	62,717	64,597	0.00
European Union, 0.750%, 04/04/31	EUR	200,000	219,935	243,031	0.01
European Union, 3.375%, 04/04/32	EUR	100,000	153,616	158,198	0.01
European Union, 1.250%, 04/04/33	EUR	300,000	354,215	383,986	0.01
European Union, 1.500%, 04/10/35	EUR	300,000	362,825	398,404	0.01
European Union, 3.750%, 04/04/42	EUR	100,000	169,904	187,481	0.01
Inter-American Development Bank, 1.875%, 15/03/21	USD	200,000	199,897	200,028	0.01
Inter-American Development Bank, 2.625%, 19/04/21	USD	625,000	623,726	633,500	0.02
Inter-American Development Bank, 1.250%, 14/09/21	USD	100,000	99,868	98,816	0.00
Inter-American Development Bank, 1.750%, 14/04/22	USD	250,000	248,831	249,648	0.01
Inter-American Development Bank, 1.750%, 14/09/22	USD	200,000	198,168	199,660	0.01
Inter-American Development Bank, 3.000%, 26/09/22	USD	150,000	149,715	155,598	0.01
Inter-American Development Bank, 1.250%, 15/12/22	GBP	200,000	262,819	257,386	0.01
Inter-American Development Bank, 2.625%, 16/01/24	USD	500,000	505,715	516,780	0.02
Inter-American Development Bank, 3.000%, 21/02/24	USD	200,000	209,404	210,166	0.01
Inter-American Development Bank, 4.750%, 27/08/24	AUD	100,000	74,672	81,623	0.00
Inter-American Development Bank, 2.375%, 07/07/27	USD	100,000	100,520	102,366	0.00
Inter-American Development Bank, 3.125%, 18/09/28	USD	200,000	199,607	217,232	0.01
International Bank for Reconstruction & Development, 1.125%, 10/08/20	USD	300,000	298,886	297,252	0.01
International Bank for Reconstruction & Development, 1.625%, 04/09/20	USD	400,000	397,451	398,468	0.01
International Bank for Reconstruction & Development, 2.125%, 01/11/20	USD	250,000	249,882	250,680	0.01
International Bank for Reconstruction & Development, 1.625%, 09/03/21	USD	200,000	200,126	199,216	0.01
International Bank for Reconstruction & Development, 1.250%, 18/03/21	CAD	200,000	158,325	152,129	0.00
International Bank for Reconstruction & Development, 2.250%, 24/06/21	USD	250,000	250,123	251,973	0.01
International Bank for Reconstruction & Development, 1.375%, 20/09/21	USD	100,000	100,135	99,095	0.00
International Bank for Reconstruction & Development, 0.750%, 07/12/21	GBP	200,000	258,241	253,731	0.01
International Bank for Reconstruction & Development, 2.125%, 13/12/21	USD	100,000	99,862	100,806	0.00
International Bank for Reconstruction & Development, 2.800%, 12/01/22	AUD	200,000	159,150	145,575	0.00
International Bank for Reconstruction & Development, 2.200%, 18/01/22	CAD	200,000	151,567	155,246	0.01
International Bank for Reconstruction & Development, 3.375%, 25/01/22	NZD	300,000	218,351	210,365	0.01
International Bank for Reconstruction & Development, 2.000%, 26/01/22	USD	100,000	100,047	100,521	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Supranationals (continued)					
International Bank for Reconstruction & Development, 1.625%, 10/02/22	USD	150,000	148,893	149,376	0.00
International Bank for Reconstruction & Development, 2.125%, 01/07/22	USD	750,000	747,328	757,612	0.03
International Bank for Reconstruction & Development, 2.600%, 20/09/22	AUD	300,000	220,641	218,967	0.01
International Bank for Reconstruction & Development, 7.625%, 19/01/23	USD	75,000	86,799	89,855	0.00
International Bank for Reconstruction & Development, 2.125%, 13/02/23	USD	200,000	198,480	202,432	0.01
International Bank for Reconstruction & Development, 1.875%, 19/06/23	USD	300,000	299,691	301,002	0.01
International Bank for Reconstruction & Development, 3.000%, 27/09/23	USD	500,000	498,265	523,965	0.02
International Bank for Reconstruction & Development, 0.625%, 15/12/23	GBP	100,000	127,621	125,633	0.00
International Bank for Reconstruction & Development, 2.500%, 25/11/24	USD	200,000	200,222	206,526	0.01
International Bank for Reconstruction & Development, 2.500%, 29/07/25	USD	300,000	302,568	309,780	0.01
International Bank for Reconstruction & Development, 0.625%, 22/11/27	EUR	200,000	232,338	241,405	0.01
International Bank for Reconstruction & Development, 0.500%, 16/04/30	EUR	100,000	110,178	118,641	0.00
International Finance Corp, 5.750%, 28/07/20	AUD	100,000	97,566	73,531	0.00
International Finance Corp, 2.250%, 25/01/21	USD	500,000	496,744	502,780	0.02
International Finance Corp, 2.700%, 05/02/21	AUD	300,000	209,434	215,287	0.01
International Finance Corp, 1.125%, 20/07/21	USD	300,000	296,447	295,944	0.01
International Finance Corp, 2.875%, 31/07/23	USD	500,000	498,265	520,660	0.02
International Finance Corp, 4.000%, 03/04/25	AUD	200,000	145,291	159,577	0.01
Nordic Investment Bank, 1.625%, 20/11/20	USD	200,000	199,767	199,094	0.01
Nordic Investment Bank, 2.250%, 01/02/21	USD	500,000	496,532	502,610	0.02
Nordic Investment Bank, 1.250%, 02/08/21	USD	300,000	299,353	296,367	0.01
Nordic Investment Bank, 0.500%, 03/11/25	EUR	400,000	461,714	478,305	0.02
Total Supranationals			49,619,280	50,852,280	1.70
Sweden					
Akelius Residential Property AB, 1.125%, 14/03/24	EUR	100,000	115,543	115,673	0.00
Akzo Nobel Sweden Finance AB, 2.625%, 27/07/22	EUR	100,000	134,933	123,416	0.01
Danske Hypotek AB, 1.000%, 20/12/23	SEK	2,000,000	224,163	223,472	0.01
Essity AB, 1.125%, 27/03/24	EUR	100,000	106,157	118,121	0.00
Essity AB, 1.625%, 30/03/27	EUR	100,000	105,909	121,992	0.01
Fastighets AB Balder, 1.875%, 23/01/26	EUR	100,000	118,327	116,900	0.00
Investor AB, 1.500%, 12/09/30	EUR	100,000	115,320	122,754	0.01
Investor AB, 1.500%, 20/06/39	EUR	100,000	112,571	117,696	0.00
Lansforsakringar Hypotek AB, 2.250%, 21/09/22	SEK	4,000,000	469,772	462,292	0.02
Lansforsakringar Hypotek AB, 0.250%, 12/04/23	EUR	100,000	107,431	116,293	0.00
Lansforsakringar Hypotek AB, 0.375%, 14/03/24	EUR	100,000	106,508	117,080	0.00
Lansforsakringar Hypotek AB, 1.500%, 18/09/24	SEK	1,000,000	114,024	114,518	0.00
Molnlycke Holding AB, 1.750%, 28/02/24	EUR	100,000	109,880	119,951	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Sweden (continued)					
Nordea Bank AB, 2.000%, 17/02/21	EUR	100,000	109,611	118,070	0.00
Nordea Bank AB, 2.375%, 02/06/22	GBP	100,000	128,931	130,879	0.01
Nordea Bank AB, 0.300%, 30/06/22	EUR	100,000	111,945	115,402	0.00
Nordea Bank AB, 3.250%, 05/07/22	EUR	100,000	135,613	125,342	0.01
Nordea Bank AB, 4.250%, 21/09/22	USD	300,000	301,181	312,180	0.01
Nordea Hypotek AB, 1.000%, 08/04/22	SEK	6,000,000	705,875	665,340	0.02
Nordea Hypotek AB, 1.250%, 20/09/23	SEK	2,000,000	227,079	225,697	0.01
SBAB Bank AB, 2.375%, 04/09/20	EUR	100,000	137,920	117,322	0.00
Securitas AB, 1.125%, 20/02/24	EUR	100,000	105,889	116,975	0.00
Skandinaviska Enskilda Banken AB, 3.000%, 18/12/20	GBP	100,000	167,095	130,545	0.01
Skandinaviska Enskilda Banken AB, 0.150%, 11/02/21	EUR	100,000	111,606	114,993	0.00
Skandinaviska Enskilda Banken AB, 0.750%, 24/08/21	EUR	100,000	120,126	116,138	0.00
Skandinaviska Enskilda Banken AB, 1.875%, 13/09/21	USD	100,000	99,782	98,875	0.00
Skandinaviska Enskilda Banken AB, 0.750%, 16/06/22	EUR	200,000	230,617	235,515	0.01
Skandinaviska Enskilda Banken AB, 0.625%, 30/01/23	EUR	100,000	108,111	117,853	0.00
Skandinaviska Enskilda Banken AB, 0.500%, 13/03/23	EUR	300,000	348,742	348,470	0.01
Skandinaviska Enskilda Banken AB, 0.250%, 20/06/24	EUR	200,000	235,983	233,163	0.01
Skandinaviska Enskilda Banken AB, 0.050%, 01/07/24	EUR	100,000	113,651	113,865	0.00
Skandinaviska Enskilda Banken AB, 0.750%, 15/11/27	EUR	300,000	340,186	360,574	0.01
SKF AB, 1.250%, 17/09/25	EUR	100,000	115,606	118,171	0.00
Stadshypotek AB, 4.250%, 17/06/20	SEK	8,000,000	1,045,923	898,692	0.03
Stadshypotek AB, 0.375%, 24/02/21	EUR	100,000	113,575	115,424	0.00
Stadshypotek AB, 0.050%, 20/06/22	EUR	200,000	231,602	230,739	0.01
Stadshypotek AB, 1.500%, 01/06/23	SEK	2,000,000	229,500	227,473	0.01
Stadshypotek AB, 1.500%, 01/03/24	SEK	5,000,000	577,038	571,727	0.02
Stadshypotek AB, 0.375%, 13/03/26	EUR	300,000	339,532	351,872	0.01
Stadshypotek AB, 0.125%, 05/10/26	EUR	200,000	205,573	230,042	0.01
Svensk Exportkredit AB, 2.375%, 09/04/21	USD	300,000	301,028	302,355	0.01
Svensk Exportkredit AB, 2.875%, 22/05/21	USD	500,000	500,600	508,695	0.02
Svensk Exportkredit AB, 2.375%, 09/03/22	USD	200,000	199,892	202,642	0.01
Svensk Exportkredit AB, 2.000%, 30/08/22	USD	100,000	100,135	100,373	0.00
Svensk Exportkredit AB, 2.875%, 14/03/23	USD	500,000	498,944	517,590	0.02
Svenska Handelsbanken AB, 3.350%, 24/05/21	USD	300,000	300,394	305,706	0.01
Svenska Handelsbanken AB, 1.875%, 07/09/21	USD	250,000	249,574	247,735	0.01
Svenska Handelsbanken AB, 2.375%, 18/01/22	GBP	100,000	133,894	130,960	0.01
Svenska Handelsbanken AB, 1.125%, 14/12/22	EUR	100,000	108,073	118,694	0.01
Svenska Handelsbanken AB, 0.500%, 21/03/23	EUR	200,000	232,312	232,659	0.01
Sveriges Sakerställda Obligationer AB, 0.375%, 05/10/20	EUR	100,000	108,433	115,047	0.00
Sveriges Sakerställda Obligationer AB, 0.250%, 19/04/23	EUR	200,000	227,644	232,636	0.01
Sveriges Sakerställda Obligationer AB, 1.000%, 21/06/23	SEK	2,000,000	225,139	223,360	0.01
Sveriges Sakerställda Obligationer AB, 0.375%, 16/02/24	EUR	200,000	215,511	234,383	0.01
Sveriges Sakerställda Obligationer AB, 0.500%, 29/01/25	EUR	200,000	227,780	236,237	0.01
Sveriges Sakerställda Obligationer AB, 2.000%, 17/06/26	SEK	1,000,000	114,382	118,526	0.00
Swedbank AB, 2.650%, 10/03/21	USD	250,000	250,681	250,405	0.01
Swedbank AB, 2.800%, 14/03/22	USD	100,000	99,792	100,322	0.00
Swedbank AB, 1.000%, 01/06/22	EUR	135,000	149,781	158,114	0.01
Swedbank AB, 1.000%, 22/11/27	EUR	100,000	109,331	113,307	0.00
Swedbank Hypotek AB, 1.000%, 16/12/20	SEK	1,500,000	175,250	164,348	0.01
Swedbank Hypotek AB, 1.125%, 21/05/21	EUR	100,000	133,334	117,257	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Sweden (continued)					
Swedbank Hypotek AB, 0.375%, 11/03/22	EUR	100,000	110,610	116,224	0.00
Swedbank Hypotek AB, 1.000%, 15/03/23	SEK	4,000,000	502,570	446,005	0.02
Swedbank Hypotek AB, 0.450%, 23/08/23	EUR	300,000	350,638	352,067	0.01
Swedbank Hypotek AB, 0.050%, 28/05/25	EUR	300,000	338,917	345,166	0.01
Swedbank Hypotek AB, 0.500%, 05/02/26	EUR	300,000	342,979	354,588	0.01
Tele2 AB, 1.125%, 15/05/24	EUR	100,000	113,413	117,587	0.00
Telia Co AB, 4.000%, 22/03/22	EUR	200,000	251,864	252,470	0.01
Telia Co AB, 3.875%, 01/10/25	EUR	100,000	148,080	136,680	0.01
Vattenfall AB, 6.250%, 17/03/21	EUR	100,000	143,656	126,374	0.01
Vattenfall AB, 5.375%, 29/04/24	EUR	22,000	34,751	31,381	0.00
Vattenfall AB, 6.875%, 15/04/39	GBP	50,000	100,607	107,093	0.00
Volvo Treasury AB, 4.200%, 10/06/75	EUR	100,000	127,047	117,918	0.00
Total Sweden			15,865,866	15,766,400	0.53
Switzerland					
Basler Kantonalbank, 0.300%, 22/06/27	CHF	100,000	103,982	106,410	0.00
Credit Suisse AG, 4.375%, 05/08/20	USD	100,000	101,500	102,115	0.00
Credit Suisse AG, 1.125%, 15/09/20	EUR	100,000	111,828	115,739	0.00
Credit Suisse AG, 1.750%, 15/01/21	EUR	200,000	279,952	235,233	0.01
Credit Suisse AG, 1.375%, 31/01/22	EUR	100,000	118,809	118,208	0.00
Credit Suisse AG, 1.500%, 10/04/26	EUR	100,000	113,221	122,825	0.00
Credit Suisse Group AG, 3.574%, 09/01/23	USD	250,000	249,928	255,293	0.01
Credit Suisse Group AG, 2.997%, 14/12/23	USD	200,000	199,645	201,574	0.01
Credit Suisse Group AG, 4.207%, 12/06/24	USD	250,000	250,347	262,065	0.01
Credit Suisse Group AG, 1.250%, 17/07/25	EUR	100,000	118,433	118,108	0.00
Credit Suisse Group AG, 4.282%, 09/01/28	USD	200,000	208,126	210,928	0.01
Credit Suisse Group AG, 3.869%, 12/01/29	USD	300,000	283,897	308,853	0.01
Flughafen Zurich AG, 1.500%, 17/04/23	CHF	50,000	53,265	55,110	0.00
Helvetia Schweizerische Versicherungsgesellschaft AG, 3.000%, perpetual	CHF	100,000	109,723	108,919	0.00
LafargeHolcim Ltd, 3.000%, 22/11/22	CHF	100,000	109,897	113,269	0.00
Luzerner Kantonalbank AG, 0.200%, 11/04/25	CHF	100,000	104,448	105,986	0.00
Novartis AG, 0.625%, 13/11/29	CHF	100,000	105,775	108,802	0.00
Pfandbriefbank schweizerischer Hypothekarinststitute AG, zero coupon, 06/07/20	CHF	100,000	103,734	103,320	0.00
Pfandbriefbank schweizerischer Hypothekarinststitute AG, 1.000%, 13/08/21	CHF	200,000	224,521	212,681	0.01
Pfandbriefbank schweizerischer Hypothekarinststitute AG, zero coupon, 05/07/22	CHF	200,000	208,756	209,255	0.01
Pfandbriefbank schweizerischer Hypothekarinststitute AG, 0.250%, 27/04/26	CHF	700,000	706,028	745,209	0.03
Pfandbriefbank schweizerischer Hypothekarinststitute AG, 1.375%, 13/08/27	CHF	300,000	313,829	347,932	0.01
Pfandbriefbank schweizerischer Hypothekarinststitute AG, 0.375%, 21/03/28	CHF	400,000	402,189	429,452	0.02
Pfandbriefbank schweizerischer Hypothekarinststitute AG, 1.375%, 20/09/29	CHF	200,000	218,101	235,729	0.01
Pfandbriefbank schweizerischer Hypothekarinststitute AG, 0.500%, 21/12/29	CHF	300,000	309,359	325,452	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
Switzerland (continued)					
Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.000%, 12/05/32	CHF	300,000	316,036	343,991	0.01
Pfandbriefbank schweizerischer Hypothekarinstitute AG, 1.500%, 14/02/40	CHF	100,000	104,137	126,921	0.00
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.125%, 12/06/20	CHF	200,000	224,743	208,734	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.000%, 17/02/21	CHF	300,000	336,886	316,305	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.875%, 20/06/22	CHF	400,000	415,582	428,525	0.02
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.010%, 05/02/24	CHF	400,000	416,736	419,934	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.250%, 01/12/25	CHF	200,000	207,059	212,825	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 1.375%, 19/03/27	CHF	200,000	209,626	231,116	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.375%, 24/10/28	CHF	200,000	209,479	214,872	0.01
Pfandbriefzentrale der schweizerischen Kantonalbanken AG, 0.500%, 20/02/32	CHF	200,000	209,850	216,162	0.01
Raiffeisen Schweiz Genossenschaft, 0.350%, 16/02/24	CHF	100,000	100,667	105,149	0.00
Roche Kapitalmarkt AG, 0.100%, 23/09/24	CHF	100,000	100,138	105,425	0.00
SGS SA, 0.250%, 08/05/23	CHF	100,000	103,986	104,159	0.00
Swisscom AG, 2.625%, 31/08/22	CHF	200,000	221,428	225,251	0.01
UBS AG, 1.250%, 10/12/20	GBP	200,000	263,414	254,721	0.01
UBS AG, 0.125%, 05/11/21	EUR	200,000	239,940	229,109	0.01
UBS AG, 4.000%, 08/04/22	EUR	100,000	115,719	127,599	0.01
UBS AG, 0.625%, 23/01/23	EUR	200,000	246,790	233,103	0.01
UBS AG, 4.500%, 26/06/48	USD	400,000	405,558	471,908	0.02
UBS Group Funding Switzerland AG, 2.950%, 24/09/20	USD	200,000	199,711	201,296	0.01
UBS Group Funding Switzerland AG, 2.650%, 01/02/22	USD	100,000	100,045	100,495	0.00
UBS Group Funding Switzerland AG, 2.859%, 15/08/23	USD	300,000	300,285	302,400	0.01
UBS Group Funding Switzerland AG, 1.500%, 30/11/24	EUR	100,000	114,571	119,631	0.00
UBS Group Funding Switzerland AG, 4.253%, 23/03/28	USD	400,000	398,890	429,920	0.02
Zuercher Kantonalbank, 0.250%, 27/01/26	CHF	300,000	312,731	319,049	0.01
Total Switzerland			10,983,300	11,307,067	0.38
United Arab Emirates					
Abu Dhabi National Energy Co PJSC, 3.625%, 12/01/23	USD	200,000	196,866	205,360	0.01
Abu Dhabi National Energy Co PJSC, 4.875%, 23/04/30	USD	300,000	299,451	329,682	0.01
Acwa Power Management And Investments One Ltd, 5.950%, 15/12/39	USD	100,000	102,155	103,499	0.00
DP World Ltd, 2.375%, 25/09/26	EUR	100,000	116,028	119,233	0.00
Dubai Electricity & Water Authority, 7.375%, 21/10/20	USD	200,000	208,882	212,310	0.01
Emirates Telecommunications Group Co PJSC, 1.750%, 18/06/21	EUR	200,000	226,396	235,764	0.01
Total United Arab Emirates			1,149,778	1,205,848	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United Kingdom					
Affordable Housing Finance PLC, 2.893%, 11/08/43	GBP	100,000	150,969	153,677	0.01
Anglian Water Services Financing PLC, 4.500%, 05/10/27	GBP	100,000	172,702	151,646	0.01
Anglo American Capital PLC, 4.125%, 15/04/21	USD	200,000	204,050	204,662	0.01
Anglo American Capital PLC, 3.500%, 28/03/22	EUR	200,000	253,218	248,816	0.01
Anglo American Capital PLC, 4.125%, 27/09/22	USD	200,000	205,245	207,892	0.01
Anglo American Capital PLC, 4.500%, 15/03/28	USD	300,000	291,421	310,695	0.01
Annington Funding PLC, 3.184%, 12/07/29	GBP	100,000	129,245	131,606	0.01
Annington Funding PLC, 3.685%, 12/07/34	GBP	100,000	135,818	134,779	0.01
Aon PLC, 4.750%, 15/05/45	USD	200,000	203,649	223,240	0.01
Arqiva Financing PLC, 4.040%, 30/06/20	GBP	100,000	157,170	130,027	0.00
Aspire Defence Finance PLC, 4.674%, 31/03/40	GBP	45,263	71,435	74,029	0.00
AstraZeneca PLC, 2.375%, 16/11/20	USD	50,000	49,943	50,042	0.00
AstraZeneca PLC, 3.500%, 17/08/23	USD	100,000	99,730	104,153	0.00
AstraZeneca PLC, 0.750%, 12/05/24	EUR	100,000	113,505	116,857	0.00
AstraZeneca PLC, 3.375%, 16/11/25	USD	50,000	49,703	52,289	0.00
AstraZeneca PLC, 3.125%, 12/06/27	USD	200,000	199,642	204,852	0.01
AstraZeneca PLC, 4.000%, 17/01/29	USD	70,000	69,737	76,537	0.00
AstraZeneca PLC, 6.450%, 15/09/37	USD	100,000	117,888	135,249	0.01
AstraZeneca PLC, 4.375%, 16/11/45	USD	25,000	24,693	27,827	0.00
AstraZeneca PLC, 4.375%, 17/08/48	USD	185,000	183,228	207,324	0.01
Aviva PLC, 1.875%, 13/11/27	EUR	100,000	113,475	121,625	0.00
Aviva PLC, 6.625%, 03/06/41	GBP	100,000	186,381	138,273	0.01
Aviva PLC, 3.375%, 04/12/45	EUR	100,000	108,293	121,647	0.00
Aviva PLC, 4.375%, 12/09/49	GBP	100,000	135,184	132,348	0.01
Aviva PLC, 5.125%, 04/06/50	GBP	100,000	134,526	138,203	0.01
AXIS Specialty Finance PLC, 4.000%, 06/12/27	USD	50,000	49,907	51,638	0.00
Barclays Bank PLC, 2.650%, 11/01/21	USD	300,000	296,583	300,519	0.01
Barclays Bank PLC, 10.000%, 21/05/21	GBP	100,000	169,312	146,252	0.01
Barclays Bank PLC, 6.625%, 30/03/22	EUR	100,000	140,904	131,288	0.00
Barclays PLC, 3.200%, 10/08/21	USD	100,000	100,323	100,760	0.00
Barclays PLC, 1.500%, 01/04/22	EUR	100,000	127,211	117,320	0.00
Barclays PLC, 3.684%, 10/01/23	USD	200,000	203,916	202,744	0.01
Barclays PLC, 1.500%, 03/09/23	EUR	100,000	115,884	116,676	0.00
Barclays PLC, 1.875%, 08/12/23	EUR	100,000	105,899	118,549	0.00
Barclays PLC, 3.650%, 16/03/25	USD	200,000	200,265	201,000	0.01
Barclays PLC, 3.932%, 07/05/25	USD	400,000	399,747	407,020	0.01
Barclays PLC, 4.375%, 12/01/26	USD	100,000	99,681	103,814	0.00
Barclays PLC, 1.375%, 24/01/26	EUR	100,000	122,230	113,858	0.00
Barclays PLC, 3.000%, 08/05/26	GBP	100,000	130,113	128,646	0.00
Barclays PLC, 3.250%, 12/02/27	GBP	200,000	268,622	259,666	0.01
Barclays PLC, 4.337%, 10/01/28	USD	100,000	100,482	102,369	0.00
Barclays PLC, 3.250%, 17/01/33	GBP	100,000	122,284	124,009	0.00
Barclays PLC, 4.950%, 10/01/47	USD	100,000	101,867	104,665	0.00
BAT International Finance PLC, 4.000%, 07/07/20	EUR	150,000	207,554	177,848	0.01
BAT International Finance PLC, 3.950%, 15/06/25	USD	100,000	100,426	103,507	0.00
BAT International Finance PLC, 4.000%, 04/09/26	GBP	100,000	171,147	138,990	0.01
BAT International Finance PLC, 1.250%, 13/03/27	EUR	100,000	106,204	112,712	0.00
BAT International Finance PLC, 5.750%, 05/07/40	GBP	60,000	109,445	98,083	0.00
BG Energy Capital PLC, 4.000%, 15/10/21	USD	200,000	203,641	206,798	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United Kingdom (continued)					
BG Energy Capital PLC, 1.250%, 21/11/22	EUR	100,000	122,115	119,031	0.00
BG Energy Capital PLC, 5.125%, 01/12/25	GBP	70,000	117,219	109,285	0.00
BP Capital Markets PLC, 2.177%, 28/09/21	EUR	100,000	138,110	119,961	0.00
BP Capital Markets PLC, 3.561%, 01/11/21	USD	125,000	126,165	128,860	0.00
BP Capital Markets PLC, 3.062%, 17/03/22	USD	200,000	201,139	204,670	0.01
BP Capital Markets PLC, 1.109%, 16/02/23	EUR	100,000	113,045	118,705	0.00
BP Capital Markets PLC, 3.643%, 14/05/23	USD	400,000	401,222	415,652	0.01
BP Capital Markets PLC, 1.177%, 12/08/23	GBP	100,000	129,915	127,512	0.00
BP Capital Markets PLC, 3.994%, 26/09/23	USD	200,000	206,211	213,094	0.01
BP Capital Markets PLC, 3.814%, 10/02/24	USD	200,000	203,207	211,974	0.01
BP Capital Markets PLC, 0.830%, 19/09/24	EUR	100,000	112,480	117,793	0.00
BP Capital Markets PLC, 1.953%, 03/03/25	EUR	300,000	365,412	375,367	0.01
BP Capital Markets PLC, 1.077%, 26/06/25	EUR	100,000	111,430	119,361	0.00
BP Capital Markets PLC, 3.279%, 19/09/27	USD	100,000	100,041	103,510	0.00
BP Capital Markets PLC, 0.831%, 08/11/27	EUR	100,000	111,835	116,603	0.00
BP Capital Markets PLC, 1.637%, 26/06/29	EUR	100,000	111,430	124,440	0.00
BP Capital Markets PLC, 1.231%, 08/05/31	EUR	100,000	111,835	117,965	0.00
Brambles Finance PLC, 1.500%, 04/10/27	EUR	100,000	117,110	120,376	0.00
British Telecommunications PLC, 0.625%, 10/03/21	EUR	100,000	109,159	115,266	0.00
British Telecommunications PLC, 0.500%, 23/06/22	EUR	100,000	110,909	115,314	0.00
British Telecommunications PLC, 1.125%, 10/03/23	EUR	300,000	352,730	354,144	0.01
British Telecommunications PLC, 5.125%, 04/12/28	USD	200,000	199,227	223,892	0.01
British Telecommunications PLC, 9.625%, 15/12/30	USD	125,000	170,160	188,431	0.01
British Telecommunications PLC, 3.125%, 21/11/31	GBP	100,000	130,701	133,644	0.01
Broadgate Financing PLC, 4.999%, 05/10/31	GBP	100,000	170,285	155,240	0.01
BUPA Finance PLC, 5.000%, 25/04/23	GBP	100,000	153,411	139,680	0.01
Cadent Finance PLC, 1.125%, 22/09/21	GBP	100,000	131,430	127,055	0.00
Cadent Finance PLC, 2.125%, 22/09/28	GBP	100,000	125,986	126,561	0.00
Cadent Finance PLC, 3.125%, 21/03/40	GBP	100,000	129,411	133,623	0.01
Canary Wharf Finance II PLC, 6.455%, 22/07/30	GBP	10,510	19,264	16,786	0.00
Centrica PLC, 4.375%, 13/03/29	GBP	150,000	239,827	221,608	0.01
Channel Link Enterprises Finance PLC, 3.848%, 30/06/50	GBP	100,000	142,198	141,126	0.01
Circle Anglia Social Housing PLC, 5.200%, 02/03/44	GBP	100,000	187,363	181,963	0.01
Coca-Cola European Partners PLC, 1.500%, 08/11/27	EUR	100,000	113,361	121,367	0.00
Coca-Cola European Partners PLC, 1.750%, 26/05/28	EUR	100,000	119,671	124,111	0.00
Coca-Cola European Partners PLC, 1.125%, 12/04/29	EUR	100,000	111,636	117,219	0.00
Community Finance Co 1 PLC, 5.017%, 31/07/34	GBP	100,000	170,663	172,493	0.01
Compass Group PLC, 2.000%, 03/07/29	GBP	100,000	127,341	131,927	0.01
Coventry Building Society, 1.875%, 24/10/23	GBP	100,000	129,848	129,219	0.00
Coventry Building Society, 0.500%, 12/01/24	EUR	100,000	106,308	116,779	0.00
CTRL Section 1 Finance PLC, 5.234%, 02/05/35	GBP	62,756	119,588	104,198	0.00
Diageo Capital PLC, 4.828%, 15/07/20	USD	200,000	204,139	205,072	0.01
Diageo Capital PLC, 5.875%, 30/09/36	USD	35,000	40,153	45,894	0.00
Diageo Finance PLC, 0.500%, 19/06/24	EUR	300,000	344,730	349,949	0.01
DS Smith PLC, 1.375%, 26/07/24	EUR	100,000	115,019	116,402	0.00
Eastern Power Networks PLC, 4.750%, 30/09/21	GBP	100,000	134,082	137,097	0.01
easyJet PLC, 1.125%, 18/10/23	EUR	100,000	109,426	116,694	0.00
Eversholt Funding PLC, 6.697%, 22/02/35	GBP	100,000	165,997	164,406	0.01
Experian Finance PLC, 2.125%, 27/09/24	GBP	200,000	261,274	260,321	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United Kingdom (continued)					
FCE Bank PLC, 0.869%, 13/09/21	EUR	100,000	106,005	114,172	0.00
FCE Bank PLC, 1.615%, 11/05/23	EUR	100,000	114,925	115,122	0.00
Firstgroup PLC, 5.250%, 29/11/22	GBP	100,000	158,035	137,688	0.01
G4S International Finance PLC, 1.875%, 24/05/25	EUR	100,000	117,492	116,466	0.00
GlaxoSmithKline Capital PLC, 3.125%, 14/05/21	USD	270,000	270,165	274,531	0.01
GlaxoSmithKline Capital PLC, 4.000%, 16/06/25	EUR	18,000	27,123	25,141	0.00
GlaxoSmithKline Capital PLC, 1.250%, 21/05/26	EUR	100,000	119,426	121,224	0.00
GlaxoSmithKline Capital PLC, 3.375%, 20/12/27	GBP	100,000	143,692	144,023	0.01
GlaxoSmithKline Capital PLC, 1.375%, 12/09/29	EUR	100,000	118,690	122,464	0.00
GlaxoSmithKline Capital PLC, 1.750%, 21/05/30	EUR	100,000	119,521	125,609	0.00
GlaxoSmithKline Capital PLC, 4.250%, 18/12/45	GBP	150,000	228,744	250,280	0.01
Great Rolling Stock Co Ltd, 6.250%, 27/07/20	GBP	50,000	80,737	66,733	0.00
Greene King Finance PLC, 4.064%, 15/03/35	GBP	86,967	123,628	118,834	0.00
Hammerson PLC, 3.500%, 27/10/25	GBP	100,000	136,120	131,175	0.00
High Speed Rail Finance 1 PLC, 4.375%, 01/11/38	GBP	100,000	158,892	160,136	0.01
HSBC Holdings PLC, 3.400%, 08/03/21	USD	200,000	201,441	203,144	0.01
HSBC Holdings PLC, 5.100%, 05/04/21	USD	75,000	77,189	78,359	0.00
HSBC Holdings PLC, 2.950%, 25/05/21	USD	200,000	199,905	201,592	0.01
HSBC Holdings PLC, 2.650%, 05/01/22	USD	200,000	199,909	200,892	0.01
HSBC Holdings PLC, 4.875%, 14/01/22	USD	130,000	134,543	137,725	0.01
HSBC Holdings PLC, 1.500%, 15/03/22	EUR	100,000	108,865	118,515	0.00
HSBC Holdings PLC, 4.000%, 30/03/22	USD	50,000	50,696	52,102	0.00
HSBC Holdings PLC, 2.175%, 27/06/23	GBP	100,000	128,169	128,497	0.00
HSBC Holdings PLC, 3.033%, 22/11/23	USD	300,000	291,738	303,855	0.01
HSBC Holdings PLC, 3.950%, 18/05/24	USD	500,000	498,907	522,395	0.02
HSBC Holdings PLC, 0.875%, 06/09/24	EUR	200,000	223,058	233,796	0.01
HSBC Holdings PLC, 3.803%, 11/03/25	USD	200,000	200,583	208,206	0.01
HSBC Holdings PLC, 3.000%, 30/06/25	EUR	200,000	219,046	256,581	0.01
HSBC Holdings PLC, 4.300%, 08/03/26	USD	200,000	199,806	214,122	0.01
HSBC Holdings PLC, 3.900%, 25/05/26	USD	200,000	199,513	209,164	0.01
HSBC Holdings PLC, 2.256%, 13/11/26	GBP	100,000	126,942	127,181	0.00
HSBC Holdings PLC, 4.375%, 23/11/26	USD	250,000	251,112	264,577	0.01
HSBC Holdings PLC, 4.041%, 13/03/28	USD	600,000	599,241	629,430	0.02
HSBC Holdings PLC, 3.000%, 22/07/28	GBP	100,000	131,502	132,730	0.01
HSBC Holdings PLC, 2.625%, 16/08/28	GBP	100,000	132,307	129,950	0.00
HSBC Holdings PLC, 6.750%, 11/09/28	GBP	150,000	271,036	247,002	0.01
HSBC Holdings PLC, 4.583%, 19/06/29	USD	200,000	201,795	218,402	0.01
HSBC Holdings PLC, 6.500%, 02/05/36	USD	200,000	226,932	259,002	0.01
HSBC Holdings PLC, 6.000%, 29/03/40	GBP	100,000	166,119	167,242	0.01
Imperial Brands Finance PLC, 2.250%, 26/02/21	EUR	200,000	219,535	235,071	0.01
Imperial Brands Finance PLC, 9.000%, 17/02/22	GBP	100,000	177,280	150,796	0.01
Imperial Brands Finance PLC, 4.250%, 21/07/25	USD	200,000	199,189	209,654	0.01
InterContinental Hotels Group PLC, 2.125%, 24/08/26	GBP	100,000	125,397	125,334	0.00
InterContinental Hotels Group PLC, 2.125%, 15/05/27	EUR	100,000	113,767	120,909	0.00
Intu SGS Finance PLC, 3.875%, 17/03/28	GBP	100,000	138,937	126,475	0.00
Invesco Finance PLC, 3.750%, 15/01/26	USD	100,000	99,835	104,593	0.00
Juturna European Loan Conduit No 16 PLC, 5.064%, 10/08/33	GBP	41,664	65,796	66,353	0.00
Land Securities Capital Markets PLC, 2.399%, 08/02/29	GBP	100,000	126,059	132,856	0.01
Land Securities Capital Markets PLC, 2.625%, 22/09/37	GBP	100,000	134,634	130,702	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United Kingdom (continued)					
LCR Finance PLC, 4.500%, 07/12/28	GBP	50,000	91,970	82,337	0.00
LCR Finance PLC, 5.100%, 07/03/51	GBP	150,000	320,008	346,073	0.01
Leeds Building Society, 0.500%, 03/07/24	EUR	100,000	111,745	116,770	0.00
Legal & General Group PLC, 5.375%, 27/10/45	GBP	100,000	154,645	140,915	0.01
Liberty Living Finance PLC, 3.375%, 28/11/29	GBP	100,000	132,544	132,082	0.01
Lloyds Bank PLC, 0.500%, 22/07/20	EUR	100,000	113,789	114,943	0.00
Lloyds Bank PLC, 2.700%, 17/08/20	USD	200,000	199,975	200,728	0.01
Lloyds Bank PLC, 6.500%, 14/09/20	USD	100,000	103,313	104,227	0.00
Lloyds Bank PLC, 4.000%, 29/09/20	EUR	100,000	144,227	120,081	0.00
Lloyds Bank PLC, 0.375%, 18/01/21	EUR	300,000	350,211	345,600	0.01
Lloyds Bank PLC, 1.000%, 19/11/21	EUR	100,000	124,371	116,757	0.00
Lloyds Bank PLC, 1.750%, 31/03/22	GBP	100,000	139,766	129,408	0.00
Lloyds Bank PLC, 4.875%, 13/01/23	EUR	100,000	148,044	134,563	0.01
Lloyds Bank PLC, 0.500%, 11/04/23	EUR	300,000	328,857	350,902	0.01
Lloyds Bank PLC, 7.625%, 22/04/25	GBP	100,000	153,448	162,679	0.01
Lloyds Bank PLC, 4.875%, 30/03/27	GBP	100,000	158,610	158,501	0.01
Lloyds Bank PLC, 6.000%, 08/02/29	GBP	100,000	203,703	176,536	0.01
Lloyds Bank PLC, 6.500%, 17/09/40	GBP	100,000	183,933	207,047	0.01
Lloyds Banking Group PLC, 0.750%, 09/11/21	EUR	300,000	350,660	346,676	0.01
Lloyds Banking Group PLC, 3.000%, 11/01/22	USD	300,000	294,513	302,853	0.01
Lloyds Banking Group PLC, 4.050%, 16/08/23	USD	200,000	199,835	208,618	0.01
Lloyds Banking Group PLC, 3.900%, 12/03/24	USD	200,000	200,763	208,240	0.01
Lloyds Banking Group PLC, 4.582%, 10/12/25	USD	200,000	199,997	208,810	0.01
Lloyds Banking Group PLC, 4.650%, 24/03/26	USD	200,000	199,690	208,584	0.01
Lloyds Banking Group PLC, 3.750%, 11/01/27	USD	100,000	99,212	101,784	0.00
Lloyds Banking Group PLC, 3.574%, 07/11/28	USD	300,000	279,202	300,423	0.01
London & Quadrant Housing Trust Ltd, 2.625%, 05/05/26	GBP	100,000	141,456	132,076	0.01
London Stock Exchange Group PLC, 1.750%, 06/12/27	EUR	100,000	112,277	121,434	0.00
Longstone Finance PLC, 4.791%, 19/04/30	GBP	28,867	49,291	42,600	0.00
Manchester Airport Group Funding PLC, 4.750%, 31/03/34	GBP	100,000	158,122	161,859	0.01
Manchester Airport Group Funding PLC, 2.875%, 31/03/39	GBP	100,000	126,944	130,170	0.00
Mitchells & Butlers Finance PLC, 5.574%, 15/12/30	GBP	20,503	34,530	29,740	0.00
Mondi Finance PLC, 1.625%, 27/04/26	EUR	100,000	122,454	119,831	0.00
Motability Operations Group PLC, 1.625%, 09/06/23	EUR	100,000	112,157	121,551	0.00
Motability Operations Group PLC, 0.375%, 03/01/26	EUR	100,000	113,663	114,320	0.00
Motability Operations Group PLC, 4.375%, 08/02/27	GBP	100,000	160,977	150,970	0.01
National Westminster Bank PLC, 3.875%, 19/10/20	EUR	100,000	139,049	120,199	0.00
National Westminster Bank PLC, 5.125%, 13/01/24	GBP	100,000	150,236	149,373	0.01
Nationwide Building Society, 6.750%, 22/07/20	EUR	50,000	67,981	60,946	0.00
Nationwide Building Society, 0.375%, 30/07/20	EUR	100,000	109,659	114,804	0.00
Nationwide Building Society, 4.625%, 08/02/21	EUR	150,000	222,739	184,615	0.01
Nationwide Building Society, 0.500%, 23/02/24	EUR	100,000	118,958	117,306	0.00
Nationwide Building Society, 4.363%, 01/08/24	USD	200,000	200,969	208,494	0.01
Nationwide Building Society, 5.625%, 28/01/26	GBP	100,000	155,939	162,609	0.01
Nationwide Building Society, 4.000%, 14/09/26	USD	100,000	100,549	99,654	0.00
Nationwide Building Society, 0.625%, 25/03/27	EUR	100,000	105,572	118,408	0.00
Nationwide Building Society, 1.125%, 31/05/28	EUR	300,000	351,509	368,189	0.01
Nationwide Building Society, 2.000%, 25/07/29	EUR	100,000	115,333	114,121	0.00
Natwest Markets PLC, 0.625%, 02/03/22	EUR	200,000	229,943	228,846	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United Kingdom (continued)					
Natwest Markets PLC, 1.125%, 14/06/23	EUR	100,000	116,490	115,721	0.00
NatWest Markets PLC, 3.625%, 29/09/22	USD	200,000	199,896	204,164	0.01
Network Rail Infrastructure Finance PLC, 4.625%, 21/07/20	GBP	100,000	175,914	132,279	0.01
Network Rail Infrastructure Finance PLC, 4.750%, 22/01/24	GBP	70,000	118,677	104,211	0.00
Network Rail Infrastructure Finance PLC, 4.375%, 09/12/30	GBP	150,000	254,999	253,904	0.01
NGG Finance PLC, 5.625%, 18/06/73	GBP	100,000	169,728	137,844	0.01
Northern Gas Networks Finance PLC, 5.625%, 23/03/40	GBP	100,000	183,109	186,214	0.01
Northumbrian Water Finance PLC, 5.125%, 23/01/42	GBP	100,000	183,561	177,712	0.01
Notting Hill Housing Trust, 4.375%, 20/02/54	GBP	100,000	175,400	159,967	0.01
Omnicom Finance Holdings PLC, 0.800%, 08/07/27	EUR	100,000	113,710	113,544	0.00
Omnicom Finance Holdings PLC, 1.400%, 08/07/31	EUR	100,000	113,520	113,713	0.00
Orbit Capital PLC, 3.375%, 14/06/48	GBP	100,000	133,294	137,570	0.01
Peabody Capital No 2 Plc, 4.625%, 12/12/53	GBP	100,000	173,631	173,372	0.01
Phoenix Grp Hld Plc, 4.375%, 24/01/29	EUR	100,000	115,898	115,767	0.00
Places for People Homes Ltd, 3.625%, 22/11/28	GBP	100,000	133,445	133,569	0.01
Prudential PLC, 6.340%, 19/12/63	GBP	100,000	175,313	145,697	0.01
Reckitt Benckiser Treasury Services PLC, 2.375%, 24/06/22	USD	100,000	99,625	99,850	0.00
Reckitt Benckiser Treasury Services PLC, 2.750%, 26/06/24	USD	300,000	291,464	302,055	0.01
Reckitt Benckiser Treasury Services PLC, 3.000%, 26/06/27	USD	200,000	188,620	201,766	0.01
Rentokil Initial PLC, 0.950%, 22/11/24	EUR	100,000	117,284	116,566	0.00
Rio Tinto Finance USA PLC, 4.125%, 21/08/42	USD	100,000	90,742	111,716	0.00
Rolls-Royce PLC, 0.875%, 09/05/24	EUR	100,000	118,874	117,016	0.00
Rolls-Royce PLC, 3.375%, 18/06/26	GBP	100,000	161,531	137,823	0.01
Royal Bank of Scotland Group PLC, 6.125%, 15/12/22	USD	135,000	141,241	145,570	0.01
Royal Bank of Scotland Group PLC, 3.498%, 15/05/23	USD	300,000	292,750	303,078	0.01
Royal Bank of Scotland Group PLC, 6.100%, 10/06/23	USD	60,000	62,947	65,129	0.00
Royal Bank of Scotland Group PLC, 3.875%, 12/09/23	USD	200,000	199,964	205,318	0.01
Royal Bank of Scotland Group PLC, 6.000%, 19/12/23	USD	120,000	125,979	130,764	0.00
Royal Bank of Scotland Group PLC, 5.125%, 28/05/24	USD	300,000	303,729	316,512	0.01
Royal Bank of Scotland Group PLC, 4.519%, 25/06/24	USD	200,000	200,220	208,328	0.01
Royal Bank of Scotland Group PLC, 4.269%, 22/03/25	USD	200,000	201,734	206,814	0.01
Royal Bank of Scotland Group PLC, 2.875%, 19/09/26	GBP	100,000	130,165	128,702	0.00
Royal Bank of Scotland Group PLC, 4.892%, 18/05/29	USD	200,000	199,475	213,344	0.01
Sanctuary Capital PLC, 5.000%, 26/04/47	GBP	100,000	194,885	183,038	0.01
Santander UK Group Holdings PLC, 3.125%, 08/01/21	USD	150,000	149,954	150,858	0.01
Santander UK Group Holdings PLC, 2.875%, 05/08/21	USD	200,000	199,724	200,334	0.01
Santander UK Group Holdings PLC, 3.571%, 10/01/23	USD	200,000	200,417	203,522	0.01
Santander UK Group Holdings PLC, 1.125%, 08/09/23	EUR	100,000	112,797	115,915	0.00
Santander UK Group Holdings PLC, 3.625%, 14/01/26	GBP	100,000	145,186	136,137	0.01
Santander UK PLC, 0.875%, 25/11/20	EUR	400,000	462,903	461,410	0.02
Santander UK PLC, 3.400%, 01/06/21	USD	200,000	200,049	203,250	0.01
Santander UK PLC, 0.250%, 09/08/21	EUR	100,000	108,695	115,325	0.00
Santander UK PLC, 0.250%, 21/04/22	EUR	100,000	106,691	115,627	0.00
Santander UK PLC, 4.000%, 13/03/24	USD	100,000	99,686	105,523	0.00
Santander UK PLC, 2.875%, 18/06/24	USD	200,000	199,807	201,298	0.01
Santander UK PLC, 5.750%, 02/03/26	GBP	100,000	162,590	163,130	0.01
Santander UK PLC, 5.250%, 16/02/29	GBP	100,000	182,086	168,139	0.01
Scottish Widows Ltd, 5.500%, 16/06/23	GBP	100,000	154,339	142,346	0.01
Segro PLC, 2.375%, 11/10/29	GBP	100,000	128,308	128,874	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United Kingdom (continued)					
Severn Trent Utilities Finance PLC, 3.625%, 16/01/26	GBP	100,000	154,793	140,392	0.01
Sky PLC, 2.875%, 24/11/20	GBP	100,000	131,796	130,165	0.00
Sky PLC, 3.125%, 26/11/22	USD	200,000	196,299	204,762	0.01
Sky PLC, 1.875%, 24/11/23	EUR	100,000	124,462	123,078	0.00
Sky PLC, 3.750%, 16/09/24	USD	100,000	103,038	106,265	0.00
Sky PLC, 2.250%, 17/11/25	EUR	100,000	107,180	127,693	0.00
Smiths Group PLC, 2.000%, 23/02/27	EUR	100,000	106,091	120,433	0.00
Society of Lloyd's, 4.750%, 30/10/24	GBP	100,000	159,582	140,586	0.01
South Eastern Power Networks PLC, 6.375%, 12/11/31	GBP	50,000	99,106	91,643	0.00
Southern Gas Networks PLC, 4.875%, 05/10/23	GBP	100,000	164,860	145,445	0.01
SSE PLC, 4.250%, 14/09/21	GBP	100,000	159,725	135,396	0.01
SSE PLC, 0.875%, 06/09/25	EUR	100,000	118,671	116,225	0.00
SSE PLC, 3.875%, perpetual	GBP	100,000	133,536	129,150	0.00
Standard Chartered PLC, 0.750%, 03/10/23	EUR	100,000	117,476	114,684	0.00
Standard Chartered PLC, 5.200%, 26/01/24	USD	200,000	201,593	214,158	0.01
Standard Chartered PLC, 4.300%, 19/02/27	USD	100,000	100,797	102,909	0.00
Standard Chartered PLC, 1.625%, 03/10/27	EUR	100,000	117,665	119,744	0.00
Standard Chartered PLC, 4.866%, 15/03/33	USD	300,000	295,401	313,581	0.01
Standard Chartered PLC, 5.125%, 06/06/34	GBP	100,000	140,049	145,130	0.01
TechnipFMC PLC, 3.450%, 01/10/22	USD	215,000	214,292	218,625	0.01
Telereal Securitisation PLC, 5.948%, 10/12/31	GBP	37,836	73,614	59,595	0.00
THFC Funding No 3 PLC, 5.200%, 11/10/43	GBP	100,000	184,419	179,489	0.01
Transport for London, 3.625%, 15/05/45	GBP	100,000	147,257	158,365	0.01
Unilever PLC, 1.375%, 15/09/24	GBP	100,000	129,115	128,125	0.00
Unilever PLC, 1.500%, 11/06/39	EUR	100,000	112,004	119,679	0.00
United Utilities Water Finance PLC, 2.000%, 14/02/25	GBP	100,000	130,890	129,711	0.00
University of Leeds, 3.125%, 19/12/50	GBP	100,000	139,100	149,453	0.01
University of Oxford, 2.544%, 08/12/17	GBP	100,000	128,637	134,411	0.01
Vodafone Group PLC, 0.875%, 17/11/20	EUR	200,000	229,628	231,085	0.01
Vodafone Group PLC, 0.375%, 22/11/21	EUR	300,000	348,530	345,507	0.01
Vodafone Group PLC, 1.750%, 25/08/23	EUR	100,000	110,187	121,720	0.00
Vodafone Group PLC, 3.750%, 16/01/24	USD	445,000	442,155	465,234	0.02
Vodafone Group PLC, 1.875%, 11/09/25	EUR	100,000	117,026	123,867	0.00
Vodafone Group PLC, 1.125%, 20/11/25	EUR	100,000	117,223	118,723	0.00
Vodafone Group PLC, 2.200%, 25/08/26	EUR	100,000	109,543	127,155	0.00
Vodafone Group PLC, 0.900%, 24/11/26	EUR	100,000	111,292	116,565	0.00
Vodafone Group PLC, 4.375%, 30/05/28	USD	55,000	54,363	59,453	0.00
Vodafone Group PLC, 1.875%, 20/11/29	EUR	100,000	116,754	122,346	0.00
Vodafone Group PLC, 7.875%, 15/02/30	USD	15,000	18,716	20,288	0.00
Vodafone Group PLC, 1.625%, 24/11/30	EUR	100,000	111,037	118,205	0.00
Vodafone Group PLC, 6.150%, 27/02/37	USD	225,000	256,990	271,825	0.01
Vodafone Group PLC, 4.375%, 19/02/43	USD	200,000	186,768	198,650	0.01
Vodafone Group PLC, 5.250%, 30/05/48	USD	50,000	49,618	55,081	0.00
Vodafone Group PLC, 4.875%, 19/06/49	USD	150,000	147,379	158,397	0.01
Vodafone Group PLC, 3.000%, 12/08/56	GBP	100,000	125,615	112,732	0.00
Vodafone Group PLC, 5.125%, 19/06/59	USD	100,000	98,528	108,074	0.00
Wales & West Utilities Finance PLC, 3.000%, 03/08/38	GBP	100,000	130,747	138,273	0.01
Wellcome Trust Ltd, 4.000%, 09/05/59	GBP	100,000	217,477	197,809	0.01
Wessex Water Services Finance PLC, 4.000%, 24/09/21	GBP	100,000	138,015	134,914	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United Kingdom (continued)					
Western Power Distribution East Midlands PLC, 5.250%, 17/01/23	GBP	100,000	165,758	143,763	0.01
Western Power Distribution PLC, 3.625%, 06/11/23	GBP	100,000	146,371	134,462	0.01
Western Power Distribution South West PLC, 2.375%, 16/05/29	GBP	100,000	124,607	129,707	0.00
Wm Morrison Supermarkets PLC, 3.500%, 27/07/26	GBP	100,000	160,083	138,661	0.01
WPP Finance 2010, 3.625%, 07/09/22	USD	100,000	99,963	102,973	0.00
WPP Finance 2013, 3.000%, 20/11/23	EUR	100,000	140,080	127,690	0.00
Total United Kingdom			47,947,978	48,220,096	1.61
United States					
3M Co, 2.250%, 15/03/23	USD	200,000	200,220	200,344	0.01
3M Co, 0.950%, 15/05/23	EUR	100,000	112,738	118,683	0.00
3M Co, 1.500%, 09/11/26	EUR	100,000	123,529	123,974	0.01
3M Co, 3.625%, 15/10/47	USD	200,000	191,218	200,494	0.01
ABB Finance USA Inc, 2.875%, 08/05/22	USD	110,000	109,678	111,723	0.00
ABB Finance USA Inc, 3.800%, 03/04/28	USD	200,000	202,287	215,270	0.01
Abbott Laboratories, 3.400%, 30/11/23	USD	70,000	69,793	72,976	0.00
Abbott Laboratories, 2.950%, 15/03/25	USD	150,000	151,053	154,278	0.01
Abbott Laboratories, 3.875%, 15/09/25	USD	140,000	142,634	150,685	0.01
Abbott Laboratories, 3.750%, 30/11/26	USD	85,000	84,532	92,075	0.00
Abbott Laboratories, 4.750%, 30/11/36	USD	100,000	100,062	118,315	0.00
Abbott Laboratories, 6.150%, 30/11/37	USD	17,000	20,621	22,689	0.00
Abbott Laboratories, 5.300%, 27/05/40	USD	100,000	112,179	124,109	0.01
AbbVie Inc, 2.300%, 14/05/21	USD	100,000	99,935	99,725	0.00
AbbVie Inc, 3.375%, 14/11/21	USD	65,000	64,916	66,311	0.00
AbbVie Inc, 2.900%, 06/11/22	USD	200,000	198,044	202,192	0.01
AbbVie Inc, 3.200%, 06/11/22	USD	70,000	69,938	71,419	0.00
AbbVie Inc, 2.850%, 14/05/23	USD	50,000	49,996	50,427	0.00
AbbVie Inc, 3.750%, 14/11/23	USD	105,000	104,886	109,564	0.00
AbbVie Inc, 1.375%, 17/05/24	EUR	200,000	215,725	238,103	0.01
AbbVie Inc, 3.600%, 14/05/25	USD	175,000	175,126	181,083	0.01
AbbVie Inc, 3.200%, 14/05/26	USD	100,000	99,738	100,921	0.00
AbbVie Inc, 4.250%, 14/11/28	USD	50,000	49,605	53,417	0.00
AbbVie Inc, 4.500%, 14/05/35	USD	60,000	59,671	61,600	0.00
AbbVie Inc, 4.300%, 14/05/36	USD	150,000	144,449	150,525	0.01
AbbVie Inc, 4.400%, 06/11/42	USD	150,000	146,347	147,783	0.01
AbbVie Inc, 4.450%, 14/05/46	USD	100,000	99,398	98,096	0.00
AbbVie Inc, 4.875%, 14/11/48	USD	75,000	74,228	78,828	0.00
Activision Blizzard Inc, 2.300%, 15/09/21	USD	130,000	129,748	129,782	0.01
Activision Blizzard Inc, 3.400%, 15/09/26	USD	150,000	150,782	152,751	0.01
Adobe Systems Inc, 3.250%, 01/02/25	USD	60,000	59,641	62,599	0.00
AEP Texas Inc, 2.400%, 01/10/22	USD	100,000	99,860	100,238	0.00
AEP Texas Inc, 3.800%, 01/10/47	USD	100,000	99,066	101,570	0.00
AEP Texas Inc, 4.150%, 01/05/49	USD	200,000	204,340	214,010	0.01
AEP Transmission Co LLC, 4.250%, 15/09/48	USD	70,000	69,988	77,422	0.00
Aetna Inc, 2.750%, 15/11/22	USD	150,000	147,460	150,861	0.01
Aetna Inc, 2.800%, 15/06/23	USD	55,000	54,955	55,257	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Aetna Inc, 6.750%, 15/12/37	USD	15,000	18,390	18,819	0.00
Aetna Inc, 3.875%, 15/08/47	USD	30,000	29,911	27,145	0.00
Affiliated Managers Group Inc, 3.500%, 01/08/25	USD	50,000	49,779	51,288	0.00
Aflac Inc, 4.000%, 15/02/22	USD	200,000	202,642	208,982	0.01
Agilent Technologies Inc, 5.000%, 15/07/20	USD	200,000	203,181	204,804	0.01
AIG Global Funding, 2.150%, 02/07/20	USD	300,000	297,220	299,322	0.01
Air Lease Corp, 3.875%, 01/04/21	USD	50,000	49,975	51,111	0.00
Air Lease Corp, 2.625%, 01/07/22	USD	300,000	299,108	299,658	0.01
Air Lease Corp, 3.750%, 01/06/26	USD	200,000	197,735	205,032	0.01
Air Products & Chemicals Inc, 3.350%, 31/07/24	USD	100,000	99,833	104,778	0.00
Alabama Power Co, 3.850%, 01/12/42	USD	50,000	46,354	51,808	0.00
Albemarle Corp, 4.150%, 01/12/24	USD	100,000	102,633	105,815	0.00
Alleghany Corp, 4.900%, 15/09/44	USD	95,000	94,453	103,507	0.00
Allegion US Holding Co Inc, 3.200%, 01/10/24	USD	50,000	49,979	50,498	0.00
Allegion US Holding Co Inc, 3.550%, 01/10/27	USD	50,000	49,900	49,279	0.00
Allergan Inc, 2.800%, 15/03/23	USD	250,000	244,140	249,417	0.01
Allstate Corp, 5.550%, 09/05/35	USD	15,000	16,790	18,777	0.00
Allstate Corp, 3.850%, 10/08/49	USD	150,000	148,956	158,526	0.01
Alphabet Inc, 3.625%, 19/05/21	USD	200,000	203,417	205,952	0.01
Alphabet Inc, 1.998%, 15/08/26	USD	300,000	272,872	292,383	0.01
Altria Group Inc, 3.490%, 14/02/22	USD	225,000	226,189	231,057	0.01
Altria Group Inc, 2.850%, 09/08/22	USD	150,000	147,397	151,519	0.01
Altria Group Inc, 1.000%, 15/02/23	EUR	100,000	112,398	116,447	0.00
Altria Group Inc, 2.950%, 02/05/23	USD	200,000	195,251	202,370	0.01
Altria Group Inc, 3.800%, 14/02/24	USD	40,000	39,925	41,723	0.00
Altria Group Inc, 1.700%, 15/06/25	EUR	100,000	112,683	118,360	0.00
Altria Group Inc, 4.400%, 14/02/26	USD	50,000	49,901	53,504	0.00
Altria Group Inc, 2.625%, 16/09/26	USD	100,000	96,606	96,243	0.00
Altria Group Inc, 2.200%, 15/06/27	EUR	100,000	112,490	120,046	0.01
Altria Group Inc, 4.800%, 14/02/29	USD	275,000	275,696	296,532	0.01
Altria Group Inc, 3.125%, 15/06/31	EUR	100,000	112,738	123,646	0.01
Altria Group Inc, 5.800%, 14/02/39	USD	65,000	64,850	72,856	0.00
Altria Group Inc, 3.875%, 16/09/46	USD	100,000	103,921	88,835	0.00
Altria Group Inc, 5.950%, 14/02/49	USD	275,000	276,135	312,691	0.01
Altria Group Inc, 6.200%, 14/02/59	USD	30,000	29,913	34,384	0.00
Amazon.com Inc, 2.500%, 29/11/22	USD	50,000	48,668	50,672	0.00
Amazon.com Inc, 2.400%, 22/02/23	USD	250,000	244,195	252,402	0.01
Amazon.com Inc, 2.800%, 22/08/24	USD	325,000	319,948	334,435	0.01
Amazon.com Inc, 3.150%, 22/08/27	USD	200,000	193,205	210,120	0.01
Amazon.com Inc, 4.800%, 05/12/34	USD	200,000	207,777	245,558	0.01
Amazon.com Inc, 3.875%, 22/08/37	USD	145,000	147,192	159,832	0.01
Amazon.com Inc, 4.050%, 22/08/47	USD	145,000	147,652	163,965	0.01
Amazon.com Inc, 4.250%, 22/08/57	USD	270,000	267,899	312,150	0.01
Ameren Illinois Co, 4.500%, 15/03/49	USD	150,000	149,863	174,754	0.01
American Airlines 2015-1 Class A Pass Through Trust, 3.375%, 01/05/27	USD	200,695	200,695	204,513	0.01
American Airlines 2016-1 Class AA Pass Through Trust, 3.575%, 15/01/28	USD	88,062	88,062	90,842	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
American Campus Communities Operating Partnership LP, 4.125%, 01/07/24	USD	50,000	49,965	52,806	0.00
American Campus Communities Operating Partnership LP, 3.300%, 15/07/26	USD	100,000	99,705	101,208	0.00
American Express Co, 2.200%, 30/10/20	USD	60,000	59,965	59,855	0.00
American Express Co, 3.700%, 03/08/23	USD	500,000	501,685	525,005	0.02
American Express Co, 3.000%, 30/10/24	USD	100,000	99,952	102,395	0.00
American Express Co, 4.050%, 03/12/42	USD	50,000	47,191	54,724	0.00
American Express Credit Corp, 2.600%, 14/09/20	USD	50,000	49,990	50,190	0.00
American Express Credit Corp, 2.250%, 05/05/21	USD	100,000	99,977	100,006	0.00
American Express Credit Corp, 2.700%, 03/03/22	USD	200,000	199,183	202,018	0.01
American Express Credit Corp, 3.300%, 03/05/27	USD	300,000	290,974	314,850	0.01
American Financial Group Inc, 4.500%, 15/06/47	USD	150,000	156,362	151,927	0.01
American Honda Finance Corp, 1.950%, 20/07/20	USD	200,000	200,228	199,418	0.01
American Honda Finance Corp, 1.650%, 12/07/21	USD	100,000	99,987	98,842	0.00
American Honda Finance Corp, 1.700%, 09/09/21	USD	100,000	99,830	98,832	0.00
American Honda Finance Corp, 2.600%, 16/11/22	USD	300,000	294,671	303,138	0.01
American Honda Finance Corp, 3.450%, 14/07/23	USD	300,000	300,286	312,993	0.01
American Honda Finance Corp, 0.750%, 17/01/24	EUR	100,000	105,506	116,671	0.00
American International Group Inc, 3.300%, 01/03/21	USD	255,000	258,452	258,435	0.01
American International Group Inc, 4.875%, 01/06/22	USD	200,000	206,237	214,202	0.01
American International Group Inc, 1.500%, 08/06/23	EUR	200,000	236,368	237,554	0.01
American International Group Inc, 3.900%, 01/04/26	USD	200,000	203,776	209,254	0.01
American International Group Inc, 4.200%, 01/04/28	USD	500,000	500,373	533,320	0.02
American Tower Corp, 4.700%, 15/03/22	USD	150,000	153,136	158,269	0.01
American Tower Corp, 3.375%, 15/05/24	USD	150,000	149,580	154,362	0.01
American Tower Corp, 2.950%, 15/01/25	USD	100,000	99,195	101,008	0.00
American Tower Corp, 3.950%, 15/03/29	USD	150,000	148,424	156,745	0.01
American Tower Corp, 3.800%, 15/08/29	USD	65,000	64,741	67,334	0.00
American Water Capital Corp, 3.850%, 01/03/24	USD	100,000	99,819	105,433	0.00
American Water Capital Corp, 2.950%, 01/09/27	USD	135,000	135,607	135,352	0.01
American Water Capital Corp, 4.000%, 01/12/46	USD	100,000	100,742	103,030	0.00
American Water Capital Corp, 3.750%, 01/09/47	USD	50,000	49,856	50,598	0.00
Ameriprise Financial Inc, 3.700%, 15/10/24	USD	150,000	149,729	159,033	0.01
AmerisourceBergen Corp, 3.400%, 15/05/24	USD	100,000	100,527	102,857	0.00
AmerisourceBergen Corp, 3.450%, 15/12/27	USD	50,000	49,897	50,994	0.00
AmerisourceBergen Corp, 4.300%, 15/12/47	USD	50,000	49,770	48,495	0.00
Amgen Inc, 3.875%, 15/11/21	USD	150,000	152,493	154,630	0.01
Amgen Inc, 1.250%, 25/02/22	EUR	200,000	233,428	234,878	0.01
Amgen Inc, 2.650%, 11/05/22	USD	150,000	150,495	151,116	0.01
Amgen Inc, 3.625%, 22/05/24	USD	200,000	202,123	209,886	0.01
Amgen Inc, 4.000%, 13/09/29	GBP	100,000	145,613	146,649	0.01
Amgen Inc, 6.375%, 01/06/37	USD	15,000	17,657	19,151	0.00
Amgen Inc, 6.400%, 01/02/39	USD	100,000	113,999	129,235	0.01
Amgen Inc, 4.563%, 15/06/48	USD	300,000	294,785	325,242	0.01
Amgen Inc, 4.663%, 15/06/51	USD	300,000	296,084	327,783	0.01
Anadarko Petroleum Corp, 7.950%, 15/06/39	USD	200,000	255,977	274,700	0.01
Analog Devices Inc, 2.950%, 12/01/21	USD	150,000	149,653	151,314	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.700%, 01/02/36	USD	100,000	110,281	109,783	0.00
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc, 4.900%, 01/02/46	USD	335,000	345,879	372,778	0.01
Anheuser-Busch InBev Worldwide Inc, 4.000%, 13/04/28	USD	80,000	79,450	86,242	0.00
Anheuser-Busch InBev Worldwide Inc, 4.750%, 23/01/29	USD	85,000	84,744	96,383	0.00
Anheuser-Busch InBev Worldwide Inc, 4.900%, 23/01/31	USD	65,000	64,775	75,291	0.00
Anheuser-Busch InBev Worldwide Inc, 4.375%, 15/04/38	USD	535,000	522,815	565,688	0.02
Anheuser-Busch InBev Worldwide Inc, 8.200%, 15/01/39	USD	200,000	274,847	303,692	0.01
Anheuser-Busch InBev Worldwide Inc, 5.450%, 23/01/39	USD	565,000	589,684	671,147	0.02
Anheuser-Busch InBev Worldwide Inc, 4.950%, 15/01/42	USD	100,000	102,651	111,105	0.00
Anheuser-Busch InBev Worldwide Inc, 3.750%, 15/07/42	USD	100,000	91,415	95,281	0.00
Anheuser-Busch InBev Worldwide Inc, 4.600%, 15/04/48	USD	35,000	34,810	37,492	0.00
Anheuser-Busch InBev Worldwide Inc, 4.439%, 06/10/48	USD	133,000	139,019	139,101	0.01
Anheuser-Busch InBev Worldwide Inc, 5.550%, 23/01/49	USD	100,000	99,672	122,267	0.01
Anheuser-Busch InBev Worldwide Inc, 4.750%, 15/04/58	USD	100,000	99,396	106,736	0.00
Anheuser-Busch InBev Worldwide Inc, 5.800%, 23/01/59	USD	545,000	578,911	683,027	0.02
Anthem Inc, 2.500%, 21/11/20	USD	30,000	29,975	30,051	0.00
Anthem Inc, 2.950%, 01/12/22	USD	100,000	99,968	101,422	0.00
Anthem Inc, 3.300%, 15/01/23	USD	100,000	99,327	102,910	0.00
Anthem Inc, 3.350%, 01/12/24	USD	100,000	99,975	103,510	0.00
Anthem Inc, 3.650%, 01/12/27	USD	365,000	350,444	378,768	0.01
Anthem Inc, 4.101%, 01/03/28	USD	50,000	50,000	53,485	0.00
Anthem Inc, 4.650%, 15/08/44	USD	100,000	99,825	109,067	0.00
Anthem Inc, 4.375%, 01/12/47	USD	65,000	64,999	69,060	0.00
Anthem Inc, 4.550%, 01/03/48	USD	50,000	49,837	54,419	0.00
Aon Corp, 3.750%, 02/05/29	USD	300,000	299,388	312,720	0.01
Apache Corp, 4.375%, 15/10/28	USD	200,000	199,716	208,898	0.01
Apache Corp, 5.250%, 01/02/42	USD	100,000	109,302	102,623	0.00
Apache Corp, 4.750%, 15/04/43	USD	150,000	148,778	146,032	0.01
Apollo Management Holdings LP, 4.872%, 15/02/29	USD	200,000	200,614	215,398	0.01
Appalachian Power Co, 3.300%, 01/06/27	USD	100,000	99,598	102,039	0.00
Apple Inc, 2.250%, 23/02/21	USD	200,000	200,825	200,644	0.01
Apple Inc, 2.850%, 06/05/21	USD	200,000	200,337	202,962	0.01
Apple Inc, 1.550%, 04/08/21	USD	100,000	99,942	99,061	0.00
Apple Inc, 2.500%, 09/02/22	USD	50,000	49,999	50,569	0.00
Apple Inc, 2.100%, 12/09/22	USD	50,000	49,962	50,062	0.00
Apple Inc, 1.000%, 10/11/22	EUR	100,000	125,341	118,592	0.00
Apple Inc, 2.400%, 13/01/23	USD	100,000	99,991	100,941	0.00
Apple Inc, 2.400%, 03/05/23	USD	150,000	144,901	151,591	0.01
Apple Inc, 3.350%, 10/01/24	AUD	150,000	119,587	112,372	0.00
Apple Inc, 3.000%, 09/02/24	USD	35,000	34,990	36,152	0.00
Apple Inc, 2.513%, 19/08/24	CAD	200,000	147,788	155,505	0.01
Apple Inc, 0.375%, 25/11/24	CHF	100,000	108,577	106,375	0.00
Apple Inc, 2.750%, 13/01/25	USD	300,000	288,849	306,654	0.01
Apple Inc, 3.200%, 13/05/25	USD	200,000	201,153	209,448	0.01
Apple Inc, 0.875%, 24/05/25	EUR	200,000	235,804	239,130	0.01
Apple Inc, 3.250%, 23/02/26	USD	300,000	293,835	313,797	0.01
Apple Inc, 2.450%, 04/08/26	USD	400,000	378,161	398,408	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Apple Inc, 3.200%, 11/05/27	USD	500,000	484,269	521,325	0.02
Apple Inc, 3.000%, 20/06/27	USD	140,000	140,235	144,103	0.01
Apple Inc, 2.900%, 12/09/27	USD	100,000	99,908	102,236	0.00
Apple Inc, 1.375%, 24/05/29	EUR	100,000	118,549	124,048	0.01
Apple Inc, 3.600%, 31/07/42	GBP	200,000	319,875	317,401	0.01
Apple Inc, 3.450%, 09/02/45	USD	150,000	143,330	149,955	0.01
Apple Inc, 4.650%, 23/02/46	USD	100,000	103,890	118,653	0.00
Apple Inc, 3.850%, 04/08/46	USD	135,000	137,937	143,554	0.01
Apple Inc, 4.250%, 09/02/47	USD	215,000	221,188	241,165	0.01
Applied Materials Inc, 3.300%, 01/04/27	USD	100,000	100,201	104,207	0.00
Applied Materials Inc, 5.850%, 15/06/41	USD	200,000	217,253	258,016	0.01
Aqua America Inc, 3.566%, 01/05/29	USD	300,000	303,061	312,102	0.01
Archer-Daniels-Midland Co, 3.375%, 15/03/22	USD	60,000	59,949	62,060	0.00
Archer-Daniels-Midland Co, 1.000%, 12/09/25	EUR	100,000	115,763	118,707	0.00
Archer-Daniels-Midland Co, 4.016%, 16/04/43	USD	75,000	68,830	80,088	0.00
Archer-Daniels-Midland Co, 3.750%, 15/09/47	USD	100,000	99,563	103,423	0.00
Ares Capital Corp, 3.500%, 10/02/23	USD	50,000	49,974	49,767	0.00
Ares Capital Corp, 4.200%, 10/06/24	USD	65,000	64,877	65,827	0.00
Arizona Public Service Co, 3.150%, 15/05/25	USD	100,000	99,691	103,055	0.00
Arrow Electronics Inc, 3.500%, 01/04/22	USD	100,000	99,705	101,602	0.00
Ascension Health, 3.945%, 15/11/46	USD	50,000	51,017	54,013	0.00
Ashtead Capital Inc, 4.125%, 15/08/25	USD	300,000	289,697	303,288	0.01
Ashtead Capital Inc, 5.250%, 01/08/26	USD	300,000	302,156	313,833	0.01
Ashtead Capital Inc, 4.375%, 15/08/27	USD	300,000	290,365	300,282	0.01
Associated Bank NA, 3.500%, 13/08/21	USD	250,000	249,903	254,642	0.01
Assurant Inc, 4.200%, 27/09/23	USD	300,000	300,394	311,814	0.01
Assured Guaranty US Holdings Inc, 5.000%, 01/07/24	USD	200,000	200,199	216,766	0.01
AT&T Inc, 3.825%, 25/11/20	CAD	200,000	144,364	156,275	0.01
AT&T Inc, 4.000%, 15/01/22	USD	300,000	305,046	311,178	0.01
AT&T Inc, 3.200%, 01/03/22	USD	400,000	396,288	408,352	0.01
AT&T Inc, 1.450%, 01/06/22	EUR	100,000	125,244	118,524	0.00
AT&T Inc, 2.500%, 15/03/23	EUR	200,000	245,824	247,008	0.01
AT&T Inc, 2.750%, 19/05/23	EUR	100,000	113,191	125,618	0.01
AT&T Inc, 1.300%, 05/09/23	EUR	100,000	120,812	119,043	0.01
AT&T Inc, 3.800%, 01/03/24	USD	500,000	492,666	526,050	0.02
AT&T Inc, 4.450%, 01/04/24	USD	100,000	101,075	107,713	0.00
AT&T Inc, 3.400%, 15/05/25	USD	150,000	147,778	154,110	0.01
AT&T Inc, 3.875%, 15/01/26	USD	100,000	99,926	104,549	0.00
AT&T Inc, 4.125%, 17/02/26	USD	100,000	101,913	106,599	0.00
AT&T Inc, 2.950%, 15/07/26	USD	85,000	84,153	84,346	0.00
AT&T Inc, 4.250%, 01/03/27	USD	100,000	101,460	107,122	0.00
AT&T Inc, 4.100%, 15/02/28	USD	514,000	497,325	544,131	0.02
AT&T Inc, 4.350%, 01/03/29	USD	350,000	348,786	376,670	0.01
AT&T Inc, 2.600%, 17/12/29	EUR	100,000	106,801	128,839	0.01
AT&T Inc, 4.300%, 15/02/30	USD	152,000	146,718	162,417	0.01
AT&T Inc, 5.200%, 18/11/33	GBP	200,000	313,032	316,663	0.01
AT&T Inc, 4.500%, 15/05/35	USD	195,000	185,431	204,383	0.01
AT&T Inc, 3.150%, 04/09/36	EUR	300,000	348,049	386,689	0.01
AT&T Inc, 5.250%, 01/03/37	USD	200,000	203,214	224,400	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
AT&T Inc, 4.900%, 15/08/37	USD	300,000	286,121	323,988	0.01
AT&T Inc, 4.850%, 01/03/39	USD	250,000	240,417	268,920	0.01
AT&T Inc, 6.200%, 15/03/40	USD	100,000	109,797	120,751	0.01
AT&T Inc, 6.375%, 01/03/41	USD	200,000	213,925	249,308	0.01
AT&T Inc, 5.550%, 15/08/41	USD	200,000	212,485	231,390	0.01
AT&T Inc, 4.900%, 15/06/42	USD	50,000	50,717	53,040	0.00
AT&T Inc, 4.250%, 01/06/43	GBP	100,000	138,739	141,326	0.01
AT&T Inc, 4.350%, 15/06/45	USD	126,000	116,933	125,911	0.01
AT&T Inc, 4.750%, 15/05/46	USD	185,000	172,998	194,657	0.01
AT&T Inc, 5.150%, 15/11/46	USD	127,000	143,298	140,377	0.01
AT&T Inc, 5.650%, 15/02/47	USD	100,000	101,379	117,492	0.00
AT&T Inc, 5.450%, 01/03/47	USD	200,000	204,564	229,898	0.01
AT&T Inc, 4.500%, 09/03/48	USD	168,000	163,842	171,486	0.01
AT&T Inc, 4.550%, 09/03/49	USD	100,000	101,455	102,184	0.00
Athene Global Funding, 3.000%, 01/07/22	USD	300,000	300,671	303,606	0.01
Atmos Energy Corp, 5.500%, 15/06/41	USD	120,000	133,106	151,678	0.01
Atmos Energy Corp, 4.125%, 15/03/49	USD	20,000	19,922	22,062	0.00
Autoliv Inc, 0.750%, 26/06/23	EUR	100,000	115,730	115,766	0.00
Automatic Data Processing Inc, 3.375%, 15/09/25	USD	225,000	233,357	237,429	0.01
AutoZone Inc, 3.700%, 15/04/22	USD	200,000	200,304	206,794	0.01
AutoZone Inc, 3.750%, 01/06/27	USD	100,000	100,681	104,609	0.00
AvalonBay Communities Inc, 3.500%, 15/11/24	USD	100,000	99,597	104,950	0.00
AvalonBay Communities Inc, 3.300%, 01/06/29	USD	65,000	64,972	67,604	0.00
AvalonBay Communities Inc, 4.150%, 01/07/47	USD	100,000	99,999	109,391	0.00
Avangrid Inc, 3.150%, 01/12/24	USD	100,000	99,816	101,723	0.00
Avangrid Inc, 3.800%, 01/06/29	USD	250,000	252,678	261,600	0.01
Aviation Capital Group LLC, 4.375%, 30/01/24	USD	500,000	494,851	525,545	0.02
BAE Systems Holdings Inc, 3.850%, 15/12/25	USD	200,000	199,296	209,030	0.01
Baker Hughes a GE Co LLC, 5.125%, 15/09/40	USD	250,000	267,888	274,970	0.01
Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 2.773%, 15/12/22	USD	300,000	293,615	303,186	0.01
Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 3.337%, 15/12/27	USD	100,000	94,013	100,714	0.00
Baker Hughes a GE Co LLC Via Baker Hughes Co-Obligor Inc, 4.080%, 15/12/47	USD	300,000	270,511	289,683	0.01
Baltimore Gas & Electric Co, 3.750%, 15/08/47	USD	100,000	99,248	102,002	0.00
Bank of America Corp, 2.625%, 19/10/20	USD	200,000	200,240	200,670	0.01
Bank of America Corp, 2.369%, 21/07/21	USD	100,000	100,160	99,898	0.00
Bank of America Corp, 1.375%, 10/09/21	EUR	300,000	363,499	352,743	0.01
Bank of America Corp, 6.125%, 15/09/21	GBP	150,000	265,193	210,692	0.01
Bank of America Corp, 3.499%, 17/05/22	USD	300,000	300,174	305,835	0.01
Bank of America Corp, 1.625%, 14/09/22	EUR	100,000	108,729	119,637	0.01
Bank of America Corp, 3.300%, 11/01/23	USD	200,000	198,092	206,148	0.01
Bank of America Corp, 3.124%, 20/01/23	USD	150,000	150,000	152,436	0.01
Bank of America Corp, 2.881%, 24/04/23	USD	300,000	301,862	303,477	0.01
Bank of America Corp, 2.816%, 21/07/23	USD	200,000	195,003	201,938	0.01
Bank of America Corp, 4.100%, 24/07/23	USD	200,000	203,310	213,372	0.01
Bank of America Corp, 3.004%, 20/12/23	USD	100,000	98,520	101,743	0.00
Bank of America Corp, 3.550%, 05/03/24	USD	300,000	297,481	310,899	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Bank of America Corp, 4.000%, 01/04/24	USD	200,000	201,344	213,372	0.01
Bank of America Corp, 3.458%, 15/03/25	USD	250,000	250,000	259,425	0.01
Bank of America Corp, 1.375%, 26/03/25	EUR	100,000	109,073	120,935	0.01
Bank of America Corp, 2.300%, 25/07/25	GBP	100,000	129,797	130,739	0.01
Bank of America Corp, 3.875%, 01/08/25	USD	100,000	101,120	106,965	0.00
Bank of America Corp, 3.093%, 01/10/25	USD	300,000	293,471	307,074	0.01
Bank of America Corp, 4.450%, 03/03/26	USD	100,000	101,940	107,893	0.00
Bank of America Corp, 3.559%, 23/04/27	USD	200,000	200,000	208,464	0.01
Bank of America Corp, 3.248%, 21/10/27	USD	150,000	150,000	153,547	0.01
Bank of America Corp, 3.824%, 20/01/28	USD	200,000	200,478	211,320	0.01
Bank of America Corp, 3.705%, 24/04/28	USD	200,000	201,723	209,678	0.01
Bank of America Corp, 1.662%, 25/04/28	EUR	100,000	123,770	121,444	0.01
Bank of America Corp, 3.593%, 21/07/28	USD	400,000	387,211	416,296	0.01
Bank of America Corp, 4.271%, 23/07/29	USD	300,000	300,574	327,375	0.01
Bank of America Corp, 3.974%, 07/02/30	USD	375,000	375,000	401,501	0.01
Bank of America Corp, 6.110%, 29/01/37	USD	200,000	205,504	254,880	0.01
Bank of America Corp, 4.244%, 24/04/38	USD	300,000	299,889	326,646	0.01
Bank of America Corp, 4.078%, 23/04/40	USD	200,000	200,000	213,000	0.01
Bank of America Corp, 5.875%, 07/02/42	USD	130,000	148,652	173,190	0.01
Bank of America Corp, 4.875%, 01/04/44	USD	200,000	206,892	239,154	0.01
Bank of America Corp, 4.443%, 20/01/48	USD	200,000	201,085	226,386	0.01
Bank of America Corp, 4.330%, 15/03/50	USD	150,000	150,000	167,098	0.01
Bank of New York Mellon Corp, 2.500%, 15/04/21	USD	60,000	59,979	60,329	0.00
Bank of New York Mellon Corp, 3.550%, 23/09/21	USD	100,000	101,249	102,713	0.00
Bank of New York Mellon Corp, 2.661%, 16/05/23	USD	250,000	250,000	251,915	0.01
Bank of New York Mellon Corp, 3.000%, 24/02/25	USD	100,000	100,475	102,781	0.00
Bank of New York Mellon Corp, 3.250%, 16/05/27	USD	150,000	149,950	155,536	0.01
Bank of New York Mellon Corp, 3.850%, 28/04/28	USD	350,000	354,213	382,518	0.01
Bank of New York Mellon Corp, 3.300%, 23/08/29	USD	200,000	201,103	207,256	0.01
Bank One Corp, 7.625%, 15/10/26	USD	15,000	17,676	19,277	0.00
BAT Capital Corp, 2.297%, 14/08/20	USD	300,000	297,840	299,352	0.01
BAT Capital Corp, 2.764%, 15/08/22	USD	100,000	100,000	100,172	0.00
BAT Capital Corp, 1.125%, 16/11/23	EUR	100,000	119,108	116,442	0.00
BAT Capital Corp, 3.222%, 15/08/24	USD	100,000	100,000	100,779	0.00
BAT Capital Corp, 2.125%, 15/08/25	GBP	100,000	128,093	125,552	0.01
BAT Capital Corp, 3.557%, 15/08/27	USD	150,000	150,000	149,334	0.01
BAT Capital Corp, 4.390%, 15/08/37	USD	270,000	276,174	256,540	0.01
BAT Capital Corp, 4.540%, 15/08/47	USD	60,000	60,000	55,789	0.00
Baxter International Inc, 1.300%, 15/05/29	EUR	100,000	111,687	118,709	0.00
Bayer US Finance II LLC, 3.875%, 15/12/23	USD	200,000	200,016	207,350	0.01
Bayer US Finance II LLC, 4.250%, 15/12/25	USD	200,000	201,000	211,388	0.01
Bayer US Finance II LLC, 4.375%, 15/12/28	USD	200,000	200,273	210,892	0.01
Bayer US Finance II LLC, 4.200%, 15/07/34	USD	370,000	358,554	368,431	0.01
Bayer US Finance II LLC, 4.625%, 25/06/38	USD	300,000	297,939	305,445	0.01
Bayer US Finance II LLC, 3.950%, 15/04/45	USD	100,000	99,745	84,982	0.00
Bayer US Finance II LLC, 4.875%, 25/06/48	USD	300,000	301,128	311,298	0.01
Bayer US Finance LLC, 3.375%, 08/10/24	USD	200,000	199,146	201,728	0.01
BB&T Corp, 2.150%, 01/02/21	USD	100,000	99,978	99,822	0.00
BB&T Corp, 3.050%, 20/06/22	USD	200,000	201,011	204,320	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
BB&T Corp, 2.850%, 26/10/24	USD	100,000	99,938	102,448	0.00
BB&T Corp, 3.700%, 05/06/25	USD	200,000	199,583	213,010	0.01
BB&T Corp, 3.875%, 19/03/29	USD	100,000	99,904	106,824	0.00
Becton Dickinson and Co, 2.894%, 06/06/22	USD	200,000	195,344	202,690	0.01
Becton Dickinson and Co, 1.000%, 15/12/22	EUR	100,000	105,952	116,510	0.00
Becton Dickinson and Co, 3.363%, 06/06/24	USD	400,000	391,619	412,836	0.01
Becton Dickinson and Co, 4.669%, 06/06/47	USD	125,000	130,101	140,241	0.01
Berkshire Hathaway Energy Co, 2.375%, 15/01/21	USD	25,000	24,993	25,057	0.00
Berkshire Hathaway Energy Co, 2.800%, 15/01/23	USD	40,000	40,000	40,690	0.00
Berkshire Hathaway Energy Co, 3.250%, 15/04/28	USD	30,000	29,905	30,896	0.00
Berkshire Hathaway Energy Co, 6.125%, 01/04/36	USD	35,000	40,894	46,797	0.00
Berkshire Hathaway Energy Co, 5.950%, 15/05/37	USD	100,000	117,396	130,541	0.01
Berkshire Hathaway Energy Co, 4.500%, 01/02/45	USD	100,000	97,087	112,396	0.00
Berkshire Hathaway Energy Co, 3.800%, 15/07/48	USD	25,000	24,804	25,428	0.00
Berkshire Hathaway Finance Corp, 3.000%, 15/05/22	USD	100,000	99,591	102,890	0.00
Berkshire Hathaway Finance Corp, 2.375%, 19/06/39	GBP	100,000	125,252	130,111	0.01
Berkshire Hathaway Finance Corp, 4.200%, 15/08/48	USD	300,000	298,523	334,995	0.01
Berkshire Hathaway Finance Corp, 4.250%, 15/01/49	USD	325,000	321,832	365,381	0.01
Berkshire Hathaway Inc, 0.250%, 17/01/21	EUR	100,000	105,981	114,576	0.00
Berkshire Hathaway Inc, 2.200%, 15/03/21	USD	100,000	100,370	100,275	0.00
Berkshire Hathaway Inc, 0.750%, 16/03/23	EUR	100,000	110,104	116,919	0.00
Berkshire Hathaway Inc, 3.125%, 15/03/26	USD	70,000	69,956	72,484	0.00
Berkshire Hathaway Inc, 1.125%, 16/03/27	EUR	100,000	109,405	119,470	0.01
Berkshire Hathaway Inc, 4.500%, 11/02/43	USD	100,000	100,909	115,995	0.00
Best Buy Co Inc, 4.450%, 01/10/28	USD	50,000	49,819	52,792	0.00
Biogen Inc, 2.900%, 15/09/20	USD	50,000	49,975	50,249	0.00
Biogen Inc, 3.625%, 15/09/22	USD	30,000	29,989	31,008	0.00
Biogen Inc, 4.050%, 15/09/25	USD	30,000	29,956	32,171	0.00
Biogen Inc, 5.200%, 15/09/45	USD	30,000	29,815	33,610	0.00
Black Hills Corp, 4.350%, 01/05/33	USD	255,000	255,441	281,959	0.01
BlackRock Inc, 3.500%, 18/03/24	USD	150,000	149,764	158,973	0.01
BlackRock Inc, 3.250%, 30/04/29	USD	260,000	259,869	272,329	0.01
Blackstone Holdings Finance Co LLC, 1.500%, 10/04/29	EUR	100,000	111,572	117,903	0.00
Blackstone Holdings Finance Co LLC, 5.000%, 15/06/44	USD	100,000	101,545	113,484	0.00
BlueScope Finance Americas LLC, 4.625%, 25/05/23	USD	200,000	199,959	208,646	0.01
BMW US Capital LLC, 3.250%, 14/08/20	USD	200,000	200,477	202,010	0.01
BMW US Capital LLC, 2.000%, 11/04/21	USD	100,000	99,914	99,296	0.00
BMW US Capital LLC, 3.400%, 13/08/21	USD	300,000	300,427	306,279	0.01
BMW US Capital LLC, 1.850%, 15/09/21	USD	30,000	29,821	29,658	0.00
BMW US Capital LLC, 3.300%, 06/04/27	USD	300,000	286,668	307,326	0.01
Board of Trustees of The Leland Stanford Junior University, 3.647%, 01/05/48	USD	100,000	103,354	107,155	0.00
Boardwalk Pipelines LP, 5.950%, 01/06/26	USD	100,000	99,215	110,718	0.00
Boardwalk Pipelines LP, 4.800%, 03/05/29	USD	20,000	19,983	20,880	0.00
Boeing Co, 2.125%, 01/03/22	USD	150,000	150,751	149,539	0.01
Boeing Co, 3.100%, 01/05/26	USD	50,000	49,863	51,537	0.00
Boeing Co, 3.200%, 01/03/29	USD	50,000	49,356	51,771	0.00
Boeing Co, 6.875%, 15/03/39	USD	200,000	263,569	289,160	0.01
Boeing Co, 3.900%, 01/05/49	USD	50,000	49,153	52,296	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Booking Holdings Inc, 0.800%, 10/03/22	EUR	200,000	235,863	232,741	0.01
Booking Holdings Inc, 3.600%, 01/06/26	USD	250,000	254,301	263,635	0.01
Booking Holdings Inc, 1.800%, 03/03/27	EUR	100,000	113,345	123,249	0.01
Boston Properties LP, 3.850%, 01/02/23	USD	100,000	100,637	104,324	0.00
Boston Properties LP, 3.650%, 01/02/26	USD	200,000	194,901	207,716	0.01
Boston Properties LP, 2.750%, 01/10/26	USD	300,000	282,791	295,410	0.01
Boston Properties LP, 3.400%, 21/06/29	USD	200,000	201,259	205,418	0.01
Boston Scientific Corp, 3.375%, 15/05/22	USD	150,000	149,740	154,354	0.01
Boston Scientific Corp, 3.450%, 01/03/24	USD	50,000	49,972	52,228	0.00
Boston Scientific Corp, 3.750%, 01/03/26	USD	100,000	99,738	106,245	0.00
Boston Scientific Corp, 4.000%, 01/03/28	USD	50,000	49,926	53,828	0.00
Boston Scientific Corp, 4.000%, 01/03/29	USD	70,000	69,773	75,781	0.00
Boston Scientific Corp, 4.550%, 01/03/39	USD	100,000	99,450	111,121	0.00
Boston Scientific Corp, 4.700%, 01/03/49	USD	70,000	69,525	79,907	0.00
BP Capital Markets America Inc, 4.500%, 01/10/20	USD	170,000	173,209	174,590	0.01
BP Capital Markets America Inc, 2.750%, 10/05/23	USD	50,000	48,700	50,744	0.00
BP Capital Markets America Inc, 3.017%, 16/01/27	USD	100,000	101,023	102,235	0.00
Branch Banking & Trust Co, 2.625%, 15/01/22	USD	250,000	249,912	252,252	0.01
Brighthouse Financial Inc, 3.700%, 22/06/27	USD	150,000	148,821	142,581	0.01
Brighthouse Financial Inc, 4.700%, 22/06/47	USD	100,000	98,848	83,550	0.00
Bristol-Myers Squibb Co, 2.550%, 14/05/21	USD	200,000	200,471	201,456	0.01
Bristol-Myers Squibb Co, 2.600%, 16/05/22	USD	75,000	74,807	75,910	0.00
Bristol-Myers Squibb Co, 3.250%, 01/11/23	USD	50,000	49,621	51,944	0.00
Bristol-Myers Squibb Co, 2.900%, 26/07/24	USD	85,000	84,678	86,961	0.00
Bristol-Myers Squibb Co, 3.200%, 15/06/26	USD	50,000	49,866	51,960	0.00
Bristol-Myers Squibb Co, 3.400%, 26/07/29	USD	130,000	128,941	136,184	0.01
Bristol-Myers Squibb Co, 4.125%, 15/06/39	USD	50,000	49,830	53,890	0.00
Bristol-Myers Squibb Co, 4.250%, 26/10/49	USD	85,000	84,287	93,928	0.00
Brixmor Operating Partnership LP, 3.875%, 15/08/22	USD	30,000	29,896	30,899	0.00
Brixmor Operating Partnership LP, 3.650%, 15/06/24	USD	100,000	99,701	102,347	0.00
Brixmor Operating Partnership LP, 4.125%, 15/06/26	USD	25,000	24,883	25,971	0.00
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.000%, 15/01/22	USD	100,000	99,792	100,296	0.00
Broadcom Corp Via Broadcom Cayman Finance Ltd, 2.650%, 15/01/23	USD	100,000	99,993	98,653	0.00
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.875%, 15/01/27	USD	200,000	199,620	195,938	0.01
Broadcom Corp Via Broadcom Cayman Finance Ltd, 3.500%, 15/01/28	USD	100,000	99,962	94,679	0.00
Broadcom Inc, 3.125%, 15/10/22	USD	350,000	347,465	351,953	0.01
Broadcom Inc, 3.625%, 15/10/24	USD	200,000	198,503	201,044	0.01
Broadcom Inc, 4.250%, 15/04/26	USD	200,000	198,572	202,956	0.01
Broadcom Inc, 4.750%, 15/04/29	USD	200,000	199,073	205,140	0.01
Brookfield Finance LLC, 4.000%, 01/04/24	USD	50,000	49,913	52,405	0.00
Brooklyn Union Gas Co, 3.407%, 10/03/26	USD	100,000	101,316	102,621	0.00
Brown & Brown Inc, 4.500%, 15/03/29	USD	200,000	199,690	211,044	0.01
Buckeye Partners LP, 4.125%, 01/12/27	USD	50,000	49,791	44,018	0.00
Buckeye Partners LP, 5.850%, 15/11/43	USD	100,000	99,180	83,750	0.00
Bunge Ltd Finance Corp, 3.500%, 24/11/20	USD	125,000	125,153	126,461	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Bunge Ltd Finance Corp, 3.000%, 25/09/22	USD	30,000	29,976	30,139	0.00
Bunge Ltd Finance Corp, 3.750%, 25/09/27	USD	30,000	29,935	29,772	0.00
Burlington Northern Santa Fe LLC, 3.400%, 01/09/24	USD	100,000	99,882	105,404	0.00
Burlington Northern Santa Fe LLC, 3.650%, 01/09/25	USD	50,000	49,933	53,325	0.00
Burlington Northern Santa Fe LLC, 6.200%, 15/08/36	USD	200,000	228,749	267,830	0.01
Burlington Northern Santa Fe LLC, 6.150%, 01/05/37	USD	25,000	29,177	33,467	0.00
Burlington Northern Santa Fe LLC, 5.750%, 01/05/40	USD	100,000	113,949	130,923	0.01
Burlington Northern Santa Fe LLC, 4.400%, 15/03/42	USD	100,000	97,589	112,970	0.00
Burlington Northern Santa Fe LLC, 4.550%, 01/09/44	USD	55,000	54,745	63,728	0.00
Burlington Northern Santa Fe LLC, 4.700%, 01/09/45	USD	50,000	49,749	59,272	0.00
Burlington Northern Santa Fe LLC, 4.125%, 15/06/47	USD	100,000	98,913	111,101	0.00
Burlington Northern Santa Fe LLC, 4.150%, 15/12/48	USD	155,000	154,319	174,101	0.01
CA Inc, 3.600%, 01/08/20	USD	50,000	49,989	50,377	0.00
Camden Property Trust, 3.150%, 01/07/29	USD	165,000	165,191	168,054	0.01
Campbell Soup Co, 3.650%, 15/03/23	USD	50,000	49,945	51,501	0.00
Campbell Soup Co, 4.150%, 15/03/28	USD	350,000	336,628	366,439	0.01
Campbell Soup Co, 4.800%, 15/03/48	USD	20,000	19,909	20,298	0.00
Capital One Financial Corp, 4.750%, 15/07/21	USD	100,000	102,905	104,545	0.00
Capital One Financial Corp, 3.050%, 09/03/22	USD	100,000	99,755	101,564	0.00
Capital One Financial Corp, 3.200%, 30/01/23	USD	300,000	293,407	307,536	0.01
Capital One Financial Corp, 3.900%, 29/01/24	USD	200,000	201,113	210,260	0.01
Capital One Financial Corp, 0.800%, 12/06/24	EUR	100,000	112,554	114,725	0.00
Capital One Financial Corp, 3.200%, 05/02/25	USD	150,000	149,793	152,773	0.01
Capital One Financial Corp, 3.750%, 28/07/26	USD	200,000	199,835	203,576	0.01
Capital One Financial Corp, 3.750%, 09/03/27	USD	200,000	192,711	206,392	0.01
Capital One Financial Corp, 3.800%, 31/01/28	USD	300,000	285,142	309,921	0.01
Capital One Financial Corp, 1.650%, 12/06/29	EUR	100,000	112,231	114,997	0.00
Cardinal Health Inc, 2.616%, 15/06/22	USD	400,000	391,179	402,336	0.01
Cardinal Health Inc, 3.410%, 15/06/27	USD	500,000	481,119	498,795	0.02
Cardinal Health Inc, 4.600%, 15/03/43	USD	100,000	102,440	94,408	0.00
Cargill Inc, 3.250%, 15/11/21	USD	250,000	250,829	255,345	0.01
Carlisle Cos Inc, 3.500%, 01/12/24	USD	65,000	64,946	66,718	0.00
Caterpillar Financial Services Corp, 1.850%, 04/09/20	USD	135,000	134,955	134,507	0.01
Caterpillar Financial Services Corp, 3.150%, 07/09/21	USD	55,000	54,969	56,085	0.00
Caterpillar Financial Services Corp, 1.931%, 01/10/21	USD	92,000	96,652	91,293	0.00
Caterpillar Financial Services Corp, 2.625%, 01/03/23	USD	200,000	197,700	202,500	0.01
Caterpillar Inc, 3.900%, 27/05/21	USD	100,000	101,967	103,188	0.00
Caterpillar Inc, 2.600%, 26/06/22	USD	200,000	197,847	202,300	0.01
Caterpillar Inc, 3.803%, 15/08/42	USD	175,000	161,176	186,333	0.01
CBRE Services Inc, 5.250%, 15/03/25	USD	200,000	205,253	220,376	0.01
CBS Corp, 3.375%, 01/03/22	USD	250,000	250,878	255,740	0.01
CBS Corp, 2.500%, 15/02/23	USD	200,000	199,277	198,996	0.01
CBS Corp, 7.875%, 30/07/30	USD	30,000	36,778	41,021	0.00
CBS Corp, 4.850%, 01/07/42	USD	75,000	72,078	80,010	0.00
Celanese US Holdings LLC, 5.875%, 15/06/21	USD	20,000	21,137	21,195	0.00
Celanese US Holdings LLC, 4.625%, 15/11/22	USD	30,000	31,310	31,784	0.00
Celanese US Holdings LLC, 3.500%, 08/05/24	USD	200,000	201,357	205,426	0.01
Celanese US Holdings LLC, 1.250%, 11/02/25	EUR	200,000	228,384	233,140	0.01
Celgene Corp, 2.875%, 15/08/20	USD	100,000	99,959	100,549	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Celgene Corp, 2.250%, 15/08/21	USD	200,000	200,193	199,572	0.01
Celgene Corp, 3.250%, 15/08/22	USD	100,000	99,409	102,632	0.00
Celgene Corp, 3.550%, 15/08/22	USD	100,000	99,879	103,574	0.00
Celgene Corp, 3.625%, 15/05/24	USD	100,000	99,834	104,607	0.00
Celgene Corp, 3.875%, 15/08/25	USD	100,000	99,409	106,918	0.00
Celgene Corp, 5.000%, 15/08/45	USD	55,000	54,852	65,108	0.00
Celgene Corp, 4.550%, 20/02/48	USD	300,000	275,831	342,309	0.01
CenterPoint Energy Inc, 3.600%, 01/11/21	USD	285,000	284,937	292,672	0.01
CenterPoint Energy Inc, 2.500%, 01/09/22	USD	100,000	99,982	100,154	0.00
CenterPoint Energy Inc, 3.850%, 01/02/24	USD	400,000	399,752	419,892	0.02
CenterPoint Energy Inc, 4.250%, 01/11/28	USD	150,000	149,442	162,133	0.01
CenterPoint Energy Resources Corp, 4.000%, 01/04/28	USD	100,000	99,949	106,471	0.00
CF Industries Inc, 4.500%, 01/12/26	USD	100,000	99,662	104,800	0.00
Charles Schwab Corp, 3.000%, 10/03/25	USD	100,000	99,761	102,435	0.00
Charles Schwab Corp, 3.200%, 02/03/27	USD	100,000	98,676	103,281	0.00
Charles Schwab Corp/The, 3.850%, 21/05/25	USD	300,000	303,814	320,796	0.01
Charter Communications Operating LLC, 5.750%, 01/04/48	USD	500,000	488,465	552,625	0.02
Charter Communications Operating LLC, 5.125%, 01/07/49	USD	100,000	99,880	102,407	0.00
Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.579%, 23/07/20	USD	55,000	55,000	55,485	0.00
Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.464%, 23/07/22	USD	100,000	100,000	104,995	0.00
Charter Communications Operating LLC Via Charter Communications Operating Capital, 4.908%, 23/07/25	USD	225,000	224,661	244,165	0.01
Charter Communications Operating LLC Via Charter Communications Operating Capital, 3.750%, 15/02/28	USD	100,000	99,322	100,854	0.00
Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.384%, 23/10/35	USD	150,000	165,766	175,791	0.01
Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.484%, 23/10/45	USD	195,000	197,761	231,888	0.01
Charter Communications Operating LLC Via Charter Communications Operating Capital, 5.375%, 01/05/47	USD	25,000	24,758	26,324	0.00
Charter Communications Operating LLC Via Charter Communications Operating Capital, 6.834%, 23/10/55	USD	35,000	35,000	41,583	0.00
Chevron Corp, 2.419%, 17/11/20	USD	50,000	50,000	50,232	0.00
Chevron Corp, 2.100%, 16/05/21	USD	50,000	50,000	50,011	0.00
Chevron Corp, 2.498%, 03/03/22	USD	200,000	197,732	202,170	0.01
Chevron Corp, 2.355%, 05/12/22	USD	200,000	197,160	201,558	0.01
Chevron Corp, 2.566%, 16/05/23	USD	50,000	50,000	50,784	0.00
Chevron Corp, 2.895%, 03/03/24	USD	100,000	99,294	103,381	0.00
Chevron Corp, 2.954%, 16/05/26	USD	150,000	152,047	154,828	0.01
Chubb INA Holdings Inc, 2.300%, 03/11/20	USD	250,000	249,888	250,125	0.01
Chubb INA Holdings Inc, 3.150%, 15/03/25	USD	200,000	199,981	208,788	0.01
Chubb INA Holdings Inc, 0.875%, 15/06/27	EUR	100,000	112,578	115,521	0.00
Chubb INA Holdings Inc, 1.550%, 15/03/28	EUR	200,000	230,069	242,291	0.01
Chubb INA Holdings Inc, 1.400%, 15/06/31	EUR	100,000	112,172	116,562	0.00
Cigna Corp, 3.200%, 17/09/20	USD	300,000	299,357	302,748	0.01
Cigna Corp, 3.400%, 17/09/21	USD	60,000	60,000	61,162	0.00
Cigna Corp, 3.750%, 15/07/23	USD	110,000	109,951	114,475	0.00
Cigna Corp, 3.250%, 15/04/25	USD	250,000	244,205	254,192	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Cigna Corp, 4.125%, 15/11/25	USD	300,000	299,495	319,125	0.01
Cigna Corp, 4.375%, 15/10/28	USD	80,000	79,902	86,329	0.00
Cigna Corp, 4.800%, 15/08/38	USD	360,000	360,312	387,641	0.01
Cigna Corp, 3.875%, 15/10/47	USD	150,000	148,578	139,752	0.01
Cigna Corp, 4.900%, 15/12/48	USD	55,000	54,879	60,063	0.00
Cimarex Energy Co, 3.900%, 15/05/27	USD	105,000	106,070	107,794	0.00
Cintas Corp No 2, 2.900%, 01/04/22	USD	100,000	100,527	101,594	0.00
Cintas Corp No 2, 3.700%, 01/04/27	USD	50,000	50,687	53,267	0.00
Cisco Systems Inc, 2.200%, 28/02/21	USD	100,000	100,590	100,106	0.00
Cisco Systems Inc, 2.900%, 04/03/21	USD	100,000	100,242	101,231	0.00
Cisco Systems Inc, 1.850%, 20/09/21	USD	100,000	100,301	99,405	0.00
Cisco Systems Inc, 3.000%, 15/06/22	USD	100,000	100,045	102,774	0.00
Cisco Systems Inc, 3.500%, 15/06/25	USD	45,000	44,928	48,086	0.00
Cisco Systems Inc, 2.500%, 20/09/26	USD	100,000	99,144	100,759	0.00
Cisco Systems Inc, 5.900%, 15/02/39	USD	200,000	238,532	272,818	0.01
Citibank NA, 2.850%, 12/02/21	USD	300,000	298,211	302,385	0.01
Citibank NA, 3.650%, 23/01/24	USD	250,000	253,199	262,992	0.01
Citigroup Inc, 2.700%, 30/03/21	USD	150,000	150,063	150,748	0.01
Citigroup Inc, 1.375%, 27/10/21	EUR	200,000	232,361	235,768	0.01
Citigroup Inc, 2.900%, 08/12/21	USD	100,000	99,917	101,127	0.00
Citigroup Inc, 4.500%, 14/01/22	USD	160,000	163,322	168,240	0.01
Citigroup Inc, 2.750%, 25/04/22	USD	100,000	99,961	100,934	0.00
Citigroup Inc, 2.700%, 27/10/22	USD	300,000	291,314	302,280	0.01
Citigroup Inc, 3.375%, 01/03/23	USD	150,000	148,931	154,596	0.01
Citigroup Inc, 2.876%, 24/07/23	USD	200,000	194,221	202,424	0.01
Citigroup Inc, 0.750%, 26/10/23	EUR	200,000	214,165	233,044	0.01
Citigroup Inc, 2.375%, 22/05/24	EUR	200,000	225,246	251,058	0.01
Citigroup Inc, 3.875%, 26/03/25	USD	200,000	194,987	208,568	0.01
Citigroup Inc, 3.352%, 24/04/25	USD	350,000	350,770	361,375	0.01
Citigroup Inc, 3.200%, 21/10/26	USD	100,000	99,957	102,054	0.00
Citigroup Inc, 4.450%, 29/09/27	USD	100,000	100,207	107,745	0.00
Citigroup Inc, 3.887%, 10/01/28	USD	200,000	199,974	211,316	0.01
Citigroup Inc, 3.668%, 24/07/28	USD	200,000	200,000	208,636	0.01
Citigroup Inc, 1.500%, 26/10/28	EUR	100,000	109,546	120,898	0.01
Citigroup Inc, 3.520%, 27/10/28	USD	300,000	282,804	309,600	0.01
Citigroup Inc, 1.250%, 10/04/29	EUR	100,000	111,345	117,547	0.00
Citigroup Inc, 4.075%, 23/04/29	USD	450,000	450,000	483,453	0.02
Citigroup Inc, 3.980%, 20/03/30	USD	150,000	150,000	160,309	0.01
Citigroup Inc, 6.000%, 31/10/33	USD	200,000	204,191	245,722	0.01
Citigroup Inc, 6.800%, 25/06/38	GBP	100,000	217,601	205,443	0.01
Citigroup Inc, 3.878%, 24/01/39	USD	300,000	273,731	312,438	0.01
Citigroup Inc, 8.125%, 15/07/39	USD	200,000	300,928	319,698	0.01
Citigroup Inc, 6.675%, 13/09/43	USD	150,000	176,013	209,778	0.01
Citigroup Inc, 4.281%, 24/04/48	USD	50,000	50,962	55,753	0.00
Citizens Financial Group Inc, 2.375%, 28/07/21	USD	30,000	29,994	29,978	0.00
Citizens Financial Group Inc, 4.300%, 03/12/25	USD	100,000	99,933	105,778	0.00
Clorox Co, 3.050%, 15/09/22	USD	200,000	198,009	204,100	0.01
CME Group Inc, 3.000%, 15/09/22	USD	100,000	99,790	102,486	0.00
CNA Financial Corp, 4.500%, 01/03/26	USD	50,000	49,992	53,935	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
CNA Financial Corp, 3.450%, 15/08/27	USD	300,000	289,734	304,293	0.01
CNA Financial Corp, 3.900%, 01/05/29	USD	200,000	201,007	209,854	0.01
CNH Industrial Capital LLC, 4.375%, 06/11/20	USD	30,000	30,657	30,632	0.00
CNH Industrial Capital LLC, 4.875%, 01/04/21	USD	25,000	25,867	25,888	0.00
CNH Industrial Capital LLC, 3.875%, 15/10/21	USD	20,000	20,421	20,467	0.00
CNH Industrial Capital LLC, 4.375%, 05/04/22	USD	25,000	25,976	25,891	0.00
CNH Industrial Capital LLC, 4.200%, 15/01/24	USD	50,000	49,875	52,089	0.00
CNOOC Finance 2015 USA LLC, 4.375%, 02/05/28	USD	500,000	503,016	544,785	0.02
Coca-Cola Bottling Co Consolidated, 3.800%, 25/11/25	USD	200,000	201,190	209,424	0.01
Coca-Cola Co, 1.875%, 27/10/20	USD	100,000	99,952	99,830	0.00
Coca-Cola Co, 1.550%, 01/09/21	USD	50,000	49,976	49,495	0.00
Coca-Cola Co, 2.200%, 25/05/22	USD	200,000	201,490	200,970	0.01
Coca-Cola Co, 0.750%, 09/03/23	EUR	100,000	112,021	117,316	0.00
Coca-Cola Co, 2.500%, 01/04/23	USD	100,000	97,906	101,354	0.00
Coca-Cola Co, 0.500%, 08/03/24	EUR	200,000	231,167	233,276	0.01
Coca-Cola Co, 3.250%, 11/06/24	AUD	100,000	79,511	75,303	0.00
Coca-Cola Co, 2.250%, 01/09/26	USD	50,000	49,958	49,622	0.00
Coca-Cola Co, 2.900%, 25/05/27	USD	100,000	99,680	103,285	0.00
Coca-Cola Co, 1.000%, 02/10/28	CHF	100,000	109,617	112,276	0.00
Coca-Cola Co, 1.250%, 08/03/31	EUR	200,000	226,469	242,997	0.01
Coca-Cola Co, 1.625%, 09/03/35	EUR	100,000	111,779	126,419	0.01
Coca-Cola European Partners PLC, 1.875%, 18/03/30	EUR	100,000	104,952	124,658	0.01
Colgate-Palmolive Co, 2.300%, 03/05/22	USD	250,000	246,920	252,712	0.01
Columbia Pipeline Group Inc, 5.800%, 01/06/45	USD	150,000	154,249	176,151	0.01
Comcast Cable Communications Holdings Inc, 9.455%, 15/11/22	USD	235,000	274,497	289,452	0.01
Comcast Corp, 3.300%, 01/10/20	USD	50,000	49,991	50,685	0.00
Comcast Corp, 3.450%, 01/10/21	USD	65,000	64,951	66,880	0.00
Comcast Corp, 3.125%, 15/07/22	USD	50,000	50,066	51,397	0.00
Comcast Corp, 2.750%, 01/03/23	USD	500,000	485,333	508,495	0.02
Comcast Corp, 3.000%, 01/02/24	USD	100,000	99,869	102,888	0.00
Comcast Corp, 3.600%, 01/03/24	USD	50,000	50,065	52,807	0.00
Comcast Corp, 3.700%, 15/04/24	USD	55,000	54,997	58,369	0.00
Comcast Corp, 3.950%, 15/10/25	USD	150,000	149,835	161,986	0.01
Comcast Corp, 3.150%, 15/02/28	USD	100,000	99,948	102,549	0.00
Comcast Corp, 4.150%, 15/10/28	USD	95,000	94,956	104,664	0.00
Comcast Corp, 4.250%, 15/10/30	USD	70,000	69,963	78,074	0.00
Comcast Corp, 5.650%, 15/06/35	USD	35,000	39,278	43,736	0.00
Comcast Corp, 6.500%, 15/11/35	USD	300,000	358,077	405,975	0.01
Comcast Corp, 3.200%, 15/07/36	USD	200,000	189,282	194,278	0.01
Comcast Corp, 3.900%, 01/03/38	USD	500,000	462,937	526,535	0.02
Comcast Corp, 6.400%, 15/05/38	USD	34,000	41,237	46,030	0.00
Comcast Corp, 4.600%, 15/10/38	USD	585,000	601,673	669,685	0.02
Comcast Corp, 4.500%, 15/01/43	USD	100,000	100,818	111,701	0.00
Comcast Corp, 4.000%, 15/08/47	USD	100,000	99,820	105,242	0.00
Comcast Corp, 3.969%, 01/11/47	USD	30,000	27,156	31,428	0.00
Comcast Corp, 4.700%, 15/10/48	USD	75,000	74,940	87,931	0.00
Comcast Corp, 3.999%, 01/11/49	USD	52,000	46,901	54,724	0.00
Comcast Corp, 4.950%, 15/10/58	USD	55,000	54,952	66,873	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Comerica Inc, 3.700%, 31/07/23	USD	50,000	49,996	52,326	0.00
Commonwealth Edison Co, 2.950%, 15/08/27	USD	100,000	99,777	101,561	0.00
Commonwealth Edison Co, 3.700%, 15/08/28	USD	45,000	44,901	48,455	0.00
Commonwealth Edison Co, 5.900%, 15/03/36	USD	100,000	115,256	128,761	0.01
Commonwealth Edison Co, 4.350%, 15/11/45	USD	50,000	49,658	56,356	0.00
Commonwealth Edison Co, 3.650%, 15/06/46	USD	50,000	49,708	50,919	0.00
Commonwealth Edison Co, 3.750%, 15/08/47	USD	100,000	99,765	103,648	0.00
Conagra Brands Inc, 3.800%, 22/10/21	USD	40,000	39,965	41,108	0.00
Conagra Brands Inc, 3.200%, 25/01/23	USD	157,000	155,052	160,266	0.01
Conagra Brands Inc, 4.300%, 01/05/24	USD	30,000	29,987	31,862	0.00
Conagra Brands Inc, 4.850%, 01/11/28	USD	45,000	44,986	49,857	0.00
Conagra Brands Inc, 5.300%, 01/11/38	USD	25,000	24,899	27,093	0.00
Conagra Brands Inc, 5.400%, 01/11/48	USD	40,000	39,804	43,898	0.00
Concho Resources Inc, 3.750%, 01/10/27	USD	50,000	49,850	51,721	0.00
Concho Resources Inc, 4.300%, 15/08/28	USD	225,000	225,402	242,669	0.01
Concho Resources Inc, 4.850%, 15/08/48	USD	325,000	331,785	365,635	0.01
Connecticut Light & Power Co, 4.000%, 01/04/48	USD	25,000	25,657	27,387	0.00
ConocoPhillips, 5.900%, 15/10/32	USD	15,000	17,407	19,520	0.00
ConocoPhillips, 6.500%, 01/02/39	USD	200,000	243,179	280,520	0.01
ConocoPhillips Co, 4.950%, 15/03/26	USD	50,000	49,987	57,038	0.00
ConocoPhillips Holding Co, 6.950%, 15/04/29	USD	50,000	60,755	67,296	0.00
Consolidated Edison Co of New York Inc, 6.750%, 01/04/38	USD	15,000	18,731	21,192	0.00
Consolidated Edison Co of New York Inc, 5.700%, 15/06/40	USD	200,000	234,586	253,158	0.01
Consolidated Edison Co of New York Inc, 4.450%, 15/03/44	USD	100,000	99,931	110,973	0.00
Consolidated Edison Co of New York Inc, 3.875%, 15/06/47	USD	100,000	101,344	103,519	0.00
Consolidated Edison Co of New York Inc, 4.125%, 15/05/49	USD	200,000	199,930	215,630	0.01
Consolidated Edison Co of New York Inc, 4.300%, 01/12/56	USD	100,000	100,033	107,668	0.00
Constellation Brands Inc, 3.750%, 01/05/21	USD	20,000	20,333	20,466	0.00
Constellation Brands Inc, 4.250%, 01/05/23	USD	75,000	76,986	79,700	0.00
Constellation Brands Inc, 3.500%, 09/05/27	USD	100,000	102,056	102,916	0.00
Constellation Brands Inc, 4.100%, 15/02/48	USD	200,000	180,949	198,570	0.01
Consumers Energy Co, 3.375%, 15/08/23	USD	75,000	75,352	78,114	0.00
Consumers Energy Co, 3.250%, 15/08/46	USD	100,000	99,297	96,432	0.00
Consumers Energy Co, 3.750%, 15/02/50	USD	200,000	202,942	210,784	0.01
Continental Airlines 2012-2 Class A Pass Through Trust, 4.000%, 29/10/24	USD	86,827	87,115	90,756	0.00
Continental Resources Inc, 5.000%, 15/09/22	USD	60,000	60,771	60,527	0.00
Continental Resources Inc, 4.500%, 15/04/23	USD	55,000	55,684	57,757	0.00
Continental Resources Inc, 3.800%, 01/06/24	USD	40,000	39,191	41,154	0.00
Continental Resources Inc, 4.375%, 15/01/28	USD	340,000	340,296	357,313	0.01
Continental Resources Inc, 4.900%, 01/06/44	USD	25,000	24,463	26,397	0.00
Corning Inc, 4.750%, 15/03/42	USD	100,000	104,520	109,548	0.00
Costco Wholesale Corp, 2.150%, 18/05/21	USD	100,000	100,230	100,203	0.00
Costco Wholesale Corp, 3.000%, 18/05/27	USD	100,000	101,199	103,534	0.00
Coventry Health Care Inc, 5.450%, 15/06/21	USD	100,000	103,368	104,881	0.00
Cox Communications Inc, 2.950%, 30/06/23	USD	200,000	194,492	201,610	0.01
Cox Communications Inc, 3.150%, 15/08/24	USD	100,000	100,216	101,324	0.00
Cox Communications Inc, 3.350%, 15/09/26	USD	100,000	100,098	100,997	0.00
Cox Communications Inc, 3.500%, 15/08/27	USD	100,000	99,816	101,242	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Cox Communications Inc, 4.700%, 15/12/42	USD	100,000	94,613	98,481	0.00
Crown Castle International Corp, 2.250%, 01/09/21	USD	110,000	109,987	109,537	0.00
Crown Castle International Corp, 3.150%, 15/07/23	USD	455,000	441,612	463,663	0.02
Crown Castle International Corp, 3.700%, 15/06/26	USD	85,000	84,822	88,363	0.00
Crown Castle International Corp, 4.000%, 01/03/27	USD	135,000	137,587	141,881	0.01
Crown Castle International Corp, 4.750%, 15/05/47	USD	125,000	127,194	134,290	0.01
CSX Corp, 2.600%, 01/11/26	USD	200,000	192,662	197,976	0.01
CSX Corp, 4.250%, 15/03/29	USD	65,000	64,781	72,320	0.00
CSX Corp, 6.150%, 01/05/37	USD	25,000	29,208	32,007	0.00
CSX Corp, 4.100%, 15/03/44	USD	116,000	107,777	121,722	0.01
CSX Corp, 4.500%, 01/08/54	USD	150,000	149,680	164,893	0.01
CSX Corp, 4.650%, 01/03/68	USD	200,000	188,228	214,334	0.01
CVS Health Corp, 2.800%, 20/07/20	USD	160,000	159,975	160,426	0.01
CVS Health Corp, 3.350%, 09/03/21	USD	360,000	359,803	365,022	0.01
CVS Health Corp, 3.500%, 20/07/22	USD	200,000	202,754	205,494	0.01
CVS Health Corp, 2.750%, 01/12/22	USD	100,000	98,267	100,427	0.00
CVS Health Corp, 3.700%, 09/03/23	USD	55,000	54,636	56,823	0.00
CVS Health Corp, 4.100%, 25/03/25	USD	100,000	99,203	105,488	0.00
CVS Health Corp, 3.875%, 20/07/25	USD	160,000	159,026	167,018	0.01
CVS Health Corp, 4.300%, 25/03/28	USD	65,000	64,205	68,558	0.00
CVS Health Corp, 4.780%, 25/03/38	USD	765,000	762,083	797,803	0.03
CVS Health Corp, 5.300%, 05/12/43	USD	150,000	156,303	163,971	0.01
CVS Health Corp, 5.125%, 20/07/45	USD	185,000	189,900	197,269	0.01
CVS Health Corp, 5.050%, 25/03/48	USD	570,000	577,293	607,831	0.02
Daimler Finance North America LLC, 2.200%, 30/10/21	USD	100,000	99,299	99,118	0.00
Darden Restaurants Inc, 4.550%, 15/02/48	USD	15,000	14,993	15,041	0.00
Dayton Power & Light Co, 3.950%, 15/06/49	USD	95,000	94,389	98,224	0.00
DDR Corp, 3.625%, 01/02/25	USD	87,000	86,641	88,297	0.00
Dell International LLC / EMC Corp, 4.000%, 15/07/24	USD	50,000	49,791	51,184	0.00
Dell International LLC Via EMC Corp, 4.420%, 15/06/21	USD	100,000	99,989	102,976	0.00
Dell International LLC Via EMC Corp, 5.450%, 15/06/23	USD	115,000	114,972	123,937	0.01
Dell International LLC Via EMC Corp, 6.020%, 15/06/26	USD	385,000	397,393	423,962	0.02
Dell International LLC Via EMC Corp, 4.900%, 01/10/26	USD	100,000	99,753	104,327	0.00
Dell International LLC Via EMC Corp, 5.300%, 01/10/29	USD	100,000	99,331	105,314	0.00
Dell International LLC Via EMC Corp, 8.100%, 15/07/36	USD	135,000	165,400	164,685	0.01
Dell International LLC Via EMC Corp, 8.350%, 15/07/46	USD	115,000	141,217	145,151	0.01
Delphi Corp, 4.150%, 15/03/24	USD	140,000	140,412	147,552	0.01
Delta Air Lines 2007-1 Class A Pass Through Trust, 6.821%, 10/08/22	USD	17,107	18,582	18,837	0.00
Delta Air Lines Inc, 3.400%, 19/04/21	USD	300,000	299,288	304,077	0.01
Devon Energy Corp, 3.250%, 15/05/22	USD	150,000	149,861	154,686	0.01
Digital Realty Trust LP, 3.625%, 01/10/22	USD	150,000	148,031	154,143	0.01
Digital Realty Trust LP, 3.700%, 15/08/27	USD	200,000	203,018	206,004	0.01
Digital Realty Trust LP, 3.600%, 01/07/29	USD	200,000	199,480	203,030	0.01
Digital Stout Holding LLC, 2.750%, 19/07/24	GBP	100,000	131,275	131,247	0.01
Dignity Health, 4.500%, 01/11/42	USD	120,000	116,287	120,896	0.01
Discover Bank, 3.450%, 27/07/26	USD	250,000	249,910	253,600	0.01
Discover Bank, 4.682%, 09/08/28	USD	250,000	250,014	259,182	0.01
Discovery Communications LLC, 2.950%, 20/03/23	USD	150,000	150,174	151,284	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Discovery Communications LLC, 3.950%, 20/03/28	USD	110,000	109,542	113,224	0.00
Discovery Communications LLC, 4.125%, 15/05/29	USD	70,000	69,882	72,867	0.00
Discovery Communications LLC, 6.350%, 01/06/40	USD	200,000	198,202	235,908	0.01
Discovery Communications LLC, 4.950%, 15/05/42	USD	150,000	148,749	151,722	0.01
Discovery Communications LLC, 5.200%, 20/09/47	USD	30,000	29,966	31,668	0.00
Dollar General Corp, 4.150%, 01/11/25	USD	50,000	49,951	53,982	0.00
Dollar Tree Inc, 3.700%, 15/05/23	USD	45,000	44,936	46,608	0.00
Dollar Tree Inc, 4.000%, 15/05/25	USD	100,000	99,916	103,974	0.00
Dollar Tree Inc, 4.200%, 15/05/28	USD	345,000	335,701	357,058	0.01
Dominion Energy Inc, 2.579%, 01/07/20	USD	400,000	398,164	399,588	0.01
Dominion Energy Inc, 2.000%, 15/08/21	USD	100,000	100,077	99,064	0.00
Dominion Energy Inc, 3.071%, 15/08/24	USD	35,000	35,009	35,309	0.00
Dominion Energy Inc, 2.850%, 15/08/26	USD	100,000	100,175	98,980	0.00
Dominion Energy Inc, 4.250%, 01/06/28	USD	150,000	154,131	162,862	0.01
Dominion Energy Inc, 5.250%, 01/08/33	USD	10,000	10,811	11,763	0.00
Dominion Energy Inc, 4.900%, 01/08/41	USD	50,000	51,428	56,297	0.00
Dover Corp, 1.250%, 09/11/26	EUR	100,000	110,383	118,098	0.00
Dow Chemical Co, 4.125%, 15/11/21	USD	150,000	152,795	155,277	0.01
Dow Chemical Co, 7.375%, 01/11/29	USD	255,000	303,982	335,894	0.01
Dow Chemical Co, 4.375%, 15/11/42	USD	100,000	93,082	101,593	0.00
Dow Chemical Co, 4.800%, 15/05/49	USD	145,000	144,138	156,216	0.01
DowDuPont Inc, 3.766%, 15/11/20	USD	40,000	40,000	40,760	0.00
DowDuPont Inc, 4.205%, 15/11/23	USD	150,000	150,000	160,621	0.01
DowDuPont Inc, 4.725%, 15/11/28	USD	150,000	150,000	169,398	0.01
DowDuPont Inc, 5.319%, 15/11/38	USD	65,000	65,000	76,372	0.00
DowDuPont Inc, 5.419%, 15/11/48	USD	75,000	75,000	91,224	0.00
DR Horton Inc, 2.550%, 01/12/20	USD	25,000	24,996	24,984	0.00
Dr Pepper Snapple Group Inc, 4.500%, 15/11/45	USD	60,000	62,767	60,659	0.00
DTE Electric Co, 4.300%, 01/07/44	USD	100,000	99,874	112,586	0.00
DTE Electric Co, 3.750%, 15/08/47	USD	50,000	49,975	52,487	0.00
DTE Energy Co, 3.700%, 01/08/23	USD	100,000	99,871	104,526	0.00
DTE Energy Co, 3.850%, 01/12/23	USD	75,000	75,700	78,598	0.00
DTE Energy Co, 3.800%, 15/03/27	USD	50,000	49,898	52,331	0.00
Duke Energy Carolinas LLC, 3.350%, 15/05/22	USD	100,000	99,970	103,327	0.00
Duke Energy Carolinas LLC, 6.000%, 15/01/38	USD	25,000	29,847	33,103	0.00
Duke Energy Carolinas LLC, 3.750%, 01/06/45	USD	100,000	99,285	103,085	0.00
Duke Energy Corp, 1.800%, 01/09/21	USD	100,000	99,845	98,869	0.00
Duke Energy Corp, 3.950%, 15/10/23	USD	100,000	101,342	105,551	0.00
Duke Energy Corp, 2.650%, 01/09/26	USD	100,000	99,730	98,813	0.00
Duke Energy Corp, 3.150%, 15/08/27	USD	200,000	191,602	202,818	0.01
Duke Energy Corp, 3.750%, 01/09/46	USD	100,000	100,692	97,771	0.00
Duke Energy Corp, 3.950%, 15/08/47	USD	100,000	100,997	101,256	0.00
Duke Energy Florida LLC, 3.200%, 15/01/27	USD	100,000	100,783	103,369	0.00
Duke Energy Florida LLC, 6.400%, 15/06/38	USD	25,000	31,022	34,956	0.00
Duke Energy Indiana LLC, 3.750%, 15/05/46	USD	50,000	49,880	51,041	0.00
Duke Energy Ohio Inc, 3.800%, 01/09/23	USD	150,000	151,432	157,884	0.01
Duke Energy Progress LLC, 3.000%, 15/09/21	USD	100,000	100,313	101,655	0.00
Duke Energy Progress LLC, 3.375%, 01/09/23	USD	75,000	74,996	78,201	0.00
Duke Energy Progress LLC, 3.700%, 01/09/28	USD	150,000	149,974	160,638	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Duke Energy Progress LLC, 3.450%, 15/03/29	USD	210,000	209,162	221,334	0.01
Duke Energy Progress LLC, 4.150%, 01/12/44	USD	105,000	104,696	113,709	0.00
Duke Energy Progress LLC, 3.700%, 15/10/46	USD	100,000	104,477	101,827	0.00
Duke Energy Progress LLC, 3.600%, 15/09/47	USD	100,000	97,701	99,894	0.00
Duke Realty LP, 3.750%, 01/12/24	USD	100,000	99,349	104,829	0.00
Duke University Health System Inc, 3.920%, 01/06/47	USD	100,000	102,658	109,503	0.00
DXC Technology Co, 1.750%, 15/01/26	EUR	100,000	116,506	115,592	0.00
E*TRADE Financial Corp, 2.950%, 24/08/22	USD	50,000	49,968	50,470	0.00
E*TRADE Financial Corp, 3.800%, 24/08/27	USD	200,000	203,500	201,774	0.01
Eastman Chemical Co, 3.600%, 15/08/22	USD	200,000	199,546	205,530	0.01
Eaton Corp, 4.150%, 02/11/42	USD	100,000	95,913	105,901	0.00
eBay Inc, 3.250%, 15/10/20	USD	200,000	201,469	201,730	0.01
eBay Inc, 2.750%, 30/01/23	USD	200,000	199,587	201,060	0.01
Ecolab Inc, 4.350%, 08/12/21	USD	82,000	84,288	86,070	0.00
Ecolab Inc, 1.000%, 15/01/24	EUR	100,000	105,591	118,301	0.00
Ecolab Inc, 3.250%, 01/12/27	USD	70,000	69,820	72,813	0.00
Ecolab Inc, 3.950%, 01/12/47	USD	300,000	289,052	323,145	0.01
Edison International, 5.750%, 15/06/27	USD	25,000	25,000	26,898	0.00
Electronic Arts Inc, 3.700%, 01/03/21	USD	50,000	49,975	50,934	0.00
Electronic Arts Inc, 4.800%, 01/03/26	USD	50,000	49,890	55,655	0.00
Eli Lilly & Co, 2.750%, 01/06/25	USD	100,000	97,684	102,035	0.00
Eli Lilly & Co, 1.625%, 02/06/26	EUR	100,000	108,668	124,588	0.01
Eli Lilly & Co, 3.100%, 15/05/27	USD	124,000	125,226	129,044	0.01
Eli Lilly & Co, 3.375%, 15/03/29	USD	65,000	64,903	69,276	0.00
Eli Lilly & Co, 5.550%, 15/03/37	USD	35,000	39,768	44,201	0.00
Eli Lilly & Co, 3.875%, 15/03/39	USD	100,000	99,902	108,538	0.00
Eli Lilly & Co, 3.950%, 15/05/47	USD	100,000	105,551	107,980	0.00
Eli Lilly & Co, 3.950%, 15/03/49	USD	100,000	99,446	108,239	0.00
Eli Lilly & Co, 4.150%, 15/03/59	USD	100,000	99,383	109,636	0.00
EMD Finance LLC, 2.950%, 19/03/22	USD	100,000	100,544	100,812	0.00
EMD Finance LLC, 3.250%, 19/03/25	USD	100,000	100,950	102,076	0.00
Emera US Finance LP, 2.700%, 15/06/21	USD	300,000	294,827	301,011	0.01
Emera US Finance LP, 3.550%, 15/06/26	USD	35,000	34,933	35,715	0.00
Emera US Finance LP, 4.750%, 15/06/46	USD	35,000	34,776	37,764	0.00
Emerson Electric Co, 0.375%, 22/05/24	EUR	100,000	111,989	114,998	0.00
Emerson Electric Co, 3.150%, 01/06/25	USD	150,000	150,744	155,671	0.01
Emerson Electric Co, 1.250%, 15/10/25	EUR	100,000	113,739	119,780	0.01
Emerson Electric Co, 2.000%, 15/10/29	EUR	100,000	113,468	126,033	0.01
Enable Midstream Partners LP, 4.400%, 15/03/27	USD	200,000	198,588	201,066	0.01
Energy Transfer Operating LP, 7.500%, 15/10/20	USD	200,000	211,074	212,128	0.01
Energy Transfer Operating LP, 5.875%, 15/01/24	USD	200,000	217,457	222,702	0.01
Energy Transfer Partners LP, 4.150%, 01/10/20	USD	50,000	50,370	50,857	0.00
Energy Transfer Partners LP, 3.600%, 01/02/23	USD	150,000	146,694	153,228	0.01
Energy Transfer Partners LP, 4.050%, 15/03/25	USD	150,000	146,121	156,088	0.01
Energy Transfer Partners LP, 4.750%, 15/01/26	USD	151,000	141,799	161,866	0.01
Energy Transfer Partners LP, 4.950%, 15/06/28	USD	200,000	199,838	218,748	0.01
Energy Transfer Partners LP, 5.800%, 15/06/38	USD	300,000	295,844	334,977	0.01
Energy Transfer Partners LP, 7.500%, 01/07/38	USD	5,000	6,115	6,387	0.00
Energy Transfer Partners LP, 6.050%, 01/06/41	USD	200,000	207,188	223,776	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Energy Transfer Partners LP, 6.125%, 15/12/45	USD	50,000	49,835	56,970	0.00
Energy Transfer Partners LP, 6.000%, 15/06/48	USD	200,000	200,468	228,544	0.01
Entergy Arkansas Inc, 3.500%, 01/04/26	USD	100,000	101,679	104,643	0.00
Entergy Corp, 2.950%, 01/09/26	USD	30,000	29,952	29,966	0.00
Entergy Louisiana LLC, 4.000%, 15/03/33	USD	425,000	426,346	468,086	0.02
Enterprise Products Operating LLC, 5.200%, 01/09/20	USD	200,000	205,441	206,380	0.01
Enterprise Products Operating LLC, 2.800%, 15/02/21	USD	300,000	298,612	301,746	0.01
Enterprise Products Operating LLC, 3.500%, 01/02/22	USD	50,000	49,994	51,345	0.00
Enterprise Products Operating LLC, 3.350%, 15/03/23	USD	50,000	49,565	51,437	0.00
Enterprise Products Operating LLC, 4.150%, 16/10/28	USD	75,000	74,836	81,564	0.00
Enterprise Products Operating LLC, 3.125%, 31/07/29	USD	100,000	99,955	100,669	0.00
Enterprise Products Operating LLC, 6.125%, 15/10/39	USD	25,000	28,627	31,250	0.00
Enterprise Products Operating LLC, 5.950%, 01/02/41	USD	130,000	140,945	161,048	0.01
Enterprise Products Operating LLC, 4.900%, 15/05/46	USD	150,000	150,776	168,507	0.01
Enterprise Products Operating LLC, 4.800%, 01/02/49	USD	75,000	74,553	83,583	0.00
Enterprise Products Operating LLC, 4.200%, 31/01/50	USD	65,000	64,865	67,062	0.00
Enterprise Products Operating LLC, 4.875%, 16/08/77	USD	200,000	200,950	187,906	0.01
EOG Resources Inc, 2.625%, 15/03/23	USD	100,000	97,745	101,107	0.00
EPR Properties, 4.950%, 15/04/28	USD	100,000	99,018	107,549	0.00
EQT Corp, 2.500%, 01/10/20	USD	35,000	34,999	34,883	0.00
EQT Corp, 3.000%, 01/10/22	USD	35,000	34,940	34,722	0.00
EQT Corp, 3.900%, 01/10/27	USD	150,000	150,339	142,263	0.01
EQT Midstream Partners LP, 4.750%, 15/07/23	USD	300,000	299,935	311,823	0.01
Equifax Inc, 3.600%, 15/08/21	USD	188,000	187,917	191,170	0.01
ERP Operating LP, 4.625%, 15/12/21	USD	60,000	61,618	63,089	0.00
ERP Operating LP, 2.850%, 01/11/26	USD	105,000	104,495	106,059	0.00
ERP Operating LP, 3.250%, 01/08/27	USD	100,000	101,405	103,559	0.00
ERP Operating LP, 4.000%, 01/08/47	USD	100,000	97,871	107,861	0.00
Essex Portfolio LP, 3.875%, 01/05/24	USD	50,000	49,816	52,479	0.00
Essex Portfolio LP, 4.000%, 01/03/29	USD	200,000	200,404	212,890	0.01
Estee Lauder Cos Inc, 3.150%, 15/03/27	USD	100,000	101,447	103,897	0.00
Estee Lauder Cos Inc, 4.375%, 15/06/45	USD	50,000	49,135	56,995	0.00
Eversource Energy, 2.500%, 15/03/21	USD	100,000	100,095	100,256	0.00
Eversource Energy, 3.800%, 01/12/23	USD	45,000	44,855	47,445	0.00
Eversource Energy, 4.250%, 01/04/29	USD	50,000	49,671	54,941	0.00
Exelon Corp, 2.450%, 15/04/21	USD	35,000	34,997	34,956	0.00
Exelon Corp, 3.400%, 15/04/26	USD	50,000	49,980	51,321	0.00
Exelon Corp, 5.625%, 15/06/35	USD	25,000	26,867	30,159	0.00
Exelon Corp, 4.450%, 15/04/46	USD	50,000	49,772	53,514	0.00
Exelon Generation Co LLC, 6.250%, 01/10/39	USD	400,000	430,848	475,388	0.02
Exelon Generation Co LLC, 5.600%, 15/06/42	USD	50,000	52,640	55,682	0.00
Expedia Group Inc, 3.800%, 15/02/28	USD	100,000	99,649	101,760	0.00
Express Scripts Holding Co, 4.750%, 15/11/21	USD	100,000	103,201	105,053	0.00
Express Scripts Holding Co, 3.900%, 15/02/22	USD	225,000	227,924	232,468	0.01
Express Scripts Holding Co, 3.400%, 01/03/27	USD	20,000	19,994	20,292	0.00
Express Scripts Holding Co, 6.125%, 15/11/41	USD	50,000	58,189	61,451	0.00
Express Scripts Holding Co, 4.800%, 15/07/46	USD	15,000	14,976	15,874	0.00
Exxon Mobil Corp, 2.222%, 01/03/21	USD	190,000	191,050	190,517	0.01
Exxon Mobil Corp, 2.726%, 01/03/23	USD	70,000	70,000	71,476	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Exxon Mobil Corp, 3.043%, 01/03/26	USD	100,000	100,000	103,609	0.00
Exxon Mobil Corp, 4.114%, 01/03/46	USD	165,000	175,104	189,821	0.01
FedEx Corp, 0.700%, 13/05/22	EUR	100,000	114,605	115,789	0.00
FedEx Corp, 4.000%, 15/01/24	USD	50,000	50,535	53,487	0.00
FedEx Corp, 1.625%, 11/01/27	EUR	100,000	113,320	120,594	0.01
FedEx Corp, 3.300%, 15/03/27	USD	200,000	201,408	205,076	0.01
FedEx Corp, 4.750%, 15/11/45	USD	150,000	150,803	157,923	0.01
FedEx Corp, 4.400%, 15/01/47	USD	100,000	100,437	100,169	0.00
FedEx Corp, 4.050%, 15/02/48	USD	300,000	273,678	289,515	0.01
Fidelity National Financial Inc, 4.500%, 15/08/28	USD	50,000	49,659	52,219	0.00
Fidelity National Information Services Inc, 2.250%, 15/08/21	USD	30,000	29,998	29,919	0.00
Fidelity National Information Services Inc, 3.500%, 15/04/23	USD	53,000	52,149	54,940	0.00
Fidelity National Information Services Inc, 1.100%, 15/07/24	EUR	100,000	111,839	118,294	0.00
Fidelity National Information Services Inc, 3.000%, 15/08/26	USD	50,000	49,605	50,622	0.00
Fidelity National Information Services Inc, 1.500%, 21/05/27	EUR	100,000	112,054	118,874	0.01
Fidelity National Information Services Inc, 4.250%, 15/05/28	USD	40,000	39,877	43,774	0.00
Fidelity National Information Services Inc, 3.750%, 21/05/29	USD	240,000	243,025	254,614	0.01
Fidelity National Information Services Inc, 2.000%, 21/05/30	EUR	100,000	111,903	121,464	0.01
Fidelity National Information Services Inc, 4.750%, 15/05/48	USD	50,000	49,020	55,824	0.00
Fifth Third Bancorp, 3.650%, 25/01/24	USD	100,000	99,830	105,063	0.00
Fifth Third Bancorp, 8.250%, 01/03/38	USD	200,000	252,718	295,164	0.01
Fifth Third Bank, 2.200%, 30/10/20	USD	200,000	199,966	199,760	0.01
FirstEnergy Corp, 4.250%, 15/03/23	USD	100,000	102,741	105,626	0.00
FirstEnergy Corp, 3.900%, 15/07/27	USD	200,000	196,605	209,850	0.01
FirstEnergy Corp, 7.375%, 15/11/31	USD	100,000	122,849	136,894	0.01
Fiserv Inc, 3.500%, 01/10/22	USD	200,000	199,980	206,736	0.01
Fiserv Inc, 0.375%, 01/07/23	EUR	100,000	111,860	114,683	0.00
Fiserv Inc, 2.750%, 01/07/24	USD	100,000	99,833	100,999	0.00
Fiserv Inc, 3.200%, 01/07/26	USD	25,000	24,998	25,605	0.00
Fiserv Inc, 1.125%, 01/07/27	EUR	100,000	111,308	115,588	0.00
Fiserv Inc, 3.500%, 01/07/29	USD	90,000	89,849	92,682	0.00
Fiserv Inc, 1.625%, 01/07/30	EUR	100,000	111,600	116,827	0.00
Fiserv Inc, 4.400%, 01/07/49	USD	60,000	59,633	63,253	0.00
Florida Power & Light Co, 3.250%, 01/06/24	USD	100,000	100,671	104,652	0.00
Florida Power & Light Co, 5.950%, 01/02/38	USD	175,000	206,493	236,168	0.01
Flowserve Corp, 4.000%, 15/11/23	USD	21,000	20,957	21,406	0.00
Fluor Corp, 4.250%, 15/09/28	USD	100,000	99,805	103,206	0.00
Ford Motor Co, 6.625%, 01/10/28	USD	200,000	216,721	225,548	0.01
Ford Motor Co, 7.450%, 16/07/31	USD	100,000	115,281	118,288	0.00
Ford Motor Credit Co LLC, 3.200%, 15/01/21	USD	200,000	199,957	200,862	0.01
Ford Motor Credit Co LLC, 5.875%, 02/08/21	USD	200,000	209,803	210,866	0.01
Ford Motor Credit Co LLC, 3.813%, 12/10/21	USD	300,000	300,206	304,263	0.01
Ford Motor Credit Co LLC, 2.979%, 03/08/22	USD	200,000	200,000	197,982	0.01
Ford Motor Credit Co LLC, 1.514%, 17/02/23	EUR	100,000	113,145	114,719	0.00
Ford Motor Credit Co LLC, 3.021%, 06/03/24	EUR	100,000	113,870	120,666	0.01
Ford Motor Credit Co LLC, 5.584%, 18/03/24	USD	200,000	202,434	214,284	0.01
Ford Motor Credit Co LLC, 4.389%, 08/01/26	USD	200,000	200,440	200,620	0.01
Ford Motor Credit Co LLC, 2.386%, 17/02/26	EUR	100,000	113,145	114,470	0.00
Ford Motor Credit Co LLC, 5.113%, 03/05/29	USD	250,000	250,000	255,437	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Fortive Corp, 3.150%, 15/06/26	USD	400,000	388,961	400,284	0.01
Fortune Brands Home & Security Inc, 4.000%, 21/09/23	USD	100,000	99,974	105,303	0.00
Franklin Resources Inc, 2.850%, 30/03/25	USD	100,000	99,901	102,316	0.00
GATX Corp, 4.350%, 15/02/24	USD	50,000	49,972	53,088	0.00
GATX Corp, 3.250%, 15/09/26	USD	100,000	99,506	99,690	0.00
General Dynamics Corp, 3.000%, 11/05/21	USD	300,000	299,433	304,791	0.01
General Dynamics Corp, 2.250%, 15/11/22	USD	200,000	195,124	200,846	0.01
General Electric Co, 0.375%, 17/05/22	EUR	100,000	108,538	114,457	0.00
General Electric Co, 3.150%, 07/09/22	USD	150,000	149,944	151,767	0.01
General Electric Co, 3.100%, 09/01/23	USD	100,000	98,652	100,887	0.00
General Electric Co, 1.250%, 26/05/23	EUR	100,000	118,723	117,452	0.00
General Electric Co, 0.875%, 17/05/25	EUR	200,000	228,441	226,888	0.01
General Electric Co, 1.500%, 17/05/29	EUR	100,000	108,020	112,327	0.00
General Electric Co, 6.750%, 15/03/32	USD	69,000	79,695	85,010	0.00
General Electric Co, 4.125%, 19/09/35	EUR	100,000	134,384	139,484	0.01
General Electric Co, 2.125%, 17/05/37	EUR	100,000	107,929	107,362	0.00
General Electric Co, 4.875%, 18/09/37	GBP	50,000	76,264	67,729	0.00
General Electric Co, 5.875%, 14/01/38	USD	500,000	569,372	567,640	0.02
General Electric Co, 6.875%, 10/01/39	USD	358,000	445,110	448,753	0.02
General Electric Co, 4.125%, 09/10/42	USD	100,000	102,492	92,185	0.00
General Electric Co, 4.500%, 11/03/44	USD	100,000	107,547	97,416	0.00
General Mills Inc, 3.150%, 15/12/21	USD	100,000	100,604	101,660	0.00
General Mills Inc, 3.200%, 10/02/27	USD	100,000	100,155	101,501	0.00
General Mills Inc, 4.200%, 17/04/28	USD	300,000	294,202	323,937	0.01
General Motors Co, 6.600%, 01/04/36	USD	70,000	69,953	77,344	0.00
General Motors Co, 5.150%, 01/04/38	USD	300,000	291,184	296,922	0.01
General Motors Co, 5.200%, 01/04/45	USD	150,000	147,731	143,574	0.01
General Motors Co, 6.750%, 01/04/46	USD	50,000	49,960	55,759	0.00
General Motors Co, 5.400%, 01/04/48	USD	200,000	190,315	194,942	0.01
General Motors Financial Co Inc, 3.200%, 13/07/20	USD	100,000	99,751	100,323	0.00
General Motors Financial Co Inc, 3.450%, 14/01/22	USD	150,000	149,899	152,194	0.01
General Motors Financial Co Inc, 3.450%, 10/04/22	USD	150,000	148,768	152,010	0.01
General Motors Financial Co Inc, 3.550%, 08/07/22	USD	350,000	350,602	356,118	0.01
General Motors Financial Co Inc, 3.700%, 09/05/23	USD	70,000	69,901	71,053	0.00
General Motors Financial Co Inc, 4.150%, 19/06/23	USD	250,000	250,024	257,645	0.01
General Motors Financial Co Inc, 2.200%, 01/04/24	EUR	100,000	113,758	119,916	0.01
General Motors Financial Co Inc, 3.950%, 13/04/24	USD	100,000	99,884	102,280	0.00
General Motors Financial Co Inc, 4.000%, 15/01/25	USD	200,000	197,999	202,980	0.01
General Motors Financial Co Inc, 1.694%, 26/03/25	EUR	100,000	123,300	117,408	0.00
General Motors Financial Co Inc, 4.350%, 09/04/25	USD	40,000	39,982	41,344	0.00
General Motors Financial Co Inc, 4.000%, 06/10/26	USD	50,000	49,949	50,497	0.00
General Motors Financial Co Inc, 4.350%, 17/01/27	USD	100,000	101,193	101,935	0.00
George Washington University, 4.300%, 15/09/44	USD	50,000	50,000	56,909	0.00
Georgia Power Co, 3.250%, 30/03/27	USD	100,000	98,220	100,599	0.00
Georgia Power Co, 4.750%, 01/09/40	USD	100,000	104,351	109,475	0.00
Georgia-Pacific LLC, 5.400%, 01/11/20	USD	250,000	258,256	259,915	0.01
Gilead Sciences Inc, 2.550%, 01/09/20	USD	100,000	99,958	100,261	0.00
Gilead Sciences Inc, 4.400%, 01/12/21	USD	200,000	205,567	209,156	0.01
Gilead Sciences Inc, 1.950%, 01/03/22	USD	30,000	29,966	29,784	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Gilead Sciences Inc, 3.250%, 01/09/22	USD	40,000	39,974	41,134	0.00
Gilead Sciences Inc, 3.650%, 01/03/26	USD	100,000	99,743	105,693	0.00
Gilead Sciences Inc, 2.950%, 01/03/27	USD	100,000	99,981	101,703	0.00
Gilead Sciences Inc, 4.600%, 01/09/35	USD	100,000	101,876	112,228	0.00
Gilead Sciences Inc, 4.800%, 01/04/44	USD	100,000	104,348	113,504	0.00
Gilead Sciences Inc, 4.750%, 01/03/46	USD	50,000	49,819	56,881	0.00
Gilead Sciences Inc, 4.150%, 01/03/47	USD	75,000	74,511	78,730	0.00
GlaxoSmithKline Capital Inc, 2.800%, 18/03/23	USD	100,000	98,629	101,886	0.00
GlaxoSmithKline Capital Inc, 3.625%, 15/05/25	USD	300,000	300,318	319,083	0.01
GlaxoSmithKline Capital Inc, 5.375%, 15/04/34	USD	210,000	226,735	266,671	0.01
Glencore Funding LLC, 4.125%, 30/05/23	USD	100,000	97,822	103,675	0.00
Glencore Funding LLC, 4.625%, 29/04/24	USD	125,000	124,756	132,309	0.01
Glencore Funding LLC, 4.000%, 27/03/27	USD	100,000	99,531	100,830	0.00
GLP Capital LP, 4.875%, 01/11/20	USD	75,000	76,272	76,459	0.00
GLP Capital LP, 5.375%, 01/11/23	USD	25,000	26,127	26,919	0.00
GLP Capital LP, 5.250%, 01/06/25	USD	25,000	25,932	26,775	0.00
GLP Capital LP, 5.750%, 01/06/28	USD	25,000	26,486	27,561	0.00
GLP Capital LP Via GLP Financing II Inc, 5.375%, 15/04/26	USD	55,000	57,205	59,469	0.00
Goldman Sachs Group Inc, 2.625%, 19/08/20	EUR	200,000	219,888	234,866	0.01
Goldman Sachs Group Inc, 2.600%, 27/12/20	USD	200,000	200,076	200,190	0.01
Goldman Sachs Group Inc, 5.250%, 27/07/21	USD	100,000	102,801	105,729	0.00
Goldman Sachs Group Inc, 4.700%, 08/09/21	AUD	300,000	248,564	223,072	0.01
Goldman Sachs Group Inc, 4.750%, 12/10/21	EUR	37,000	53,022	46,502	0.00
Goldman Sachs Group Inc, 2.500%, 18/10/21	EUR	200,000	243,163	241,182	0.01
Goldman Sachs Group Inc, 2.350%, 15/11/21	USD	170,000	169,974	169,665	0.01
Goldman Sachs Group Inc, 5.750%, 24/01/22	USD	100,000	104,752	108,094	0.00
Goldman Sachs Group Inc, 3.000%, 26/04/22	USD	420,000	414,936	423,801	0.02
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	100,000	108,354	118,707	0.00
Goldman Sachs Group Inc, 2.876%, 31/10/22	USD	300,000	294,587	302,343	0.01
Goldman Sachs Group Inc, 3.250%, 01/02/23	EUR	100,000	128,839	126,179	0.01
Goldman Sachs Group Inc, 2.908%, 05/06/23	USD	400,000	394,560	404,176	0.01
Goldman Sachs Group Inc, 2.905%, 24/07/23	USD	200,000	200,682	201,970	0.01
Goldman Sachs Group Inc, 2.000%, 27/07/23	EUR	100,000	108,453	121,592	0.01
Goldman Sachs Group Inc, 3.625%, 20/02/24	USD	120,000	119,864	125,161	0.01
Goldman Sachs Group Inc, 3.500%, 23/01/25	USD	200,000	198,438	207,028	0.01
Goldman Sachs Group Inc, 3.272%, 29/09/25	USD	345,000	345,515	352,286	0.01
Goldman Sachs Group Inc, 4.250%, 21/10/25	USD	200,000	199,445	212,130	0.01
Goldman Sachs Group Inc, 4.250%, 29/01/26	GBP	100,000	147,032	142,133	0.01
Goldman Sachs Group Inc, 3.500%, 16/11/26	USD	150,000	148,656	153,556	0.01
Goldman Sachs Group Inc, 5.950%, 15/01/27	USD	300,000	329,846	351,117	0.01
Goldman Sachs Group Inc, 3.850%, 26/01/27	USD	200,000	201,293	208,968	0.01
Goldman Sachs Group Inc, 3.691%, 05/06/28	USD	135,000	135,416	139,360	0.01
Goldman Sachs Group Inc, 2.000%, 01/11/28	EUR	60,000	69,674	74,078	0.00
Goldman Sachs Group Inc, 6.450%, 01/05/36	USD	80,000	88,048	100,724	0.00
Goldman Sachs Group Inc, 6.750%, 01/10/37	USD	200,000	208,155	261,738	0.01
Goldman Sachs Group Inc, 6.875%, 18/01/38	GBP	250,000	457,209	465,732	0.02
Goldman Sachs Group Inc, 4.017%, 31/10/38	USD	300,000	273,256	308,877	0.01
Goldman Sachs Group Inc, 4.411%, 23/04/39	USD	300,000	285,914	323,553	0.01
Goldman Sachs Group Inc, 6.250%, 01/02/41	USD	150,000	175,582	200,521	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Goldman Sachs Group Inc, 4.750%, 21/10/45	USD	50,000	49,598	57,457	0.00
Guardian Life Global Funding, 2.900%, 06/05/24	USD	300,000	301,672	307,590	0.01
Guardian Life Insurance Co of America, 4.875%, 19/06/64	USD	100,000	100,471	115,227	0.00
Halliburton Co, 6.700%, 15/09/38	USD	100,000	125,213	128,370	0.01
Halliburton Co, 7.450%, 15/09/39	USD	200,000	263,766	276,088	0.01
Harley-Davidson Financial Services Inc, 2.850%, 15/01/21	USD	200,000	200,387	200,320	0.01
Harris Corp, 3.832%, 27/04/25	USD	50,000	50,000	52,636	0.00
Harris Corp, 5.054%, 27/04/45	USD	70,000	70,000	82,027	0.00
Hartford Financial Services Group Inc, 5.125%, 15/04/22	USD	80,000	83,066	85,781	0.00
Hartford Financial Services Group Inc, 6.100%, 01/10/41	USD	150,000	168,350	190,980	0.01
Hasbro Inc, 3.500%, 15/09/27	USD	60,000	59,938	60,831	0.00
HCA Inc, 5.875%, 15/03/22	USD	100,000	104,988	109,542	0.00
HCA Inc, 4.750%, 01/05/23	USD	65,000	66,541	69,482	0.00
HCA Inc, 5.000%, 15/03/24	USD	105,000	108,863	114,374	0.00
HCA Inc, 5.250%, 15/04/25	USD	75,000	78,768	83,040	0.00
HCA Inc, 5.250%, 15/06/26	USD	75,000	78,452	82,948	0.00
HCA Inc, 4.500%, 15/02/27	USD	65,000	65,540	69,302	0.00
HCA Inc, 4.125%, 15/06/29	USD	35,000	34,825	36,052	0.00
HCA Inc, 5.125%, 15/06/39	USD	25,000	24,772	26,045	0.00
HCA Inc, 5.500%, 15/06/47	USD	75,000	76,601	80,403	0.00
HCA Inc, 5.250%, 15/06/49	USD	100,000	98,531	104,272	0.00
HCP Inc, 4.250%, 15/11/23	USD	100,000	99,925	106,137	0.00
HCP Inc, 3.500%, 15/07/29	USD	115,000	114,508	115,839	0.00
Healthcare Trust of America Holdings LP, 3.375%, 15/07/21	USD	50,000	49,885	50,579	0.00
Healthcare Trust of America Holdings LP, 3.750%, 01/07/27	USD	200,000	199,596	206,140	0.01
Helmerich & Payne Inc, 4.650%, 15/03/25	USD	300,000	306,539	318,672	0.01
Hershey Co, 3.375%, 15/05/23	USD	50,000	49,984	52,296	0.00
Hess Corp, 4.300%, 01/04/27	USD	50,000	49,923	51,837	0.00
Hess Corp, 7.300%, 15/08/31	USD	15,000	18,307	18,492	0.00
Hess Corp, 7.125%, 15/03/33	USD	25,000	30,586	30,624	0.00
Hess Corp, 5.600%, 15/02/41	USD	50,000	54,785	53,869	0.00
Hess Corp, 5.800%, 01/04/47	USD	50,000	49,870	55,755	0.00
Hewlett Packard Enterprise Co, 3.600%, 15/10/20	USD	50,000	49,996	50,653	0.00
Hewlett Packard Enterprise Co, 4.400%, 15/10/22	USD	150,000	150,555	158,211	0.01
Hewlett Packard Enterprise Co, 4.900%, 15/10/25	USD	150,000	149,741	164,074	0.01
Hewlett Packard Enterprise Co, 6.200%, 15/10/35	USD	50,000	49,976	56,042	0.00
Hewlett Packard Enterprise Co, 6.350%, 15/10/45	USD	50,000	49,970	55,363	0.00
Home Depot Inc, 3.950%, 15/09/20	USD	100,000	101,348	101,805	0.00
Home Depot Inc, 3.250%, 01/03/22	USD	45,000	44,898	46,444	0.00
Home Depot Inc, 3.750%, 15/02/24	USD	200,000	208,251	213,790	0.01
Home Depot Inc, 3.350%, 15/09/25	USD	20,000	19,982	21,187	0.00
Home Depot Inc, 3.000%, 01/04/26	USD	100,000	101,876	103,406	0.00
Home Depot Inc, 2.800%, 14/09/27	USD	100,000	99,787	101,605	0.00
Home Depot Inc, 3.900%, 06/12/28	USD	40,000	39,741	44,078	0.00
Home Depot Inc, 2.950%, 15/06/29	USD	115,000	114,342	118,179	0.00
Home Depot Inc, 5.875%, 16/12/36	USD	100,000	114,730	132,915	0.01
Home Depot Inc, 5.400%, 15/09/40	USD	100,000	111,138	127,488	0.01
Home Depot Inc, 3.900%, 15/06/47	USD	300,000	306,926	324,426	0.01
Home Depot Inc, 4.500%, 06/12/48	USD	100,000	98,334	117,948	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Home Depot Inc, 3.500%, 15/09/56	USD	100,000	98,910	98,696	0.00
Honeywell International Inc, 1.850%, 01/11/21	USD	200,000	199,155	198,626	0.01
Honeywell International Inc, 1.300%, 22/02/23	EUR	100,000	111,381	119,852	0.01
Honeywell International Inc, 3.812%, 21/11/47	USD	35,000	40,701	37,432	0.00
Hospitality Properties Trust, 5.000%, 15/08/22	USD	250,000	253,727	262,137	0.01
Host Hotels & Resorts LP, 3.750%, 15/10/23	USD	200,000	196,322	204,876	0.01
HP Inc, 6.000%, 15/09/41	USD	100,000	111,231	110,211	0.00
HSBC Bank USA NA, 4.875%, 24/08/20	USD	200,000	202,869	205,328	0.01
Humana Inc, 4.800%, 15/03/47	USD	100,000	104,100	109,223	0.00
Huntington Bancshares Inc, 2.300%, 14/01/22	USD	100,000	99,860	99,897	0.00
Huntington Ingalls Industries Inc, 3.483%, 01/12/27	USD	70,000	70,000	71,202	0.00
Huntsman International LLC, 4.500%, 01/05/29	USD	45,000	44,507	46,359	0.00
Hyatt Hotels Corp, 4.375%, 15/09/28	USD	50,000	49,939	52,920	0.00
IBM Credit LLC, 3.450%, 30/11/20	USD	200,000	199,888	203,288	0.01
IBM Credit LLC, 1.800%, 20/01/21	USD	100,000	99,904	99,302	0.00
IBM Credit LLC, 3.600%, 30/11/21	USD	200,000	199,950	206,286	0.01
IBM Credit LLC, 2.200%, 08/09/22	USD	50,000	50,000	49,906	0.00
Illinois Tool Works Inc, 1.250%, 22/05/23	EUR	100,000	110,871	119,227	0.01
Illinois Tool Works Inc, 2.650%, 15/11/26	USD	300,000	286,246	302,949	0.01
Illinois Tool Works Inc, 0.625%, 05/12/27	EUR	100,000	110,699	114,802	0.00
Illinois Tool Works Inc, 3.900%, 01/09/42	USD	200,000	187,186	220,238	0.01
Indiana Michigan Power Co, 4.250%, 15/08/48	USD	75,000	74,584	82,534	0.00
Ingersoll-Rand Global Holding Co Ltd, 3.750%, 21/08/28	USD	200,000	198,810	209,512	0.01
Ingredion Inc, 3.200%, 01/10/26	USD	50,000	49,984	49,588	0.00
Intel Corp, 2.450%, 29/07/20	USD	85,000	84,983	85,198	0.00
Intel Corp, 3.300%, 01/10/21	USD	200,000	201,644	205,570	0.01
Intel Corp, 2.700%, 15/12/22	USD	200,000	196,439	203,564	0.01
Intel Corp, 3.700%, 29/07/25	USD	145,000	145,238	155,541	0.01
Intel Corp, 4.100%, 11/05/47	USD	100,000	101,740	109,388	0.00
Intel Corp, 3.734%, 08/12/47	USD	500,000	473,054	519,210	0.02
Intercontinental Exchange Inc, 2.350%, 15/09/22	USD	200,000	200,523	200,232	0.01
Intercontinental Exchange Inc, 4.000%, 15/10/23	USD	150,000	153,304	159,552	0.01
International Business Machines Corp, 2.800%, 13/05/21	USD	100,000	99,994	101,211	0.00
International Business Machines Corp, 0.500%, 07/09/21	EUR	200,000	235,740	231,012	0.01
International Business Machines Corp, 2.850%, 13/05/22	USD	150,000	149,922	152,586	0.01
International Business Machines Corp, 1.875%, 01/08/22	USD	100,000	96,820	98,935	0.00
International Business Machines Corp, 2.625%, 05/08/22	GBP	100,000	146,963	132,858	0.01
International Business Machines Corp, 0.375%, 31/01/23	EUR	100,000	113,077	115,338	0.00
International Business Machines Corp, 3.000%, 15/05/24	USD	200,000	199,256	205,338	0.01
International Business Machines Corp, 0.875%, 31/01/25	EUR	100,000	112,897	117,585	0.00
International Business Machines Corp, 0.950%, 23/05/25	EUR	100,000	110,700	118,390	0.00
International Business Machines Corp, 3.450%, 19/02/26	USD	100,000	100,905	104,463	0.00
International Business Machines Corp, 3.300%, 15/05/26	USD	100,000	99,817	103,581	0.00
International Business Machines Corp, 1.250%, 29/01/27	EUR	100,000	112,991	120,346	0.01
International Business Machines Corp, 3.500%, 15/05/29	USD	255,000	254,368	266,707	0.01
International Business Machines Corp, 1.500%, 23/05/29	EUR	100,000	110,651	123,235	0.01
International Business Machines Corp, 1.750%, 31/01/31	EUR	100,000	112,388	123,668	0.01
International Business Machines Corp, 5.875%, 29/11/32	USD	200,000	231,338	257,908	0.01
International Business Machines Corp, 4.150%, 15/05/39	USD	300,000	302,155	320,376	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
International Business Machines Corp, 4.000%, 20/06/42	USD	100,000	95,967	103,277	0.00
International Business Machines Corp, 4.700%, 19/02/46	USD	100,000	99,322	114,232	0.00
International Business Machines Corp, 4.250%, 15/05/49	USD	350,000	349,025	375,847	0.01
International Flavors & Fragrances Inc, 1.800%, 25/09/26	EUR	100,000	117,419	121,324	0.01
International Flavors & Fragrances Inc, 4.450%, 26/09/28	USD	45,000	44,963	48,893	0.00
International Paper Co, 7.500%, 15/08/21	USD	153,000	163,790	168,865	0.01
International Paper Co, 3.650%, 15/06/24	USD	200,000	200,373	209,154	0.01
Interpublic Group of Cos Inc, 4.200%, 15/04/24	USD	100,000	100,821	107,587	0.00
Interstate Power & Light Co, 4.100%, 26/09/28	USD	100,000	99,767	108,340	0.00
Interstate Power & Light Co, 3.600%, 01/04/29	USD	300,000	304,194	313,278	0.01
Interstate Power & Light Co, 3.700%, 15/09/46	USD	50,000	49,683	48,423	0.00
ITC Holdings Corp, 3.650%, 15/06/24	USD	25,000	24,959	25,929	0.00
Jabil Inc, 3.950%, 12/01/28	USD	55,000	54,866	53,851	0.00
Jackson National Life Global Funding, 2.100%, 25/10/21	USD	100,000	99,945	99,467	0.00
JB Hunt Transport Services Inc, 3.875%, 01/03/26	USD	100,000	99,994	104,662	0.00
Jefferies Group LLC, 6.875%, 15/04/21	USD	200,000	206,248	213,874	0.01
Jefferies Group LLC / Jefferies Group Capital Finance Inc, 4.150%, 23/01/30	USD	300,000	268,853	289,404	0.01
JM Smucker Co, 4.375%, 15/03/45	USD	100,000	94,638	101,290	0.00
John Deere Capital Corp, 2.550%, 08/01/21	USD	100,000	99,969	100,566	0.00
John Deere Capital Corp, 3.125%, 10/09/21	USD	55,000	54,988	56,091	0.00
John Deere Capital Corp, 2.950%, 01/04/22	USD	260,000	260,374	265,244	0.01
John Deere Capital Corp, 2.150%, 08/09/22	USD	50,000	49,935	49,997	0.00
John Deere Capital Corp, 2.800%, 27/01/23	USD	100,000	98,860	101,871	0.00
John Deere Capital Corp, 2.650%, 24/06/24	USD	200,000	199,776	202,380	0.01
John Deere Capital Corp, 3.450%, 13/03/25	USD	100,000	99,777	105,357	0.00
John Deere Capital Corp, 2.650%, 10/06/26	USD	100,000	99,988	100,839	0.00
John Deere Capital Corp, 2.800%, 08/09/27	USD	150,000	148,816	151,768	0.01
John Deere Capital Corp, 3.450%, 07/03/29	USD	300,000	301,245	320,565	0.01
Johnson & Johnson, 1.950%, 10/11/20	USD	15,000	14,993	15,000	0.00
Johnson & Johnson, 0.250%, 20/01/22	EUR	300,000	343,065	346,263	0.01
Johnson & Johnson, 2.250%, 03/03/22	USD	100,000	99,604	100,665	0.00
Johnson & Johnson, 2.625%, 15/01/25	USD	50,000	49,993	50,937	0.00
Johnson & Johnson, 2.450%, 01/03/26	USD	150,000	151,489	150,547	0.01
Johnson & Johnson, 2.900%, 15/01/28	USD	50,000	49,950	51,484	0.00
Johnson & Johnson, 4.375%, 05/12/33	USD	150,000	164,607	175,903	0.01
Johnson & Johnson, 3.550%, 01/03/36	USD	300,000	290,343	316,749	0.01
Johnson & Johnson, 3.625%, 03/03/37	USD	100,000	97,991	107,019	0.00
Johnson & Johnson, 5.950%, 15/08/37	USD	35,000	42,568	48,511	0.00
Johnson & Johnson, 3.400%, 15/01/38	USD	250,000	238,127	259,757	0.01
Johnson & Johnson, 4.500%, 01/09/40	USD	100,000	104,870	118,664	0.00
Johnson & Johnson, 3.750%, 03/03/47	USD	100,000	98,914	108,800	0.00
Johnson & Johnson, 3.500%, 15/01/48	USD	30,000	29,893	31,456	0.00
JPMorgan Chase & Co, 4.400%, 22/07/20	USD	100,000	101,513	102,210	0.00
JPMorgan Chase & Co, 3.875%, 23/09/20	EUR	50,000	70,962	59,804	0.00
JPMorgan Chase & Co, 4.250%, 15/10/20	USD	100,000	101,278	102,404	0.00
JPMorgan Chase & Co, 2.550%, 29/10/20	USD	140,000	139,962	140,343	0.01
JPMorgan Chase & Co, 2.295%, 15/08/21	USD	100,000	100,281	99,850	0.00
JPMorgan Chase & Co, 4.500%, 24/01/22	USD	200,000	205,752	210,808	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
JPMorgan Chase & Co, 3.514%, 18/06/22	USD	100,000	100,000	102,175	0.00
JPMorgan Chase & Co, 2.750%, 24/08/22	EUR	100,000	133,086	123,730	0.01
JPMorgan Chase & Co, 1.500%, 26/10/22	EUR	100,000	113,535	119,546	0.01
JPMorgan Chase & Co, 2.972%, 15/01/23	USD	200,000	200,309	202,816	0.01
JPMorgan Chase & Co, 3.200%, 25/01/23	USD	200,000	197,872	205,310	0.01
JPMorgan Chase & Co, 3.207%, 01/04/23	USD	315,000	315,000	321,316	0.01
JPMorgan Chase & Co, 2.776%, 25/04/23	USD	300,000	292,950	302,877	0.01
JPMorgan Chase & Co, 0.625%, 25/01/24	EUR	300,000	338,983	348,398	0.01
JPMorgan Chase & Co, 3.875%, 01/02/24	USD	100,000	101,233	106,167	0.00
JPMorgan Chase & Co, 3.559%, 23/04/24	USD	875,000	869,350	906,990	0.03
JPMorgan Chase & Co, 3.625%, 13/05/24	USD	150,000	152,619	157,938	0.01
JPMorgan Chase & Co, 3.875%, 10/09/24	USD	150,000	149,591	157,660	0.01
JPMorgan Chase & Co, 3.125%, 23/01/25	USD	200,000	194,698	205,590	0.01
JPMorgan Chase & Co, 1.500%, 27/01/25	EUR	100,000	115,687	121,707	0.01
JPMorgan Chase & Co, 3.220%, 01/03/25	USD	100,000	100,460	102,711	0.00
JPMorgan Chase & Co, 3.300%, 01/04/26	USD	100,000	99,920	103,505	0.00
JPMorgan Chase & Co, 2.950%, 01/10/26	USD	200,000	200,323	202,816	0.01
JPMorgan Chase & Co, 1.500%, 29/10/26	EUR	200,000	235,554	245,318	0.01
JPMorgan Chase & Co, 1.090%, 11/03/27	EUR	300,000	339,264	353,075	0.01
JPMorgan Chase & Co, 3.625%, 01/12/27	USD	200,000	198,231	206,414	0.01
JPMorgan Chase & Co, 3.540%, 01/05/28	USD	200,000	201,122	208,138	0.01
JPMorgan Chase & Co, 1.638%, 18/05/28	EUR	100,000	108,680	122,008	0.01
JPMorgan Chase & Co, 4.005%, 23/04/29	USD	100,000	100,000	107,753	0.00
JPMorgan Chase & Co, 1.812%, 12/06/29	EUR	100,000	116,690	124,266	0.01
JPMorgan Chase & Co, 4.203%, 23/07/29	USD	300,000	299,511	327,681	0.01
JPMorgan Chase & Co, 3.702%, 06/05/30	USD	250,000	250,000	263,617	0.01
JPMorgan Chase & Co, 6.400%, 15/05/38	USD	175,000	204,801	241,118	0.01
JPMorgan Chase & Co, 3.882%, 24/07/38	USD	300,000	276,539	314,010	0.01
JPMorgan Chase & Co, 5.400%, 06/01/42	USD	200,000	215,680	253,888	0.01
JPMorgan Chase & Co, 5.625%, 16/08/43	USD	200,000	216,813	254,820	0.01
JPMorgan Chase & Co, 4.850%, 01/02/44	USD	100,000	101,766	119,385	0.01
JPMorgan Chase & Co, 4.260%, 22/02/48	USD	200,000	200,995	220,878	0.01
JPMorgan Chase & Co, 4.032%, 24/07/48	USD	100,000	100,000	106,776	0.00
JPMorgan Chase & Co, 3.964%, 15/11/48	USD	70,000	68,084	73,995	0.00
Juniper Networks Inc, 4.500%, 15/03/24	USD	50,000	49,964	53,274	0.00
Kaiser Foundation Hospitals, 3.150%, 01/05/27	USD	125,000	125,616	128,749	0.01
Kaiser Foundation Hospitals, 4.150%, 01/05/47	USD	100,000	103,762	111,438	0.00
Kansas City Power & Light Co, 3.650%, 15/08/25	USD	100,000	99,782	105,806	0.00
Kansas City Power & Light Co, 4.200%, 15/06/47	USD	200,000	204,429	220,238	0.01
Kansas City Southern, 4.950%, 15/08/45	USD	50,000	49,884	56,734	0.00
Kellogg Co, 4.000%, 15/12/20	USD	64,000	64,656	65,472	0.00
Kellogg Co, 0.800%, 17/11/22	EUR	100,000	108,875	116,934	0.00
Kellogg Co, 2.650%, 01/12/23	USD	200,000	198,261	202,324	0.01
Kellogg Co, 3.250%, 01/04/26	USD	30,000	29,979	30,443	0.00
Kellogg Co, 4.500%, 01/04/46	USD	50,000	49,556	49,768	0.00
Keurig Dr Pepper Inc, 3.551%, 25/05/21	USD	300,000	300,270	305,979	0.01
Keurig Dr Pepper Inc, 4.597%, 25/05/28	USD	300,000	301,168	328,665	0.01
KeyCorp, 5.100%, 24/03/21	USD	140,000	144,082	146,549	0.01
KeyCorp, 4.150%, 29/10/25	USD	95,000	94,943	102,913	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Keysight Technologies Inc, 4.600%, 06/04/27	USD	165,000	166,940	176,641	0.01
KeySpan Gas East Corp, 2.742%, 15/08/26	USD	100,000	97,352	98,815	0.00
Kilroy Realty LP, 4.250%, 15/08/29	USD	100,000	99,247	106,363	0.00
Kimberly-Clark Corp, 3.950%, 01/11/28	USD	40,000	39,942	44,358	0.00
Kimberly-Clark Corp, 3.200%, 25/04/29	USD	100,000	99,833	105,011	0.00
Kimberly-Clark Corp, 6.625%, 01/08/37	USD	25,000	31,300	35,738	0.00
Kimberly-Clark Corp, 3.900%, 04/05/47	USD	100,000	99,431	107,785	0.00
Kimco Realty Corp, 3.200%, 01/05/21	USD	100,000	99,948	101,200	0.00
Kimco Realty Corp, 2.700%, 01/03/24	USD	100,000	98,320	99,755	0.00
Kimco Realty Corp, 4.450%, 01/09/47	USD	100,000	101,062	104,550	0.00
Kinder Morgan Energy Partners LP, 3.500%, 01/03/21	USD	190,000	189,643	192,709	0.01
Kinder Morgan Energy Partners LP, 3.450%, 15/02/23	USD	250,000	247,669	256,217	0.01
Kinder Morgan Energy Partners LP, 3.500%, 01/09/23	USD	150,000	137,237	154,167	0.01
Kinder Morgan Energy Partners LP, 7.300%, 15/08/33	USD	200,000	231,267	263,312	0.01
Kinder Morgan Energy Partners LP, 5.800%, 15/03/35	USD	35,000	37,098	40,268	0.00
Kinder Morgan Energy Partners LP, 5.000%, 15/08/42	USD	100,000	97,973	106,128	0.00
Kinder Morgan Energy Partners LP, 5.400%, 01/09/44	USD	150,000	149,501	167,518	0.01
Kinder Morgan Inc, 4.300%, 01/03/28	USD	300,000	291,988	321,030	0.01
Kinder Morgan Inc, 5.300%, 01/12/34	USD	170,000	148,231	192,236	0.01
KKR Group Finance Co LLC, 6.375%, 29/09/20	USD	100,000	103,654	104,678	0.00
KLA-Tencor Corp, 4.125%, 01/11/21	USD	50,000	50,249	51,762	0.00
KLA-Tencor Corp, 4.650%, 01/11/24	USD	75,000	75,747	82,121	0.00
Komatsu Finance America Inc, 2.437%, 11/09/22	USD	150,000	149,190	149,958	0.01
Kraft Heinz Foods Co, 3.500%, 15/07/22	USD	50,000	49,949	51,160	0.00
Kraft Heinz Foods Co, 4.000%, 15/06/23	USD	200,000	199,742	209,166	0.01
Kraft Heinz Foods Co, 3.000%, 01/06/26	USD	80,000	79,758	77,883	0.00
Kraft Heinz Foods Co, 2.250%, 25/05/28	EUR	100,000	114,065	121,845	0.01
Kraft Heinz Foods Co, 4.625%, 30/01/29	USD	300,000	297,864	323,178	0.01
Kraft Heinz Foods Co, 5.000%, 15/07/35	USD	220,000	225,687	231,636	0.01
Kraft Heinz Foods Co, 7.125%, 01/08/39	USD	150,000	183,297	184,818	0.01
Kraft Heinz Foods Co, 6.500%, 09/02/40	USD	150,000	173,982	175,266	0.01
Kraft Heinz Foods Co, 5.200%, 15/07/45	USD	20,000	19,932	20,932	0.00
Kraft Heinz Foods Co, 4.375%, 01/06/46	USD	85,000	84,759	80,536	0.00
Kroger Co, 3.500%, 01/02/26	USD	200,000	200,977	204,160	0.01
Kroger Co, 4.450%, 01/02/47	USD	200,000	183,798	195,612	0.01
L3 Technologies Inc, 4.950%, 15/02/21	USD	200,000	203,432	206,624	0.01
L3 Technologies Inc, 4.400%, 15/06/28	USD	200,000	199,719	218,652	0.01
Laboratory Corp of America Holdings, 3.600%, 01/02/25	USD	100,000	99,916	103,351	0.00
Laboratory Corp of America Holdings, 3.600%, 01/09/27	USD	200,000	203,554	205,706	0.01
Laboratory Corp of America Holdings, 4.700%, 01/02/45	USD	25,000	24,837	25,838	0.00
Lam Research Corp, 2.800%, 15/06/21	USD	50,000	49,984	50,387	0.00
Lam Research Corp, 3.750%, 15/03/26	USD	50,000	49,947	52,596	0.00
Lam Research Corp, 4.000%, 15/03/29	USD	30,000	29,947	31,969	0.00
Lam Research Corp, 4.875%, 15/03/49	USD	25,000	24,988	27,566	0.00
Lazard Group LLC, 3.750%, 13/02/25	USD	50,000	49,921	52,019	0.00
Lazard Group LLC, 3.625%, 01/03/27	USD	100,000	97,436	101,157	0.00
Lazard Group LLC, 4.375%, 11/03/29	USD	200,000	199,129	210,990	0.01
Lear Corp, 5.250%, 15/01/25	USD	60,000	63,580	62,089	0.00
Lear Corp, 3.800%, 15/09/27	USD	150,000	150,686	148,477	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Lear Corp, 4.250%, 15/05/29	USD	200,000	199,408	201,760	0.01
Leggett & Platt Inc, 3.500%, 15/11/27	USD	50,000	49,724	49,651	0.00
Leggett & Platt Inc, 4.400%, 15/03/29	USD	50,000	49,705	52,337	0.00
Liberty Mutual Group Inc, 4.850%, 01/08/44	USD	100,000	96,793	109,390	0.00
Liberty Property LP, 4.750%, 01/10/20	USD	200,000	202,345	204,590	0.01
Life Storage LP, 3.875%, 15/12/27	USD	50,000	49,799	50,995	0.00
Life Technologies Corp, 5.000%, 15/01/21	USD	200,000	203,688	206,220	0.01
Lincoln National Corp, 4.000%, 01/09/23	USD	15,000	15,387	15,875	0.00
Lincoln National Corp, 3.800%, 01/03/28	USD	35,000	34,930	36,723	0.00
Lincoln National Corp, 6.150%, 07/04/36	USD	25,000	28,948	31,029	0.00
Lincoln National Corp, 4.350%, 01/03/48	USD	25,000	24,991	26,268	0.00
Lockheed Martin Corp, 2.900%, 01/03/25	USD	50,000	50,294	51,441	0.00
Lockheed Martin Corp, 3.600%, 01/03/35	USD	25,000	24,831	25,917	0.00
Lockheed Martin Corp, 4.070%, 15/12/42	USD	67,000	64,224	73,809	0.00
Lockheed Martin Corp, 3.800%, 01/03/45	USD	200,000	187,830	212,570	0.01
Loews Corp, 2.625%, 15/05/23	USD	100,000	97,078	100,833	0.00
Louisville Gas & Electric Co, 4.250%, 01/04/49	USD	335,000	354,813	375,612	0.01
Lowe's Cos Inc, 3.120%, 15/04/22	USD	100,000	100,156	101,879	0.00
Lowe's Cos Inc, 3.650%, 05/04/29	USD	100,000	99,862	104,407	0.00
Lowe's Cos Inc, 4.650%, 15/04/42	USD	100,000	102,494	107,277	0.00
Lowe's Cos Inc, 4.250%, 15/09/44	USD	100,000	97,109	101,603	0.00
Lowe's Cos Inc, 4.050%, 03/05/47	USD	129,000	132,282	128,409	0.01
Lowe's Cos Inc, 4.550%, 05/04/49	USD	235,000	237,603	253,358	0.01
M&T Bank Corp, 3.550%, 26/07/23	USD	250,000	249,843	261,387	0.01
Macy's Retail Holdings Inc, 3.875%, 15/01/22	USD	100,000	101,231	101,564	0.00
Macy's Retail Holdings Inc, 4.375%, 01/09/23	USD	200,000	204,105	204,528	0.01
Magellan Midstream Partners LP, 5.000%, 01/03/26	USD	100,000	99,917	111,098	0.00
Magellan Midstream Partners LP, 4.200%, 03/10/47	USD	100,000	99,379	101,212	0.00
ManpowerGroup Inc, 1.750%, 22/06/26	EUR	100,000	117,410	121,431	0.01
Marathon Oil Corp, 3.850%, 01/06/25	USD	200,000	174,417	207,316	0.01
Marathon Oil Corp, 6.800%, 15/03/32	USD	15,000	17,721	18,740	0.00
Marathon Oil Corp, 6.600%, 01/10/37	USD	25,000	30,326	30,850	0.00
Marathon Oil Corp, 5.200%, 01/06/45	USD	100,000	97,217	111,373	0.00
Marathon Petroleum Corp, 4.750%, 15/12/23	USD	250,000	258,992	269,562	0.01
Marathon Petroleum Corp, 5.125%, 15/12/26	USD	50,000	53,457	54,855	0.00
Marathon Petroleum Corp, 3.800%, 01/04/28	USD	30,000	29,935	30,522	0.00
Marathon Petroleum Corp, 4.750%, 15/09/44	USD	150,000	148,567	155,896	0.01
Marathon Petroleum Corp, 4.500%, 01/04/48	USD	25,000	24,637	25,091	0.00
Markel Corp, 5.000%, 20/05/49	USD	65,000	64,721	70,479	0.00
Marriott International Inc, 3.125%, 15/10/21	USD	100,000	99,776	101,196	0.00
Marriott International Inc, 4.150%, 01/12/23	USD	200,000	199,712	212,118	0.01
Marriott International Inc, 3.600%, 15/04/24	USD	200,000	199,974	208,364	0.01
Marsh & McLennan Cos Inc, 2.750%, 30/01/22	USD	200,000	201,231	202,006	0.01
Marsh & McLennan Cos Inc, 3.500%, 10/03/25	USD	115,000	114,761	119,515	0.01
Marsh & McLennan Cos Inc, 3.750%, 14/03/26	USD	25,000	24,988	26,383	0.00
Marsh & McLennan Cos Inc, 4.750%, 15/03/39	USD	200,000	200,498	229,032	0.01
Martin Marietta Materials Inc, 3.500%, 15/12/27	USD	50,000	49,894	49,943	0.00
Martin Marietta Materials Inc, 4.250%, 15/12/47	USD	50,000	49,849	46,682	0.00
Masco Corp, 3.500%, 01/04/21	USD	60,000	60,415	60,920	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Masco Corp, 4.375%, 01/04/26	USD	40,000	40,570	42,055	0.00
Masco Corp, 4.500%, 15/05/47	USD	200,000	201,064	189,338	0.01
Massachusetts Institute of Technology, 3.959%, 01/07/38	USD	60,000	60,000	65,398	0.00
Massachusetts Institute of Technology, 4.678%, 01/07/14	USD	100,000	104,606	125,932	0.01
Massachusetts Mutual Life Insurance Co, 4.500%, 15/04/65	USD	100,000	98,440	108,625	0.00
MassMutual Global Funding II, 2.500%, 17/10/22	USD	150,000	144,961	151,056	0.01
MassMutual Global Funding II, 3.400%, 08/03/26	USD	200,000	200,911	209,112	0.01
Mastercard Inc, 1.100%, 01/12/22	EUR	100,000	117,773	118,215	0.00
Mastercard Inc, 3.375%, 01/04/24	USD	270,000	278,413	285,182	0.01
Mastercard Inc, 2.950%, 01/06/29	USD	50,000	49,932	51,568	0.00
Mastercard Inc, 3.650%, 01/06/49	USD	50,000	49,928	52,867	0.00
Maxim Integrated Products Inc, 3.450%, 15/06/27	USD	100,000	99,940	100,226	0.00
McCormick & Co Inc, 2.700%, 15/08/22	USD	200,000	201,533	201,418	0.01
McCormick & Co Inc, 4.200%, 15/08/47	USD	200,000	192,428	207,760	0.01
McDonald's Corp, 3.350%, 01/04/23	USD	225,000	224,703	233,541	0.01
McDonald's Corp, 2.000%, 01/06/23	EUR	100,000	137,666	122,897	0.01
McDonald's Corp, 0.625%, 29/01/24	EUR	100,000	116,386	116,696	0.00
McDonald's Corp, 3.700%, 30/01/26	USD	60,000	59,874	63,769	0.00
McDonald's Corp, 3.500%, 01/03/27	USD	200,000	199,545	210,150	0.01
McDonald's Corp, 3.800%, 01/04/28	USD	25,000	24,887	26,868	0.00
McDonald's Corp, 1.500%, 28/11/29	EUR	100,000	116,404	122,232	0.01
McDonald's Corp, 1.600%, 15/03/31	EUR	100,000	111,920	121,593	0.01
McDonald's Corp, 6.300%, 15/10/37	USD	15,000	18,295	19,628	0.00
McDonald's Corp, 6.300%, 01/03/38	USD	215,000	266,515	283,159	0.01
McDonald's Corp, 4.875%, 09/12/45	USD	150,000	151,586	173,047	0.01
McDonald's Corp, 4.450%, 01/09/48	USD	110,000	109,645	120,937	0.01
McDonald's Corp, 4.125%, 11/06/54	GBP	100,000	162,528	160,775	0.01
McKesson Corp, 3.650%, 30/11/20	USD	100,000	99,967	101,594	0.00
McKesson Corp, 1.625%, 30/10/26	EUR	100,000	122,828	120,471	0.01
McKesson Corp, 3.950%, 16/02/28	USD	120,000	119,974	124,693	0.01
McKesson Corp, 3.125%, 17/02/29	GBP	100,000	131,600	131,820	0.01
McLaren Health Care Corp, 4.386%, 15/05/48	USD	300,000	303,882	336,375	0.01
Mead Johnson Nutrition Co, 3.000%, 15/11/20	USD	30,000	29,992	30,266	0.00
Mead Johnson Nutrition Co, 4.125%, 15/11/25	USD	30,000	29,992	32,460	0.00
Medtronic Inc, 3.625%, 15/03/24	USD	200,000	204,080	211,486	0.01
Medtronic Inc, 3.500%, 15/03/25	USD	165,000	165,774	174,819	0.01
Medtronic Inc, 4.375%, 15/03/35	USD	100,000	101,400	114,807	0.00
Medtronic Inc, 4.625%, 15/03/45	USD	165,000	171,593	199,510	0.01
Memorial Sloan-Kettering Cancer Center, 4.200%, 01/07/55	USD	32,000	31,896	36,566	0.00
Merck & Co Inc, 2.350%, 10/02/22	USD	200,000	201,963	201,666	0.01
Merck & Co Inc, 2.900%, 07/03/24	USD	45,000	44,881	46,511	0.00
Merck & Co Inc, 0.500%, 02/11/24	EUR	100,000	114,830	117,177	0.00
Merck & Co Inc, 2.750%, 10/02/25	USD	150,000	149,861	153,850	0.01
Merck & Co Inc, 1.875%, 15/10/26	EUR	100,000	121,048	127,831	0.01
Merck & Co Inc, 3.400%, 07/03/29	USD	100,000	99,456	106,245	0.00
Merck & Co Inc, 3.900%, 07/03/39	USD	100,000	98,975	109,164	0.00
Merck & Co Inc, 3.600%, 15/09/42	USD	100,000	91,266	103,391	0.00
Merck & Co Inc, 3.700%, 10/02/45	USD	195,000	196,579	205,596	0.01
Merck & Co Inc, 4.000%, 07/03/49	USD	200,000	205,953	222,162	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Mercury General Corp, 4.400%, 15/03/27	USD	300,000	293,049	306,906	0.01
MetLife Inc, 3.600%, 10/04/24	USD	150,000	150,262	159,184	0.01
MetLife Inc, 3.600%, 13/11/25	USD	150,000	151,656	159,256	0.01
MetLife Inc, 5.700%, 15/06/35	USD	200,000	218,055	255,784	0.01
Metropolitan Edison Co, 3.500%, 15/03/23	USD	100,000	99,184	103,113	0.00
Metropolitan Life Global Funding I, 2.400%, 08/01/21	USD	300,000	296,720	300,411	0.01
Metropolitan Life Global Funding I, 1.950%, 15/09/21	USD	200,000	200,231	198,442	0.01
Metropolitan Life Global Funding I, 0.875%, 20/01/22	EUR	100,000	117,529	116,802	0.00
Metropolitan Life Global Funding I, 2.650%, 08/04/22	USD	200,000	200,512	201,918	0.01
Metropolitan Life Global Funding I, 1.625%, 09/06/22	GBP	200,000	264,785	256,464	0.01
Metropolitan Life Global Funding I, 2.875%, 11/01/23	GBP	100,000	153,739	134,046	0.01
Metropolitan Life Global Funding I, 3.600%, 11/01/24	USD	200,000	200,758	211,040	0.01
Metropolitan Life Global Funding I, 3.050%, 17/06/29	USD	200,000	201,284	203,498	0.01
Microchip Technology Inc, 3.922%, 01/06/21	USD	300,000	300,103	305,547	0.01
Microchip Technology Inc, 4.333%, 01/06/23	USD	300,000	298,976	312,699	0.01
Micron Technology Inc, 5.500%, 01/02/25	USD	25,000	25,391	25,716	0.00
Micron Technology Inc, 4.975%, 06/02/26	USD	200,000	201,170	210,540	0.01
Microsoft Corp, 3.000%, 01/10/20	USD	205,000	206,371	207,501	0.01
Microsoft Corp, 2.000%, 03/11/20	USD	200,000	199,969	199,968	0.01
Microsoft Corp, 1.550%, 08/08/21	USD	100,000	99,956	99,149	0.00
Microsoft Corp, 2.125%, 06/12/21	EUR	100,000	136,013	119,984	0.01
Microsoft Corp, 2.400%, 06/02/22	USD	400,000	398,887	404,268	0.01
Microsoft Corp, 2.875%, 06/02/24	USD	135,000	135,945	139,836	0.01
Microsoft Corp, 2.700%, 12/02/25	USD	100,000	100,072	102,836	0.00
Microsoft Corp, 3.125%, 03/11/25	USD	100,000	99,965	105,268	0.00
Microsoft Corp, 2.400%, 08/08/26	USD	50,000	49,934	50,265	0.00
Microsoft Corp, 3.300%, 06/02/27	USD	260,000	261,257	276,195	0.01
Microsoft Corp, 3.125%, 06/12/28	EUR	100,000	135,810	143,185	0.01
Microsoft Corp, 3.500%, 12/02/35	USD	200,000	191,665	213,180	0.01
Microsoft Corp, 3.450%, 08/08/36	USD	100,000	99,669	105,681	0.00
Microsoft Corp, 4.100%, 06/02/37	USD	150,000	156,502	171,205	0.01
Microsoft Corp, 4.500%, 01/10/40	USD	100,000	103,952	119,691	0.01
Microsoft Corp, 4.450%, 03/11/45	USD	100,000	99,697	120,334	0.01
Microsoft Corp, 3.700%, 08/08/46	USD	100,000	99,562	108,147	0.00
Microsoft Corp, 4.250%, 06/02/47	USD	350,000	379,655	412,685	0.01
Microsoft Corp, 3.950%, 08/08/56	USD	200,000	196,089	222,622	0.01
Microsoft Corp, 4.500%, 06/02/57	USD	400,000	425,016	488,424	0.02
Mid-America Apartments LP, 4.000%, 15/11/25	USD	50,000	49,678	52,926	0.00
MidAmerican Energy Co, 3.500%, 15/10/24	USD	150,000	152,984	158,076	0.01
MidAmerican Energy Co, 4.400%, 15/10/44	USD	100,000	101,514	113,687	0.00
Midwest Connector Capital Co LLC, 3.625%, 01/04/22	USD	200,000	202,556	204,734	0.01
MMS USA Financing Inc, 0.625%, 13/06/25	EUR	100,000	111,927	113,352	0.00
MMS USA Financing Inc, 1.250%, 13/06/28	EUR	100,000	112,185	114,336	0.00
MMS USA Financing Inc, 1.750%, 13/06/31	EUR	100,000	111,661	115,617	0.00
Molex Electronic Technologies LLC, 3.900%, 15/04/25	USD	100,000	99,941	103,302	0.00
Molson Coors Brewing Co, 3.000%, 15/07/26	USD	45,000	44,951	44,451	0.00
Molson Coors Brewing Co, 4.200%, 15/07/46	USD	40,000	39,768	38,470	0.00
Mondelez International Inc, 1.000%, 07/03/22	EUR	100,000	113,481	116,970	0.00
Mondelez International Inc, 3.625%, 13/02/26	USD	400,000	397,236	420,300	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Monongahela Power Co, 4.100%, 15/04/24	USD	100,000	100,309	106,878	0.00
Moody's Corp, 3.250%, 07/06/21	USD	300,000	299,831	305,409	0.01
Moody's Corp, 5.250%, 15/07/44	USD	100,000	103,492	119,309	0.01
Morgan Stanley, 5.500%, 24/07/20	USD	200,000	203,493	206,438	0.01
Morgan Stanley, 5.375%, 10/08/20	EUR	100,000	136,951	120,829	0.01
Morgan Stanley, 2.500%, 21/04/21	USD	300,000	299,642	300,549	0.01
Morgan Stanley, 2.625%, 17/11/21	USD	200,000	199,487	201,200	0.01
Morgan Stanley, 2.750%, 19/05/22	USD	330,000	329,602	333,445	0.01
Morgan Stanley, 4.875%, 01/11/22	USD	175,000	176,366	187,194	0.01
Morgan Stanley, 3.750%, 25/02/23	USD	150,000	150,402	156,637	0.01
Morgan Stanley, 1.875%, 30/03/23	EUR	100,000	128,406	121,080	0.01
Morgan Stanley, 4.100%, 22/05/23	USD	100,000	99,831	105,193	0.00
Morgan Stanley, 1.750%, 11/03/24	EUR	300,000	355,164	363,833	0.01
Morgan Stanley, 3.737%, 24/04/24	USD	300,000	299,177	312,798	0.01
Morgan Stanley, 1.750%, 30/01/25	EUR	100,000	114,842	121,837	0.01
Morgan Stanley, 4.000%, 23/07/25	USD	200,000	202,604	214,364	0.01
Morgan Stanley, 3.875%, 27/01/26	USD	135,000	134,818	143,632	0.01
Morgan Stanley, 3.125%, 27/07/26	USD	200,000	200,397	203,548	0.01
Morgan Stanley, 4.350%, 08/09/26	USD	120,000	119,873	128,657	0.01
Morgan Stanley, 3.625%, 20/01/27	USD	100,000	99,497	104,754	0.00
Morgan Stanley, 2.625%, 09/03/27	GBP	100,000	130,468	131,718	0.01
Morgan Stanley, 1.875%, 27/04/27	EUR	125,000	135,539	154,697	0.01
Morgan Stanley, 3.591%, 22/07/28	USD	450,000	434,042	467,131	0.02
Morgan Stanley, 7.250%, 01/04/32	USD	35,000	43,230	49,363	0.00
Morgan Stanley, 3.971%, 22/07/38	USD	100,000	100,900	104,188	0.00
Morgan Stanley, 4.457%, 22/04/39	USD	300,000	292,861	332,226	0.01
Morgan Stanley, 4.300%, 27/01/45	USD	125,000	124,201	136,832	0.01
Morgan Stanley, 4.375%, 22/01/47	USD	415,000	428,501	461,750	0.02
Mosaic Co, 4.250%, 15/11/23	USD	50,000	49,954	52,994	0.00
Mosaic Co, 5.625%, 15/11/43	USD	100,000	109,775	110,099	0.00
Motorola Solutions Inc, 4.600%, 23/05/29	USD	50,000	49,980	52,576	0.00
Motorola Solutions Inc, 5.500%, 01/09/44	USD	200,000	205,751	202,622	0.01
MPLX LP, 4.125%, 01/03/27	USD	165,000	166,313	172,575	0.01
MPLX LP, 4.000%, 15/03/28	USD	300,000	286,475	311,052	0.01
MPLX LP, 4.500%, 15/04/38	USD	300,000	278,670	303,015	0.01
MPLX LP, 5.200%, 01/03/47	USD	65,000	64,583	69,781	0.00
MUFG Americas Holdings Corp, 3.000%, 10/02/25	USD	240,000	231,584	242,522	0.01
MUFG Union Bank NA, 3.150%, 01/04/22	USD	200,000	200,487	204,420	0.01
Mylan Inc, 3.125%, 15/01/23	USD	200,000	198,182	193,866	0.01
Mylan Inc, 2.125%, 23/05/25	EUR	100,000	117,627	113,674	0.00
Nasdaq Inc, 1.750%, 19/05/23	EUR	100,000	122,857	120,577	0.01
Nasdaq Inc, 1.750%, 28/03/29	EUR	100,000	112,794	121,037	0.01
National Fuel Gas Co, 5.200%, 15/07/25	USD	50,000	49,906	53,908	0.00
National Fuel Gas Co, 3.950%, 15/09/27	USD	50,000	49,719	49,895	0.00
National Grid North America Inc, 2.375%, 30/09/20	USD	100,000	99,430	99,550	0.00
National Grid North America Inc, 0.750%, 08/08/23	EUR	100,000	116,565	116,611	0.00
National Grid North America Inc, 1.000%, 12/07/24	EUR	100,000	119,363	117,702	0.00
National Life Insurance Co, 5.250%, 19/07/68	USD	300,000	304,570	315,108	0.01
National Retail Properties Inc, 3.900%, 15/06/24	USD	150,000	150,117	156,706	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
National Rural Utilities Cooperative Finance Corp, 8.000%, 01/03/32	USD	165,000	211,153	239,857	0.01
National Rural Utilities Cooperative Finance Corp, 4.300%, 15/03/49	USD	125,000	124,578	141,026	0.01
Nationwide Mutual Insurance Co, 4.950%, 22/04/44	USD	150,000	149,962	163,392	0.01
NBCUniversal Media LLC, 2.875%, 15/01/23	USD	200,000	200,153	204,380	0.01
NBCUniversal Media LLC, 5.950%, 01/04/41	USD	200,000	224,282	263,480	0.01
NBCUniversal Media LLC, 4.450%, 15/01/43	USD	50,000	48,722	55,141	0.00
Nestle Holdings Inc, 1.000%, 11/06/21	GBP	300,000	391,630	382,062	0.01
Nestle Holdings Inc, 3.100%, 24/09/21	USD	250,000	252,345	255,162	0.01
NetApp Inc, 3.375%, 15/06/21	USD	200,000	200,371	202,430	0.01
New York Life Global Funding, 3.250%, 06/08/21	USD	300,000	300,364	306,291	0.01
New York Life Global Funding, 2.300%, 10/06/22	USD	200,000	199,678	200,308	0.01
New York Life Global Funding, 1.750%, 15/12/22	GBP	100,000	132,178	129,561	0.01
New York Life Global Funding, 2.875%, 10/04/24	USD	200,000	200,539	204,250	0.01
Newell Brands Inc, 3.850%, 01/04/23	USD	60,000	59,990	60,929	0.00
Newell Brands Inc, 4.000%, 01/12/24	USD	50,000	49,971	50,727	0.00
Newell Brands Inc, 4.200%, 01/04/26	USD	50,000	49,932	49,391	0.00
Newell Brands Inc, 5.375%, 01/04/36	USD	24,000	24,000	23,708	0.00
Newmont Mining Corp, 5.875%, 01/04/35	USD	15,000	14,868	18,134	0.00
Newmont Mining Corp, 6.250%, 01/10/39	USD	160,000	162,241	205,171	0.01
NextEra Energy Capital Holdings Inc, 3.342%, 01/09/20	USD	375,000	375,715	379,286	0.01
NextEra Energy Capital Holdings Inc, 2.900%, 01/04/22	USD	300,000	301,938	304,710	0.01
NextEra Energy Capital Holdings Inc, 2.800%, 15/01/23	USD	50,000	49,986	50,478	0.00
NextEra Energy Capital Holdings Inc, 4.800%, 01/12/77	USD	100,000	100,000	94,017	0.00
NextEra Energy Capital Holdings Inc, 5.650%, 01/05/79	USD	400,000	400,897	411,860	0.01
Niagara Mohawk Power Corp, 4.119%, 28/11/42	USD	100,000	95,332	103,837	0.00
NIKE Inc, 3.875%, 01/11/45	USD	50,000	49,592	53,816	0.00
NiSource Inc, 3.490%, 15/05/27	USD	200,000	196,196	206,804	0.01
NiSource Inc, 4.375%, 15/05/47	USD	350,000	345,619	374,801	0.01
NiSource Inc, 3.950%, 30/03/48	USD	100,000	98,533	100,323	0.00
Nissan Motor Acceptance Corp, 2.150%, 13/07/20	USD	200,000	200,342	199,158	0.01
Noble Energy Inc, 4.150%, 15/12/21	USD	100,000	102,084	103,177	0.00
Noble Energy Inc, 3.850%, 15/01/28	USD	100,000	100,057	101,977	0.00
Noble Energy Inc, 4.950%, 15/08/47	USD	100,000	100,200	106,242	0.00
Norfolk Southern Corp, 3.000%, 01/04/22	USD	50,000	49,608	50,915	0.00
Norfolk Southern Corp, 2.903%, 15/02/23	USD	19,000	18,720	19,389	0.00
Norfolk Southern Corp, 2.900%, 15/06/26	USD	100,000	99,766	101,411	0.00
Norfolk Southern Corp, 3.150%, 01/06/27	USD	175,000	175,413	179,776	0.01
Norfolk Southern Corp, 4.100%, 15/05/49	USD	200,000	200,474	213,112	0.01
Norfolk Southern Corp, 4.050%, 15/08/52	USD	200,000	184,165	209,192	0.01
Northern Natural Gas Co, 4.300%, 15/01/49	USD	300,000	297,994	324,195	0.01
Northern States Power Co, 5.350%, 01/11/39	USD	200,000	223,530	250,976	0.01
Northern States Power Co, 3.600%, 15/09/47	USD	100,000	99,063	101,715	0.00
Northern Trust Corp, 2.375%, 02/08/22	USD	150,000	147,476	151,269	0.01
Northern Trust Corp, 3.950%, 30/10/25	USD	100,000	99,940	108,008	0.00
Northern Trust Corp, 3.650%, 03/08/28	USD	300,000	300,407	323,592	0.01
Northern Trust Corp, 3.150%, 03/05/29	USD	200,000	199,114	207,278	0.01
Northrop Grumman Corp, 2.080%, 15/10/20	USD	60,000	59,996	59,906	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Northrop Grumman Corp, 2.550%, 15/10/22	USD	100,000	99,991	100,569	0.00
Northrop Grumman Corp, 2.930%, 15/01/25	USD	100,000	99,989	101,813	0.00
Northrop Grumman Corp, 3.250%, 15/01/28	USD	95,000	94,958	97,555	0.00
Northrop Grumman Corp, 4.030%, 15/10/47	USD	110,000	109,838	117,306	0.00
Northwell Healthcare Inc, 4.260%, 01/11/47	USD	50,000	50,000	53,252	0.00
Northwestern Mutual Life Insurance Co, 3.850%, 30/09/47	USD	100,000	99,402	103,033	0.00
Northwestern University, 3.662%, 01/12/57	USD	25,000	25,000	26,826	0.00
Novartis Capital Corp, 2.400%, 17/05/22	USD	400,000	395,154	403,360	0.01
Novartis Capital Corp, 3.400%, 06/05/24	USD	100,000	100,442	105,264	0.00
Novartis Capital Corp, 4.000%, 20/11/45	USD	150,000	149,198	165,858	0.01
NRG Energy Inc, 3.750%, 15/06/24	USD	200,000	202,192	205,620	0.01
NSTAR Electric Co, 3.200%, 15/05/27	USD	200,000	199,880	206,194	0.01
NSTAR Electric Co, 3.250%, 15/05/29	USD	250,000	253,005	259,415	0.01
Nucor Corp, 3.950%, 01/05/28	USD	100,000	99,869	107,721	0.00
Nucor Corp, 4.400%, 01/05/48	USD	100,000	99,318	108,270	0.00
NVIDIA Corp, 2.200%, 16/09/21	USD	130,000	130,208	129,558	0.01
NVIDIA Corp, 3.200%, 16/09/26	USD	50,000	49,926	51,171	0.00
NYU Langone Hospitals, 4.368%, 01/07/47	USD	125,000	129,146	138,265	0.01
Occidental Petroleum Corp, 4.100%, 01/02/21	USD	100,000	101,861	102,280	0.00
Occidental Petroleum Corp, 3.500%, 15/06/25	USD	100,000	99,582	103,375	0.00
Occidental Petroleum Corp, 3.000%, 15/02/27	USD	100,000	99,042	99,069	0.00
Occidental Petroleum Corp, 4.100%, 15/02/47	USD	150,000	146,385	148,635	0.01
Occidental Petroleum Corp, 4.200%, 15/03/48	USD	300,000	298,373	302,934	0.01
Oglethorpe Power Corp, 5.050%, 01/10/48	USD	200,000	228,976	231,818	0.01
Ohio Edison Co, 6.875%, 15/07/36	USD	100,000	124,970	133,729	0.01
Ohio Power Co, 4.000%, 01/06/49	USD	45,000	44,891	48,256	0.00
Oklahoma Gas & Electric Co, 3.850%, 15/08/47	USD	100,000	102,991	102,203	0.00
Omega Healthcare Investors Inc, 4.375%, 01/08/23	USD	50,000	49,924	52,132	0.00
Omega Healthcare Investors Inc, 4.750%, 15/01/28	USD	100,000	99,190	105,978	0.00
Omnicom Group Inc Via Omnicom Capital Inc, 3.625%, 01/05/22	USD	200,000	199,810	206,316	0.01
Oncor Electric Delivery Co LLC, 2.750%, 01/06/24	USD	200,000	201,182	203,880	0.01
Oncor Electric Delivery Co LLC, 3.700%, 15/11/28	USD	200,000	207,914	215,162	0.01
Oncor Electric Delivery Co LLC, 3.800%, 30/09/47	USD	150,000	150,247	158,761	0.01
ONE Gas Inc, 4.500%, 01/11/48	USD	90,000	89,042	102,900	0.00
ONEOK Inc, 4.950%, 13/07/47	USD	150,000	149,876	158,682	0.01
ONEOK Partners LP, 3.375%, 01/10/22	USD	160,000	158,132	162,947	0.01
ONEOK Partners LP, 4.900%, 15/03/25	USD	100,000	99,880	109,038	0.00
ONEOK Partners LP, 6.650%, 01/10/36	USD	15,000	17,517	18,303	0.00
ONEOK Partners LP, 6.850%, 15/10/37	USD	25,000	29,765	30,967	0.00
Oracle Corp, 2.250%, 10/01/21	EUR	100,000	135,631	118,236	0.00
Oracle Corp, 2.800%, 08/07/21	USD	80,000	79,967	81,075	0.00
Oracle Corp, 1.900%, 15/09/21	USD	190,000	189,803	189,001	0.01
Oracle Corp, 2.500%, 15/10/22	USD	180,000	176,764	181,874	0.01
Oracle Corp, 2.625%, 15/02/23	USD	70,000	69,968	71,051	0.00
Oracle Corp, 2.400%, 15/09/23	USD	50,000	49,995	50,354	0.00
Oracle Corp, 3.400%, 08/07/24	USD	200,000	202,904	209,578	0.01
Oracle Corp, 2.950%, 15/05/25	USD	150,000	149,599	154,380	0.01
Oracle Corp, 2.650%, 15/07/26	USD	440,000	419,299	441,734	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Oracle Corp, 4.300%, 08/07/34	USD	100,000	99,970	113,723	0.00
Oracle Corp, 3.900%, 15/05/35	USD	200,000	208,355	216,590	0.01
Oracle Corp, 3.800%, 15/11/37	USD	300,000	285,001	316,965	0.01
Oracle Corp, 5.375%, 15/07/40	USD	100,000	110,320	126,782	0.01
Oracle Corp, 4.000%, 15/07/46	USD	25,000	24,996	26,818	0.00
Oracle Corp, 4.000%, 15/11/47	USD	70,000	69,690	75,253	0.00
Oracle Corp, 4.375%, 15/05/55	USD	450,000	444,081	504,256	0.02
O'Reilly Automotive Inc, 3.600%, 01/09/27	USD	100,000	99,870	102,855	0.00
O'Reilly Automotive Inc, 3.900%, 01/06/29	USD	100,000	99,991	104,877	0.00
Owens Corning, 4.200%, 15/12/22	USD	138,000	137,401	144,022	0.01
PACCAR Financial Corp, 2.800%, 01/03/21	USD	65,000	64,982	65,602	0.00
PACCAR Financial Corp, 2.650%, 10/05/22	USD	100,000	99,949	101,208	0.00
PacifiCorp, 2.950%, 01/02/22	USD	100,000	99,764	101,840	0.00
PacifiCorp, 5.750%, 01/04/37	USD	100,000	114,271	128,401	0.01
PacifiCorp, 4.125%, 15/01/49	USD	140,000	139,696	154,029	0.01
Packaging Corp of America, 2.450%, 15/12/20	USD	35,000	34,982	34,973	0.00
Packaging Corp of America, 3.650%, 15/09/24	USD	100,000	99,852	103,669	0.00
Packaging Corp of America, 3.400%, 15/12/27	USD	35,000	34,903	35,437	0.00
Parker-Hannifin Corp, 3.250%, 01/03/27	USD	100,000	101,324	103,444	0.00
Parker-Hannifin Corp, 4.200%, 21/11/34	USD	105,000	104,914	115,560	0.00
PECO Energy Co, 3.150%, 15/10/25	USD	50,000	49,871	51,730	0.00
PECO Energy Co, 3.700%, 15/09/47	USD	100,000	99,645	103,292	0.00
PECO Energy Co, 3.900%, 01/03/48	USD	60,000	57,868	63,949	0.00
Pennsylvania Electric Co, 3.250%, 15/03/28	USD	55,000	54,458	55,393	0.00
Penske Truck Leasing Co LP, 3.900%, 01/02/24	USD	200,000	198,336	209,046	0.01
Penske Truck Leasing Co LP, 3.450%, 01/07/24	USD	200,000	200,519	205,878	0.01
Penske Truck Leasing Co Lp Via PTL Finance Corp, 3.200%, 15/07/20	USD	175,000	175,114	176,046	0.01
Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.125%, 01/08/23	USD	300,000	301,163	315,237	0.01
Penske Truck Leasing Co Lp Via PTL Finance Corp, 4.200%, 01/04/27	USD	200,000	204,620	209,544	0.01
Pepsico Inc, 0.750%, 18/03/27	EUR	100,000	112,040	117,763	0.00
PepsiCo Inc, 2.000%, 15/04/21	USD	300,000	295,073	299,565	0.01
PepsiCo Inc, 2.750%, 05/03/22	USD	100,000	100,769	102,100	0.00
PepsiCo Inc, 3.600%, 01/03/24	USD	100,000	103,853	106,093	0.00
PepsiCo Inc, 2.375%, 06/10/26	USD	100,000	99,212	99,716	0.00
PepsiCo Inc, 0.875%, 18/07/28	EUR	100,000	110,180	118,624	0.00
PepsiCo Inc, 1.125%, 18/03/31	EUR	100,000	110,988	120,463	0.01
PepsiCo Inc, 3.600%, 13/08/42	USD	100,000	89,527	104,553	0.00
PepsiCo Inc, 4.600%, 17/07/45	USD	100,000	104,182	120,192	0.01
PepsiCo Inc, 3.450%, 06/10/46	USD	100,000	96,826	102,785	0.00
PepsiCo Inc, 4.000%, 02/05/47	USD	300,000	302,309	337,674	0.01
Pfizer Inc, 5.200%, 12/08/20	USD	200,000	206,253	206,302	0.01
Pfizer Inc, 3.000%, 15/09/21	USD	40,000	39,961	40,810	0.00
Pfizer Inc, 2.200%, 15/12/21	USD	50,000	49,978	50,151	0.00
Pfizer Inc, 0.250%, 06/03/22	EUR	100,000	116,154	115,176	0.00
Pfizer Inc, 2.800%, 11/03/22	USD	200,000	200,527	203,948	0.01
Pfizer Inc, 3.200%, 15/09/23	USD	50,000	49,915	51,968	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Pfizer Inc, 2.950%, 15/03/24	USD	100,000	99,952	103,322	0.00
Pfizer Inc, 3.400%, 15/05/24	USD	200,000	204,545	210,784	0.01
Pfizer Inc, 3.000%, 15/12/26	USD	150,000	148,970	154,716	0.01
Pfizer Inc, 1.000%, 06/03/27	EUR	100,000	105,378	119,748	0.01
Pfizer Inc, 3.600%, 15/09/28	USD	100,000	99,854	107,994	0.00
Pfizer Inc, 3.450%, 15/03/29	USD	400,000	400,787	423,172	0.02
Pfizer Inc, 4.000%, 15/12/36	USD	400,000	402,361	435,532	0.02
Pfizer Inc, 6.500%, 03/06/38	GBP	100,000	201,925	209,516	0.01
Pfizer Inc, 4.100%, 15/09/38	USD	50,000	49,908	55,108	0.00
Pfizer Inc, 3.900%, 15/03/39	USD	250,000	247,465	269,187	0.01
Pfizer Inc, 4.300%, 15/06/43	USD	100,000	101,944	112,427	0.00
Pfizer Inc, 4.200%, 15/09/48	USD	35,000	34,919	39,244	0.00
Pfizer Inc, 4.000%, 15/03/49	USD	200,000	201,078	217,614	0.01
Philip Morris International Inc, 1.000%, 18/09/20	CHF	70,000	74,364	72,997	0.00
Philip Morris International Inc, 2.900%, 15/11/21	USD	200,000	199,316	202,626	0.01
Philip Morris International Inc, 2.375%, 17/08/22	USD	300,000	290,911	300,714	0.01
Philip Morris International Inc, 2.500%, 02/11/22	USD	100,000	99,713	100,398	0.00
Philip Morris International Inc, 2.875%, 01/05/24	USD	200,000	199,758	203,070	0.01
Philip Morris International Inc, 2.875%, 30/05/24	EUR	100,000	133,419	128,951	0.01
Philip Morris International Inc, 3.375%, 11/08/25	USD	50,000	49,703	52,108	0.00
Philip Morris International Inc, 3.125%, 02/03/28	USD	100,000	99,408	101,599	0.00
Philip Morris International Inc, 2.000%, 09/05/36	EUR	100,000	114,747	121,231	0.01
Philip Morris International Inc, 6.375%, 16/05/38	USD	45,000	54,013	59,572	0.00
Philip Morris International Inc, 3.875%, 21/08/42	USD	100,000	92,463	98,977	0.00
Philip Morris International Inc, 4.875%, 15/11/43	USD	100,000	99,530	113,370	0.00
Phillips 66, 4.300%, 01/04/22	USD	200,000	204,571	210,386	0.01
Phillips 66, 3.900%, 15/03/28	USD	300,000	294,254	316,230	0.01
Phillips 66, 4.875%, 15/11/44	USD	45,000	47,004	50,233	0.00
Phillips 66 Partners LP, 3.605%, 15/02/25	USD	150,000	146,637	153,979	0.01
Piedmont Natural Gas Co Inc, 3.500%, 01/06/29	USD	150,000	149,626	156,360	0.01
Pine Street Trust I, 4.572%, 15/02/29	USD	200,000	201,679	209,390	0.01
Pine Street Trust II, 5.568%, 15/02/49	USD	200,000	206,563	215,434	0.01
Pinnacle West Capital Corp, 2.250%, 30/11/20	USD	45,000	44,987	44,838	0.00
Pioneer Natural Resources Co, 4.450%, 15/01/26	USD	200,000	191,864	217,174	0.01
Plains All American Pipeline LP Via PAA Finance Corp, 5.000%, 01/02/21	USD	200,000	205,237	205,850	0.01
Plains All American Pipeline LP Via PAA Finance Corp, 3.650%, 01/06/22	USD	200,000	201,459	204,738	0.01
Plains All American Pipeline LP Via PAA Finance Corp, 4.500%, 15/12/26	USD	100,000	99,778	106,248	0.00
Plains All American Pipeline LP Via PAA Finance Corp, 6.650%, 15/01/37	USD	25,000	29,789	29,097	0.00
Plains All American Pipeline LP Via PAA Finance Corp, 4.700%, 15/06/44	USD	50,000	50,560	48,121	0.00
PNC Bank NA, 2.625%, 17/02/22	USD	250,000	251,854	252,152	0.01
PNC Financial Services Group Inc, 4.375%, 11/08/20	USD	200,000	203,065	204,510	0.01
PNC Financial Services Group Inc, 2.854%, 09/11/22	USD	120,000	118,250	122,090	0.01
PNC Financial Services Group Inc, 3.150%, 19/05/27	USD	250,000	249,598	257,652	0.01
Potomac Electric Power Co, 3.600%, 15/03/24	USD	100,000	99,937	105,154	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Potomac Electric Power Co, 6.500%, 15/11/37	USD	5,000	6,195	6,856	0.00
PPG Industries Inc, 3.200%, 15/03/23	USD	200,000	198,904	205,272	0.01
PPG Industries Inc, 0.875%, 03/11/25	EUR	200,000	235,811	233,673	0.01
PPL Capital Funding Inc, 5.000%, 15/03/44	USD	150,000	150,930	167,467	0.01
PPL Capital Funding Inc, 4.000%, 15/09/47	USD	100,000	99,169	96,492	0.00
PPL Electric Utilities Corp, 3.950%, 01/06/47	USD	100,000	103,397	107,152	0.00
Praxair Inc, 2.200%, 15/08/22	USD	200,000	195,503	200,690	0.01
Praxair Inc, 1.200%, 12/02/24	EUR	100,000	121,974	120,508	0.01
Praxair Inc, 2.650%, 05/02/25	USD	50,000	49,893	50,723	0.00
Precision Castparts Corp, 2.500%, 15/01/23	USD	150,000	147,725	151,149	0.01
Principal Financial Group Inc, 3.100%, 15/11/26	USD	200,000	200,410	202,040	0.01
Principal Financial Group Inc, 4.300%, 15/11/46	USD	100,000	101,209	105,729	0.00
Private Export Funding Corp, 2.450%, 15/07/24	USD	250,000	247,502	255,755	0.01
Procter & Gamble Co, 1.900%, 23/10/20	USD	35,000	34,976	34,945	0.00
Procter & Gamble Co, 1.700%, 03/11/21	USD	200,000	198,910	198,520	0.01
Procter & Gamble Co, 2.150%, 11/08/22	USD	250,000	245,074	251,415	0.01
Procter & Gamble Co, 0.625%, 30/10/24	EUR	100,000	113,687	117,348	0.00
Procter & Gamble Co, 2.450%, 03/11/26	USD	200,000	195,840	200,804	0.01
Procter & Gamble Co, 4.875%, 11/05/27	EUR	50,000	80,334	77,607	0.00
Procter & Gamble Co, 2.850%, 11/08/27	USD	50,000	49,916	51,710	0.00
Procter & Gamble Co, 1.200%, 30/10/28	EUR	100,000	113,592	122,767	0.01
Procter & Gamble Co, 1.250%, 25/10/29	EUR	100,000	117,143	122,498	0.01
Procter & Gamble Co, 1.875%, 30/10/38	EUR	100,000	113,178	132,916	0.01
Procter & Gamble Co, 3.500%, 25/10/47	USD	25,000	24,693	26,665	0.00
Progress Energy Inc, 7.750%, 01/03/31	USD	10,000	12,694	14,000	0.00
Progressive Corp, 2.450%, 15/01/27	USD	100,000	99,994	98,693	0.00
Progressive Corp, 4.350%, 25/04/44	USD	150,000	150,061	170,272	0.01
Prologis Euro Finance LLC, 1.875%, 05/01/29	EUR	100,000	116,150	124,836	0.01
Prologis LP, 1.375%, 07/10/20	EUR	100,000	125,895	115,610	0.00
Prologis LP, 1.375%, 13/05/21	EUR	100,000	113,230	116,654	0.00
Prologis LP, 3.875%, 15/09/28	USD	65,000	64,602	70,577	0.00
Protective Life Global Funding, 2.615%, 22/08/22	USD	200,000	200,953	201,210	0.01
Prudential Financial Inc, 4.500%, 15/11/20	USD	200,000	206,247	206,134	0.01
Prudential Financial Inc, 3.500%, 15/05/24	USD	50,000	49,880	52,745	0.00
Prudential Financial Inc, 5.875%, 15/09/42	USD	200,000	196,722	213,006	0.01
Prudential Financial Inc, 4.600%, 15/05/44	USD	50,000	49,926	57,118	0.00
Prudential Financial Inc, 4.500%, 15/09/47	USD	200,000	202,826	200,134	0.01
Prudential Financial Inc, 3.935%, 07/12/49	USD	300,000	272,116	314,433	0.01
PSEG Power LLC, 3.850%, 01/06/23	USD	200,000	199,567	208,372	0.01
Public Service Co of Colorado, 3.600%, 15/09/42	USD	100,000	103,782	101,750	0.00
Public Service Co of Colorado, 3.800%, 15/06/47	USD	100,000	99,620	104,440	0.00
Public Service Co of Colorado, 4.050%, 15/09/49	USD	125,000	123,864	137,104	0.01
Public Service Electric & Gas Co, 5.500%, 01/03/40	USD	200,000	228,229	254,816	0.01
Public Service Electric & Gas Co, 3.850%, 01/05/49	USD	200,000	205,080	214,222	0.01
Public Service Enterprise Group Inc, 2.000%, 15/11/21	USD	100,000	99,910	99,044	0.00
Public Storage, 3.094%, 15/09/27	USD	200,000	199,942	204,212	0.01
Puget Energy Inc, 5.625%, 15/07/22	USD	100,000	105,856	107,426	0.00
Puget Sound Energy Inc, 4.223%, 15/06/48	USD	30,000	30,000	33,442	0.00
QUALCOMM Inc, 3.000%, 20/05/22	USD	200,000	199,969	203,712	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
QUALCOMM Inc, 2.600%, 30/01/23	USD	100,000	99,898	100,385	0.00
QUALCOMM Inc, 2.900%, 20/05/24	USD	50,000	49,899	50,755	0.00
QUALCOMM Inc, 3.450%, 20/05/25	USD	300,000	291,199	312,015	0.01
QUALCOMM Inc, 3.250%, 20/05/27	USD	150,000	150,846	152,859	0.01
QUALCOMM Inc, 4.300%, 20/05/47	USD	230,000	237,607	241,776	0.01
Quest Diagnostics Inc, 4.700%, 30/03/45	USD	150,000	153,047	156,631	0.01
QVC Inc, 4.850%, 01/04/24	USD	100,000	99,965	103,363	0.00
Raytheon Co, 3.150%, 15/12/24	USD	124,000	125,072	129,033	0.01
Realty Income Corp, 3.875%, 15/07/24	USD	100,000	100,408	106,091	0.00
Realty Income Corp, 3.000%, 15/01/27	USD	100,000	99,174	100,465	0.00
Realty Income Corp, 4.650%, 15/03/47	USD	100,000	102,357	116,157	0.00
Regency Centers LP, 4.650%, 15/03/49	USD	60,000	59,799	66,791	0.00
Regions Bank, 3.374%, 13/08/21	USD	250,000	250,102	252,132	0.01
Regions Financial Corp, 3.200%, 08/02/21	USD	100,000	100,199	101,103	0.00
Regions Financial Corp, 2.750%, 14/08/22	USD	100,000	99,968	100,708	0.00
Reinsurance Group of America Inc, 3.900%, 15/05/29	USD	50,000	49,879	51,862	0.00
RELX Capital Inc, 3.500%, 16/03/23	USD	30,000	29,906	30,977	0.00
RELX Capital Inc, 1.300%, 12/05/25	EUR	100,000	110,973	119,927	0.01
RELX Capital Inc, 4.000%, 18/03/29	USD	100,000	98,872	105,963	0.00
RenaissanceRe Finance Inc, 3.450%, 01/07/27	USD	30,000	29,825	30,459	0.00
Republic Services Inc, 2.900%, 01/07/26	USD	55,000	54,917	55,284	0.00
Republic Services Inc, 3.375%, 15/11/27	USD	180,000	179,747	187,483	0.01
Reynolds American Inc, 5.850%, 15/08/45	USD	200,000	206,217	215,180	0.01
Roche Holdings Inc, 2.875%, 29/09/21	USD	200,000	202,386	202,840	0.01
Roche Holdings Inc, 4.000%, 28/11/44	USD	100,000	102,959	111,231	0.00
Rockwell Automation Inc, 3.500%, 01/03/29	USD	85,000	84,726	90,535	0.00
Rockwell Collins Inc, 3.500%, 15/03/27	USD	150,000	150,031	156,672	0.01
Rockwell Collins Inc, 4.800%, 15/12/43	USD	100,000	99,666	114,931	0.00
Roper Technologies Inc, 4.200%, 15/09/28	USD	125,000	124,876	133,756	0.01
RPM International Inc, 4.550%, 01/03/29	USD	250,000	249,913	264,262	0.01
RPM International Inc, 4.250%, 15/01/48	USD	50,000	49,999	45,974	0.00
Ryder System Inc, 3.500%, 01/06/21	USD	200,000	200,424	203,992	0.01
Ryder System Inc, 2.800%, 01/03/22	USD	200,000	200,851	201,736	0.01
Ryder System Inc, 3.400%, 01/03/23	USD	300,000	297,274	308,097	0.01
S&P Global Inc, 4.000%, 15/06/25	USD	50,000	49,779	54,216	0.00
S&P Global Inc, 4.500%, 15/05/48	USD	50,000	49,399	57,498	0.00
Sabine Pass Liquefaction LLC, 5.625%, 01/02/21	USD	80,000	82,666	83,093	0.00
Sabine Pass Liquefaction LLC, 5.750%, 15/05/24	USD	145,000	154,585	161,265	0.01
Sabine Pass Liquefaction LLC, 5.625%, 01/03/25	USD	145,000	154,160	162,304	0.01
Sabine Pass Liquefaction LLC, 5.875%, 30/06/26	USD	100,000	109,308	114,275	0.00
Sabine Pass Liquefaction LLC, 4.200%, 15/03/28	USD	200,000	196,543	209,986	0.01
San Diego Gas & Electric Co, 4.500%, 15/08/40	USD	50,000	51,624	53,784	0.00
San Diego Gas & Electric Co, 3.750%, 01/06/47	USD	100,000	100,432	97,067	0.00
Santander Holdings USA Inc, 3.700%, 28/03/22	USD	50,000	50,268	51,150	0.00
Santander Holdings USA Inc, 3.500%, 07/06/24	USD	200,000	200,755	203,328	0.01
Santander Holdings USA Inc, 4.500%, 17/07/25	USD	100,000	99,976	106,316	0.00
Santander Holdings USA Inc, 4.400%, 13/07/27	USD	325,000	313,379	339,453	0.01
Schlumberger Holdings Corp, 3.000%, 21/12/20	USD	150,000	149,535	151,206	0.01
Schlumberger Holdings Corp, 3.625%, 21/12/22	USD	200,000	199,919	207,062	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Select Income REIT, 4.500%, 01/02/25	USD	200,000	191,636	200,290	0.01
Sempra Energy, 2.875%, 01/10/22	USD	200,000	197,557	201,868	0.01
Sempra Energy, 3.800%, 01/02/38	USD	300,000	275,723	289,902	0.01
Sempra Energy, 6.000%, 15/10/39	USD	25,000	29,228	30,191	0.00
Sherwin-Williams Co, 3.125%, 01/06/24	USD	25,000	24,973	25,475	0.00
Sherwin-Williams Co, 3.450%, 01/06/27	USD	110,000	110,774	112,946	0.00
Sherwin-Williams Co, 4.500%, 01/06/47	USD	129,000	129,146	137,580	0.01
Simon Property Group LP, 4.375%, 01/03/21	USD	100,000	102,333	103,116	0.00
Simon Property Group LP, 2.500%, 15/07/21	USD	50,000	49,985	50,224	0.00
Simon Property Group LP, 2.350%, 30/01/22	USD	100,000	99,897	100,155	0.00
Simon Property Group LP, 3.300%, 15/01/26	USD	150,000	149,588	154,551	0.01
Simon Property Group LP, 3.250%, 30/11/26	USD	100,000	99,968	103,118	0.00
Simon Property Group LP, 3.375%, 15/06/27	USD	100,000	100,507	103,913	0.00
Simon Property Group LP, 4.250%, 30/11/46	USD	100,000	99,846	109,926	0.00
Smithfield Foods Inc, 3.350%, 01/02/22	USD	200,000	200,518	201,938	0.01
Smithfield Foods Inc, 4.250%, 01/02/27	USD	100,000	104,544	101,804	0.00
Solvay Finance America LLC, 4.450%, 03/12/25	USD	200,000	199,052	213,012	0.01
South Carolina Electric & Gas Co, 4.250%, 15/08/28	USD	200,000	200,656	222,452	0.01
South Carolina Electric & Gas Co, 5.100%, 01/06/65	USD	100,000	99,259	125,294	0.01
Southern California Edison Co, 3.700%, 01/08/25	USD	60,000	59,888	62,032	0.00
Southern California Edison Co, 6.000%, 15/01/34	USD	205,000	238,485	245,090	0.01
Southern California Edison Co, 4.500%, 01/09/40	USD	50,000	51,260	52,705	0.00
Southern California Edison Co, 3.900%, 15/03/43	USD	200,000	190,386	194,826	0.01
Southern California Edison Co, 4.000%, 01/04/47	USD	100,000	106,837	99,570	0.00
Southern California Gas Co, 2.600%, 15/06/26	USD	100,000	97,890	97,669	0.00
Southern Co, 2.350%, 01/07/21	USD	50,000	49,973	49,966	0.00
Southern Co, 2.950%, 01/07/23	USD	25,000	24,988	25,366	0.00
Southern Co, 3.250%, 01/07/26	USD	50,000	49,875	50,756	0.00
Southern Co, 4.250%, 01/07/36	USD	330,000	328,090	341,537	0.01
Southern Co, 4.400%, 01/07/46	USD	50,000	49,768	52,783	0.00
Southern Co Gas Capital Corp, 2.450%, 01/10/23	USD	100,000	97,696	99,595	0.00
Southern Co Gas Capital Corp, 3.250%, 15/06/26	USD	100,000	98,258	100,962	0.00
Southern Co Gas Capital Corp, 5.875%, 15/03/41	USD	100,000	118,061	121,796	0.01
Southern Co Gas Capital Corp, 3.950%, 01/10/46	USD	100,000	102,173	99,029	0.00
Southern Copper Corp, 3.875%, 23/04/25	USD	60,000	59,811	62,192	0.00
Southern Copper Corp, 6.750%, 16/04/40	USD	100,000	87,926	125,928	0.01
Southern Copper Corp, 5.250%, 08/11/42	USD	200,000	184,561	219,926	0.01
Southern Power Co, 4.150%, 01/12/25	USD	150,000	151,110	159,594	0.01
Southern Power Co, 4.950%, 15/12/46	USD	100,000	98,064	107,313	0.00
Southwest Airlines Co, 3.000%, 15/11/26	USD	100,000	97,241	100,225	0.00
Southwest Gas Corp, 3.800%, 29/09/46	USD	85,000	81,753	83,425	0.00
Southwestern Electric Power Co, 2.750%, 01/10/26	USD	150,000	149,887	147,270	0.01
Southwestern Electric Power Co, 4.100%, 15/09/28	USD	50,000	50,000	54,002	0.00
Southwestern Public Service Co, 3.700%, 15/08/47	USD	50,000	49,731	50,506	0.00
Spectra Energy Partners LP, 4.750%, 15/03/24	USD	150,000	152,003	162,619	0.01
Spirit AeroSystems Inc, 3.950%, 15/06/23	USD	300,000	301,410	309,582	0.01
Sprint Spectrum Co LLC, 4.738%, 20/03/25	USD	400,000	398,354	415,276	0.01
Sprint Spectrum Co LLC Via Sprint Spectrum Co II LLC Via Sprint Spectrum Co III LLC, 3.360%, 20/09/21	USD	56,250	56,627	56,409	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
SSM Health Care Corp, 3.688%, 01/06/23	USD	50,000	50,000	52,262	0.00
Stanley Black & Decker Inc, 3.400%, 01/03/26	USD	145,000	144,804	151,439	0.01
Starbucks Corp, 2.200%, 22/11/20	USD	40,000	39,985	39,944	0.00
Starbucks Corp, 2.700%, 15/06/22	USD	50,000	49,996	50,597	0.00
Starbucks Corp, 3.100%, 01/03/23	USD	300,000	295,329	307,875	0.01
Starbucks Corp, 3.800%, 15/08/25	USD	50,000	49,960	53,363	0.00
Starbucks Corp, 2.450%, 15/06/26	USD	50,000	49,920	49,468	0.00
Starbucks Corp, 4.000%, 15/11/28	USD	50,000	49,949	54,483	0.00
Starbucks Corp, 3.550%, 15/08/29	USD	200,000	202,455	209,320	0.01
Starbucks Corp, 4.300%, 15/06/45	USD	35,000	34,878	36,833	0.00
Starbucks Corp, 4.500%, 15/11/48	USD	130,000	129,670	142,640	0.01
Stifel Financial Corp, 4.250%, 18/07/24	USD	50,000	50,462	52,423	0.00
Stryker Corp, 3.375%, 01/11/25	USD	100,000	99,994	105,191	0.00
Stryker Corp, 2.125%, 30/11/27	EUR	100,000	112,664	127,928	0.01
Stryker Corp, 3.650%, 07/03/28	USD	200,000	199,927	212,380	0.01
Stryker Corp, 2.625%, 30/11/30	EUR	100,000	111,808	132,759	0.01
Sunoco Logistics Partners Operations LP, 3.450%, 15/01/23	USD	100,000	98,354	101,606	0.00
Sunoco Logistics Partners Operations LP, 4.000%, 01/10/27	USD	70,000	69,548	72,206	0.00
Sunoco Logistics Partners Operations LP, 5.300%, 01/04/44	USD	150,000	141,353	154,816	0.01
Sunoco Logistics Partners Operations LP, 5.400%, 01/10/47	USD	70,000	69,872	74,368	0.00
SunTrust Bank, 2.450%, 01/08/22	USD	100,000	99,890	100,279	0.00
SunTrust Bank, 3.200%, 01/04/24	USD	300,000	299,907	309,306	0.01
SunTrust Banks Inc, 2.900%, 03/03/21	USD	100,000	99,927	100,886	0.00
Swiss Re America Holding Corp, 7.000%, 15/02/26	USD	35,000	39,627	42,656	0.00
Synchrony Financial, 3.750%, 15/08/21	USD	100,000	99,946	102,007	0.00
Synchrony Financial, 4.375%, 19/03/24	USD	35,000	34,919	36,746	0.00
Synchrony Financial, 3.950%, 01/12/27	USD	200,000	199,518	199,656	0.01
Sysco Corp, 2.600%, 12/06/22	USD	200,000	197,124	201,920	0.01
Sysco Corp, 3.250%, 15/07/27	USD	150,000	149,581	152,835	0.01
Sysco Corp, 5.375%, 21/09/35	USD	15,000	16,543	17,889	0.00
Sysco Corp, 4.450%, 15/03/48	USD	200,000	195,044	218,472	0.01
Tampa Electric Co, 4.350%, 15/05/44	USD	200,000	226,827	215,066	0.01
Tanger Properties LP, 3.125%, 01/09/26	USD	100,000	99,575	95,324	0.00
Tapestry Inc, 3.000%, 15/07/22	USD	200,000	198,969	200,194	0.01
Target Corp, 2.900%, 15/01/22	USD	100,000	99,687	102,202	0.00
Target Corp, 3.500%, 01/07/24	USD	100,000	99,778	106,409	0.00
Target Corp, 3.375%, 15/04/29	USD	250,000	249,976	265,282	0.01
Target Corp, 3.625%, 15/04/46	USD	100,000	94,900	102,578	0.00
TC PipeLines LP, 3.900%, 25/05/27	USD	120,000	120,424	122,376	0.01
TD Ameritrade Holding Corp, 2.950%, 01/04/22	USD	100,000	99,908	101,711	0.00
TD Ameritrade Holding Corp, 3.750%, 01/04/24	USD	100,000	99,806	105,515	0.00
Teachers Insurance & Annuity Association of America, 6.850%, 16/12/39	USD	200,000	257,491	283,332	0.01
Teachers Insurance & Annuity Association of America, 4.270%, 15/05/47	USD	100,000	102,655	108,153	0.00
Texas Instruments Inc, 2.250%, 01/05/23	USD	150,000	144,331	150,351	0.01
Texas Instruments Inc, 2.900%, 03/11/27	USD	35,000	34,662	35,929	0.00
Texas Instruments Inc, 3.875%, 15/03/39	USD	255,000	255,266	277,443	0.01
Textron Inc, 3.375%, 01/03/28	USD	100,000	99,972	100,343	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Thermo Fisher Scientific Inc, 4.500%, 01/03/21	USD	100,000	102,073	103,470	0.00
Thermo Fisher Scientific Inc, 3.600%, 15/08/21	USD	200,000	200,682	204,600	0.01
Thermo Fisher Scientific Inc, 3.300%, 15/02/22	USD	75,000	74,998	76,909	0.00
Thermo Fisher Scientific Inc, 0.750%, 12/09/24	EUR	200,000	228,907	232,746	0.01
Thermo Fisher Scientific Inc, 1.400%, 23/01/26	EUR	100,000	115,392	120,361	0.01
Thermo Fisher Scientific Inc, 2.950%, 19/09/26	USD	100,000	99,950	100,801	0.00
Thermo Fisher Scientific Inc, 3.200%, 15/08/27	USD	100,000	100,292	102,269	0.00
Thermo Fisher Scientific Inc, 2.875%, 24/07/37	EUR	100,000	115,564	135,705	0.01
Time Warner Cable LLC, 4.000%, 01/09/21	USD	100,000	100,908	102,508	0.00
Time Warner Cable LLC, 6.750%, 15/06/39	USD	100,000	118,103	116,796	0.00
Time Warner Cable LLC, 5.500%, 01/09/41	USD	100,000	95,502	104,829	0.00
Time Warner Cable LLC, 5.250%, 15/07/42	GBP	100,000	157,963	145,650	0.01
Time Warner Entertainment Co LP, 8.375%, 15/03/23	USD	15,000	17,139	17,781	0.00
Time Warner Entertainment Co LP, 8.375%, 15/07/33	USD	250,000	311,240	337,520	0.01
TJX Cos Inc, 2.750%, 15/06/21	USD	100,000	100,088	100,974	0.00
TJX Cos Inc, 2.250%, 15/09/26	USD	100,000	99,316	98,144	0.00
Toledo Hospital, 6.015%, 15/11/48	USD	100,000	100,000	116,400	0.00
Total System Services Inc, 4.450%, 01/06/28	USD	100,000	99,784	107,182	0.00
Toyota Motor Credit Corp, 1.800%, 23/07/20	EUR	100,000	138,358	116,286	0.00
Toyota Motor Credit Corp, zero coupon, 21/07/21	EUR	200,000	231,376	228,505	0.01
Toyota Motor Credit Corp, 2.600%, 11/01/22	USD	100,000	100,045	101,039	0.00
Toyota Motor Credit Corp, 3.300%, 12/01/22	USD	100,000	100,600	102,773	0.00
Toyota Motor Credit Corp, 2.150%, 08/09/22	USD	50,000	49,935	49,982	0.00
Toyota Motor Credit Corp, 2.625%, 10/01/23	USD	100,000	98,234	101,281	0.00
Toyota Motor Credit Corp, 2.250%, 18/10/23	USD	50,000	49,919	50,001	0.00
Toyota Motor Credit Corp, 0.625%, 21/11/24	EUR	100,000	117,297	116,646	0.00
Toyota Motor Credit Corp, 3.200%, 11/01/27	USD	200,000	195,837	208,286	0.01
Transcontinental Gas Pipe Line Co LLC, 7.850%, 01/02/26	USD	180,000	205,016	229,966	0.01
Transcontinental Gas Pipe Line Co LLC, 4.600%, 15/03/48	USD	300,000	296,694	317,379	0.01
Travelers Cos Inc, 6.250%, 15/06/37	USD	235,000	280,649	321,435	0.01
Travelers Cos Inc, 4.000%, 30/05/47	USD	150,000	155,548	163,126	0.01
Travelers Property Casualty Corp, 6.375%, 15/03/33	USD	25,000	29,814	34,289	0.00
Tyson Foods Inc, 3.950%, 15/08/24	USD	98,000	98,841	103,984	0.00
Tyson Foods Inc, 4.000%, 01/03/26	USD	400,000	401,927	425,780	0.02
Tyson Foods Inc, 3.550%, 02/06/27	USD	440,000	428,092	454,648	0.02
Tyson Foods Inc, 5.150%, 15/08/44	USD	38,000	37,874	42,508	0.00
Tyson Foods Inc, 4.550%, 02/06/47	USD	135,000	141,263	141,043	0.01
UDR Inc, 3.750%, 01/07/24	USD	200,000	200,623	208,336	0.01
Unilever Capital Corp, 2.100%, 30/07/20	USD	150,000	149,829	149,854	0.01
Unilever Capital Corp, 3.100%, 30/07/25	USD	200,000	203,397	207,522	0.01
Unilever Capital Corp, 2.900%, 05/05/27	USD	300,000	290,505	306,441	0.01
Unilever Capital Corp, 5.900%, 15/11/32	USD	15,000	18,109	20,120	0.00
Union Electric Co, 3.500%, 15/04/24	USD	100,000	100,494	104,827	0.00
Union Electric Co, 4.000%, 01/04/48	USD	100,000	99,585	108,205	0.00
Union Pacific Corp, 4.163%, 15/07/22	USD	37,000	38,128	38,861	0.00
Union Pacific Corp, 3.500%, 08/06/23	USD	50,000	49,964	52,104	0.00
Union Pacific Corp, 3.250%, 15/01/25	USD	150,000	150,601	155,626	0.01
Union Pacific Corp, 3.250%, 15/08/25	USD	50,000	49,812	52,031	0.00
Union Pacific Corp, 2.750%, 01/03/26	USD	25,000	24,843	25,215	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Union Pacific Corp, 3.950%, 10/09/28	USD	330,000	330,759	360,769	0.01
Union Pacific Corp, 3.700%, 01/03/29	USD	200,000	199,820	214,918	0.01
Union Pacific Corp, 4.300%, 15/06/42	USD	100,000	97,459	107,279	0.00
Union Pacific Corp, 4.050%, 01/03/46	USD	30,000	29,649	31,346	0.00
Union Pacific Corp, 3.350%, 15/08/46	USD	100,000	98,768	94,096	0.00
Union Pacific Corp, 4.500%, 10/09/48	USD	30,000	29,971	34,050	0.00
Union Pacific Corp, 4.300%, 01/03/49	USD	240,000	237,939	265,433	0.01
Union Pacific Corp, 3.799%, 01/10/51	USD	116,000	115,745	116,616	0.00
United Airlines 2013-1 Class A Pass Through Trust, 4.300%, 15/08/25	USD	77,757	79,037	82,565	0.00
United Airlines 2018-1 Class AA Pass Through Trust, 3.500%, 01/03/30	USD	44,217	44,217	45,218	0.00
United Airlines 2019-1 Class AA Pass Through Trust, 4.150%, 25/08/31	USD	80,000	80,000	85,427	0.00
United Parcel Service Inc, 2.050%, 01/04/21	USD	50,000	49,962	49,907	0.00
United Parcel Service Inc, 2.350%, 16/05/22	USD	100,000	99,919	100,589	0.00
United Parcel Service Inc, 2.500%, 01/04/23	USD	50,000	49,893	50,483	0.00
United Parcel Service Inc, 2.800%, 15/11/24	USD	50,000	49,864	50,980	0.00
United Parcel Service Inc, 3.050%, 15/11/27	USD	50,000	49,817	51,662	0.00
United Parcel Service Inc, 1.500%, 15/11/32	EUR	100,000	115,730	123,255	0.01
United Parcel Service Inc, 6.200%, 15/01/38	USD	235,000	286,436	320,246	0.01
United Parcel Service Inc, 3.750%, 15/11/47	USD	50,000	49,881	50,474	0.00
United Parcel Service Inc, 4.250%, 15/03/49	USD	200,000	206,473	219,376	0.01
United Technologies Corp, 3.350%, 16/08/21	USD	15,000	14,987	15,332	0.00
United Technologies Corp, 2.300%, 04/05/22	USD	150,000	150,072	149,977	0.01
United Technologies Corp, 3.650%, 16/08/23	USD	90,000	90,230	94,324	0.00
United Technologies Corp, 1.150%, 18/05/24	EUR	100,000	119,385	118,683	0.00
United Technologies Corp, 3.950%, 16/08/25	USD	25,000	24,963	26,933	0.00
United Technologies Corp, 1.875%, 22/02/26	EUR	100,000	121,692	125,609	0.01
United Technologies Corp, 3.125%, 04/05/27	USD	150,000	149,966	154,242	0.01
United Technologies Corp, 4.125%, 16/11/28	USD	60,000	59,980	65,881	0.00
United Technologies Corp, 7.500%, 15/09/29	USD	25,000	31,653	34,433	0.00
United Technologies Corp, 2.150%, 18/05/30	EUR	100,000	119,104	130,209	0.01
United Technologies Corp, 5.400%, 01/05/35	USD	25,000	28,107	30,341	0.00
United Technologies Corp, 6.125%, 15/07/38	USD	300,000	350,383	397,584	0.01
United Technologies Corp, 4.450%, 16/11/38	USD	220,000	221,326	246,712	0.01
United Technologies Corp, 5.700%, 15/04/40	USD	225,000	256,273	287,129	0.01
United Technologies Corp, 4.500%, 01/06/42	USD	300,000	300,759	338,292	0.01
United Technologies Corp, 3.750%, 01/11/46	USD	200,000	176,356	203,444	0.01
United Technologies Corp, 4.625%, 16/11/48	USD	135,000	137,151	157,247	0.01
UnitedHealth Group Inc, 2.700%, 15/07/20	USD	210,000	210,539	210,895	0.01
UnitedHealth Group Inc, 1.950%, 15/10/20	USD	100,000	99,928	99,600	0.00
UnitedHealth Group Inc, 2.375%, 15/10/22	USD	400,000	390,893	401,400	0.01
UnitedHealth Group Inc, 2.750%, 15/02/23	USD	75,000	73,741	76,015	0.00
UnitedHealth Group Inc, 3.500%, 15/02/24	USD	20,000	19,955	20,968	0.00
UnitedHealth Group Inc, 3.750%, 15/07/25	USD	75,000	74,877	80,080	0.00
UnitedHealth Group Inc, 3.700%, 15/12/25	USD	20,000	19,963	21,319	0.00
UnitedHealth Group Inc, 2.950%, 15/10/27	USD	100,000	99,304	101,570	0.00
UnitedHealth Group Inc, 3.850%, 15/06/28	USD	200,000	200,575	216,760	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
UnitedHealth Group Inc, 3.875%, 15/12/28	USD	25,000	24,919	27,223	0.00
UnitedHealth Group Inc, 6.875%, 15/02/38	USD	25,000	31,441	36,129	0.00
UnitedHealth Group Inc, 4.625%, 15/11/41	USD	50,000	49,187	56,807	0.00
UnitedHealth Group Inc, 3.950%, 15/10/42	USD	225,000	206,616	236,005	0.01
UnitedHealth Group Inc, 4.750%, 15/07/45	USD	50,000	49,821	59,252	0.00
UnitedHealth Group Inc, 4.250%, 15/04/47	USD	200,000	204,204	220,442	0.01
UnitedHealth Group Inc, 3.750%, 15/10/47	USD	100,000	99,128	102,487	0.00
UnitedHealth Group Inc, 4.250%, 15/06/48	USD	300,000	300,386	332,712	0.01
UnitedHealth Group Inc, 4.450%, 15/12/48	USD	25,000	24,899	28,727	0.00
University of Notre Dame du Lac, 3.394%, 15/02/48	USD	50,000	50,000	50,718	0.00
University of Southern California, 3.028%, 01/10/39	USD	50,000	50,000	48,913	0.00
University of Southern California, 3.841%, 01/10/47	USD	100,000	100,523	109,425	0.00
Unum Group, 4.000%, 15/03/24	USD	50,000	49,965	52,258	0.00
Unum Group, 4.000%, 15/06/29	USD	70,000	69,744	72,001	0.00
US Bancorp, 2.350%, 29/01/21	USD	150,000	149,993	150,435	0.01
US Bancorp, 2.950%, 15/07/22	USD	50,000	49,359	51,014	0.00
US Bancorp, 3.100%, 27/04/26	USD	85,000	84,955	86,748	0.00
US Bancorp, 2.375%, 22/07/26	USD	200,000	198,967	197,724	0.01
US Bancorp, 3.150%, 27/04/27	USD	150,000	149,930	155,764	0.01
US Bancorp, 3.900%, 26/04/28	USD	100,000	99,761	109,892	0.00
US Bank NA, 3.150%, 26/04/21	USD	300,000	300,619	305,157	0.01
US Bank NA, 2.650%, 23/05/22	USD	250,000	249,744	253,332	0.01
Valero Energy Corp, 3.400%, 15/09/26	USD	100,000	99,377	101,960	0.00
Valero Energy Corp, 4.000%, 01/04/29	USD	135,000	133,992	141,487	0.01
Valero Energy Corp, 7.500%, 15/04/32	USD	35,000	42,695	47,575	0.00
Valero Energy Corp, 6.625%, 15/06/37	USD	35,000	41,235	44,233	0.00
Ventas Realty LP, 3.750%, 01/05/24	USD	150,000	149,497	156,799	0.01
Ventas Realty LP, 3.500%, 01/02/25	USD	100,000	99,813	103,331	0.00
Ventas Realty LP, 4.000%, 01/03/28	USD	50,000	49,668	52,483	0.00
Ventas Realty LP, 4.400%, 15/01/29	USD	100,000	99,958	108,493	0.00
VEREIT Operating Partnership LP, 4.125%, 01/06/21	USD	15,000	15,168	15,397	0.00
VEREIT Operating Partnership LP, 4.600%, 06/02/24	USD	120,000	121,859	127,297	0.01
VEREIT Operating Partnership LP, 4.875%, 01/06/26	USD	125,000	128,052	136,042	0.01
Verisk Analytics Inc, 5.500%, 15/06/45	USD	100,000	99,704	117,375	0.00
Verizon Communications Inc, 3.125%, 16/03/22	USD	500,000	495,289	512,235	0.02
Verizon Communications Inc, 0.375%, 31/05/23	CHF	100,000	103,655	104,563	0.00
Verizon Communications Inc, 1.625%, 01/03/24	EUR	100,000	106,338	122,487	0.01
Verizon Communications Inc, 3.376%, 15/02/25	USD	800,000	777,797	835,128	0.03
Verizon Communications Inc, 4.050%, 17/02/25	AUD	100,000	78,499	76,367	0.00
Verizon Communications Inc, 0.875%, 02/04/25	EUR	300,000	342,331	353,403	0.01
Verizon Communications Inc, 2.625%, 15/08/26	USD	35,000	34,937	34,782	0.00
Verizon Communications Inc, 1.375%, 27/10/26	EUR	100,000	117,139	121,246	0.01
Verizon Communications Inc, 4.125%, 16/03/27	USD	100,000	100,610	108,794	0.00
Verizon Communications Inc, 0.875%, 08/04/27	EUR	100,000	111,504	116,683	0.00
Verizon Communications Inc, 4.329%, 21/09/28	USD	707,000	705,387	783,038	0.03
Verizon Communications Inc, 3.875%, 08/02/29	USD	85,000	84,846	91,161	0.00
Verizon Communications Inc, 1.875%, 26/10/29	EUR	100,000	116,395	125,632	0.01
Verizon Communications Inc, 1.250%, 08/04/30	EUR	100,000	111,180	118,268	0.00
Verizon Communications Inc, 4.500%, 10/08/33	USD	300,000	298,244	338,019	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Verizon Communications Inc, 4.272%, 15/01/36	USD	186,000	186,781	201,490	0.01
Verizon Communications Inc, 3.375%, 27/10/36	GBP	100,000	130,214	139,832	0.01
Verizon Communications Inc, 5.250%, 16/03/37	USD	467,000	491,545	559,886	0.02
Verizon Communications Inc, 4.812%, 15/03/39	USD	500,000	515,961	574,445	0.02
Verizon Communications Inc, 4.125%, 15/08/46	USD	100,000	87,556	105,023	0.00
Verizon Communications Inc, 5.500%, 16/03/47	USD	75,000	74,868	94,816	0.00
Verizon Communications Inc, 4.522%, 15/09/48	USD	107,000	85,634	119,809	0.01
Viacom Inc, 3.875%, 15/12/21	USD	100,000	101,269	102,680	0.00
Virginia Electric & Power Co, 2.950%, 15/11/26	USD	100,000	99,387	101,544	0.00
Virginia Electric & Power Co, 3.800%, 01/04/28	USD	50,000	49,899	53,661	0.00
Virginia Electric & Power Co, 6.000%, 15/01/36	USD	15,000	17,708	19,030	0.00
Virginia Electric & Power Co, 4.450%, 15/02/44	USD	50,000	50,119	55,966	0.00
Virginia Electric & Power Co, 3.800%, 15/09/47	USD	100,000	100,065	102,667	0.00
Virginia Electric & Power Co, 4.600%, 01/12/48	USD	90,000	89,501	104,556	0.00
Visa Inc, 2.800%, 14/12/22	USD	100,000	99,931	102,456	0.00
Visa Inc, 3.150%, 14/12/25	USD	200,000	200,358	209,900	0.01
Visa Inc, 4.150%, 14/12/35	USD	230,000	248,585	263,769	0.01
Visa Inc, 4.300%, 14/12/45	USD	221,000	222,538	260,128	0.01
VMware Inc, 2.950%, 21/08/22	USD	35,000	34,954	35,338	0.00
VMware Inc, 3.900%, 21/08/27	USD	130,000	130,644	131,475	0.01
Vornado Realty LP, 3.500%, 15/01/25	USD	100,000	99,682	102,467	0.00
Voya Financial Inc, 3.125%, 15/07/24	USD	300,000	299,815	305,049	0.01
Wabtec Corp, 3.450%, 15/11/26	USD	100,000	98,256	98,075	0.00
Wachovia Corp, 5.500%, 01/08/35	USD	55,000	59,501	66,018	0.00
Walgreen Co, 3.100%, 15/09/22	USD	200,000	198,335	203,460	0.01
Walgreens Boots Alliance Inc, 3.450%, 01/06/26	USD	100,000	100,575	101,077	0.00
Walgreens Boots Alliance Inc, 2.125%, 20/11/26	EUR	100,000	124,249	121,397	0.01
Walgreens Boots Alliance Inc, 4.800%, 18/11/44	USD	150,000	161,817	150,609	0.01
Walmart Inc, 1.900%, 15/12/20	USD	100,000	99,933	99,821	0.00
Walmart Inc, 3.125%, 23/06/21	USD	300,000	300,675	306,513	0.01
Walmart Inc, 2.350%, 15/12/22	USD	100,000	99,995	100,967	0.00
Walmart Inc, 3.400%, 26/06/23	USD	300,000	301,009	315,039	0.01
Walmart Inc, 2.650%, 15/12/24	USD	100,000	99,978	102,248	0.00
Walmart Inc, 2.550%, 08/04/26	EUR	100,000	124,636	131,764	0.01
Walmart Inc, 3.700%, 26/06/28	USD	200,000	201,088	218,196	0.01
Walmart Inc, 5.625%, 27/03/34	GBP	100,000	177,315	187,035	0.01
Walmart Inc, 3.950%, 28/06/38	USD	325,000	324,868	362,268	0.01
Walmart Inc, 4.875%, 19/01/39	GBP	100,000	178,812	183,651	0.01
Walmart Inc, 5.625%, 15/04/41	USD	300,000	376,891	405,249	0.01
Walmart Inc, 3.625%, 15/12/47	USD	45,000	44,935	48,086	0.00
Walmart Inc, 4.050%, 29/06/48	USD	265,000	265,345	303,398	0.01
Walt Disney Co, 4.500%, 15/02/21	USD	200,000	206,013	207,526	0.01
Walt Disney Co, 2.450%, 04/03/22	USD	170,000	170,657	171,414	0.01
Walt Disney Co, 3.000%, 15/09/22	USD	150,000	148,416	153,409	0.01
Walt Disney Co, 2.350%, 01/12/22	USD	100,000	97,742	100,767	0.00
Walt Disney Co, 3.700%, 15/10/25	USD	500,000	497,758	534,375	0.02
Walt Disney Co, 1.850%, 30/07/26	USD	30,000	29,555	29,071	0.00
Walt Disney Co, 2.950%, 15/06/27	USD	100,000	99,705	104,226	0.00
Walt Disney Co, 6.200%, 15/12/34	USD	100,000	124,173	135,289	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Walt Disney Co, 6.150%, 01/03/37	USD	35,000	40,133	47,531	0.00
Walt Disney Co, 6.900%, 15/08/39	USD	200,000	280,359	297,838	0.01
Walt Disney Co, 6.150%, 15/02/41	USD	120,000	132,128	166,590	0.01
Walt Disney Co, 4.125%, 01/06/44	USD	100,000	99,080	113,647	0.00
Walt Disney Co, 4.750%, 15/11/46	USD	100,000	101,014	123,262	0.01
Washington Gas Light Co, 3.796%, 15/09/46	USD	100,000	98,972	100,144	0.00
Waste Management Inc, 2.400%, 15/05/23	USD	300,000	298,212	300,786	0.01
Waste Management Inc, 3.450%, 15/06/29	USD	225,000	228,521	237,089	0.01
Waste Management Inc, 4.000%, 15/07/39	USD	35,000	34,964	37,616	0.00
Waste Management Inc, 4.150%, 15/07/49	USD	30,000	29,962	32,812	0.00
WEC Energy Group Inc, 3.375%, 15/06/21	USD	65,000	64,983	66,249	0.00
Wells Fargo & Co, 2.550%, 07/12/20	USD	150,000	149,817	150,391	0.01
Wells Fargo & Co, 2.500%, 04/03/21	USD	50,000	49,996	50,103	0.00
Wells Fargo & Co, 2.100%, 26/07/21	USD	100,000	99,961	99,412	0.00
Wells Fargo & Co, 1.125%, 29/10/21	EUR	100,000	126,248	117,120	0.00
Wells Fargo & Co, 2.125%, 22/04/22	GBP	100,000	147,258	129,383	0.01
Wells Fargo & Co, 2.625%, 22/07/22	USD	300,000	301,227	302,181	0.01
Wells Fargo & Co, 1.500%, 12/09/22	EUR	100,000	109,013	119,180	0.01
Wells Fargo & Co, 3.069%, 24/01/23	USD	465,000	459,106	472,454	0.02
Wells Fargo & Co, 3.450%, 13/02/23	USD	200,000	197,632	205,384	0.01
Wells Fargo & Co, 2.250%, 02/05/23	EUR	200,000	261,353	246,443	0.01
Wells Fargo & Co, 3.750%, 24/01/24	USD	400,000	399,339	420,524	0.02
Wells Fargo & Co, 0.500%, 26/04/24	EUR	100,000	112,746	114,953	0.00
Wells Fargo & Co, 3.000%, 19/02/25	USD	200,000	199,729	203,488	0.01
Wells Fargo & Co, 1.625%, 02/06/25	EUR	100,000	123,067	122,362	0.01
Wells Fargo & Co, 3.550%, 29/09/25	USD	100,000	99,891	104,435	0.00
Wells Fargo & Co, 3.000%, 22/04/26	USD	100,000	99,766	101,137	0.00
Wells Fargo & Co, 3.000%, 23/10/26	USD	100,000	98,085	101,034	0.00
Wells Fargo & Co, 1.375%, 26/10/26	EUR	200,000	230,743	241,346	0.01
Wells Fargo & Co, 1.500%, 24/05/27	EUR	100,000	110,208	121,255	0.01
Wells Fargo & Co, 3.196%, 17/06/27	USD	250,000	250,480	255,530	0.01
Wells Fargo & Co, 4.300%, 22/07/27	USD	85,000	84,783	91,799	0.00
Wells Fargo & Co, 3.584%, 22/05/28	USD	100,000	102,026	104,353	0.00
Wells Fargo & Co, 4.150%, 24/01/29	USD	400,000	399,319	435,256	0.02
Wells Fargo & Co, 2.500%, 02/05/29	GBP	100,000	129,912	130,737	0.01
Wells Fargo & Co, 3.500%, 12/09/29	GBP	100,000	160,788	142,341	0.01
Wells Fargo & Co, 5.375%, 07/02/35	USD	25,000	27,642	30,849	0.00
Wells Fargo & Co, 5.375%, 02/11/43	USD	50,000	49,880	60,665	0.00
Wells Fargo & Co, 5.606%, 15/01/44	USD	200,000	218,427	249,530	0.01
Wells Fargo & Co, 4.400%, 14/06/46	USD	100,000	99,896	107,624	0.00
Wells Fargo & Co, 4.750%, 07/12/46	USD	100,000	101,802	113,854	0.00
Wells Fargo Bank NA, 3.325%, 23/07/21	USD	300,000	300,000	302,820	0.01
Wells Fargo Bank NA, 3.625%, 22/10/21	USD	500,000	506,290	514,030	0.02
Wells Fargo Bank NA, 5.250%, 01/08/23	GBP	50,000	69,990	71,853	0.00
Wells Fargo Bank NA, 3.550%, 14/08/23	USD	250,000	249,664	260,875	0.01
Wells Fargo Bank NA, 5.950%, 26/08/36	USD	300,000	356,127	381,423	0.01
Welltower Inc, 4.000%, 01/06/25	USD	50,000	49,978	52,940	0.00
Welltower Inc, 4.250%, 01/04/26	USD	50,000	49,741	53,265	0.00
Welltower Inc, 4.125%, 15/03/29	USD	100,000	99,571	105,968	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 25.09% (continued)					
United States (continued)					
Welltower Inc, 4.500%, 01/12/34	GBP	100,000	137,995	150,143	0.01
Welltower Inc, 6.500%, 15/03/41	USD	150,000	181,467	191,316	0.01
Westar Energy Inc, 2.550%, 01/07/26	USD	100,000	99,902	97,996	0.00
Westar Energy Inc, 3.100%, 01/04/27	USD	200,000	199,175	205,086	0.01
Western Gas Partners LP, 3.950%, 01/06/25	USD	50,000	49,641	49,817	0.00
Western Gas Partners LP, 4.750%, 15/08/28	USD	60,000	59,901	60,980	0.00
Western Gas Partners LP, 5.450%, 01/04/44	USD	50,000	49,358	47,037	0.00
Westlake Chemical Corp, 4.375%, 15/11/47	USD	50,000	49,517	47,226	0.00
Weyerhaeuser Co, 4.625%, 15/09/23	USD	150,000	153,253	161,073	0.01
Weyerhaeuser Co, 4.000%, 15/11/29	USD	300,000	300,202	318,945	0.01
Whirlpool Corp, 4.000%, 01/03/24	USD	60,000	59,970	62,897	0.00
Williams Cos Inc, 3.700%, 15/01/23	USD	25,000	24,822	25,814	0.00
Williams Cos Inc, 4.550%, 24/06/24	USD	90,000	91,738	96,901	0.00
Williams Cos Inc, 5.750%, 24/06/44	USD	35,000	37,626	40,825	0.00
Williams Partners LP, 3.900%, 15/01/25	USD	200,000	200,390	209,432	0.01
Williams Partners LP, 4.900%, 15/01/45	USD	100,000	99,355	104,830	0.00
Willis North America Inc, 3.600%, 15/05/24	USD	350,000	342,509	360,993	0.01
Wisconsin Electric Power Co, 4.300%, 15/10/48	USD	70,000	69,634	78,115	0.00
Wm Wrigley Jr Co, 3.375%, 21/10/20	USD	150,000	149,657	151,900	0.01
WP Carey Inc, 4.600%, 01/04/24	USD	100,000	99,829	106,057	0.00
WRKCo Inc, 3.900%, 01/06/28	USD	100,000	99,976	102,611	0.00
WRKCo Inc, 4.200%, 01/06/32	USD	100,000	99,969	103,149	0.00
WW Grainger Inc, 4.600%, 15/06/45	USD	350,000	356,194	387,551	0.01
Wyeth LLC, 6.500%, 01/02/34	USD	15,000	18,156	20,972	0.00
Xilinx Inc, 2.950%, 01/06/24	USD	100,000	99,921	101,451	0.00
Zimmer Biomet Holdings Inc, 3.550%, 01/04/25	USD	150,000	151,210	154,980	0.01
Zions Bancorp NA, 3.500%, 27/08/21	USD	250,000	249,857	255,100	0.01
Zoetis Inc, 3.000%, 12/09/27	USD	150,000	148,953	150,808	0.01
Zoetis Inc, 4.700%, 01/02/43	USD	100,000	98,016	112,676	0.00
Total United States			300,744,531	315,633,239	10.56
Total Corporate Bonds			726,628,781	749,996,702	25.09
Government Bonds - 58.92%					
Australia					
Australia Government Bond, 1.750%, 21/11/20	AUD	1,450,000	1,069,800	1,027,916	0.03
Australia Government Bond, 5.750%, 15/05/21	AUD	1,224,000	1,130,038	934,563	0.03
Australia Government Bond, 2.000%, 21/12/21	AUD	1,700,000	1,241,302	1,223,074	0.04
Australia Government Bond, 5.750%, 15/07/22	AUD	970,000	975,012	778,003	0.03
Australia Government Bond, 2.250%, 21/11/22	AUD	1,700,000	1,241,882	1,244,046	0.04
Australia Government Bond, 5.500%, 21/04/23	AUD	1,200,000	1,079,265	984,289	0.03
Australia Government Bond, 2.750%, 21/04/24	AUD	1,800,000	1,422,700	1,365,465	0.05
Australia Government Bond, 3.250%, 21/04/25	AUD	1,650,000	1,385,837	1,297,702	0.04
Australia Government Bond, 4.250%, 21/04/26	AUD	2,000,000	1,648,334	1,686,389	0.06
Australia Government Bond, 4.750%, 21/04/27	AUD	1,300,000	1,150,227	1,150,589	0.04
Australia Government Bond, 2.750%, 21/11/27	AUD	2,000,000	1,541,407	1,568,341	0.05
Australia Government Bond, 2.250%, 21/05/28	AUD	1,200,000	893,295	909,013	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Australia (continued)					
Australia Government Bond, 2.750%, 21/11/28	AUD	750,000	562,082	592,559	0.02
Australia Government Bond, 3.250%, 21/04/29	AUD	700,000	567,190	577,921	0.02
Australia Government Bond, 2.750%, 21/11/29	AUD	1,100,000	837,405	877,177	0.03
Australia Government Bond, 2.500%, 21/05/30	AUD	1,200,000	878,642	939,750	0.03
Australia Government Bond, 4.500%, 21/04/33	AUD	1,000,000	932,323	968,282	0.03
Australia Government Bond, 2.750%, 21/06/35	AUD	450,000	324,357	368,252	0.01
Australia Government Bond, 3.750%, 21/04/37	AUD	800,000	667,256	742,946	0.03
Australia Government Bond, 3.250%, 21/06/39	AUD	900,000	698,253	791,414	0.03
Australia Government Bond, 2.750%, 21/05/41	AUD	1,200,000	869,617	980,415	0.03
Australia Government Bond, 3.000%, 21/03/47	AUD	860,000	607,126	741,128	0.02
New South Wales Treasury Corp, 4.000%, 08/04/21	AUD	500,000	470,786	368,549	0.01
New South Wales Treasury Corp, 6.000%, 01/03/22	AUD	300,000	259,195	237,424	0.01
New South Wales Treasury Corp, 6.000%, 01/05/23	AUD	100,000	102,394	83,031	0.00
New South Wales Treasury Corp, 4.000%, 20/05/26	AUD	400,000	309,647	326,841	0.01
Queensland Treasury Corp, 5.500%, 21/06/21	AUD	100,000	83,771	76,106	0.00
Queensland Treasury Corp, 6.000%, 21/07/22	AUD	800,000	700,466	642,068	0.02
Queensland Treasury Corp, 4.250%, 21/07/23	AUD	200,000	158,062	156,821	0.01
Queensland Treasury Corp, 3.000%, 22/03/24	AUD	800,000	608,851	603,887	0.02
Queensland Treasury Corp, 4.750%, 21/07/25	AUD	300,000	293,220	250,634	0.01
Queensland Treasury Corp, 3.250%, 21/07/26	AUD	200,000	139,793	155,906	0.01
Queensland Treasury Corp, 3.250%, 21/07/28	AUD	500,000	372,032	393,731	0.01
Queensland Treasury Corp, 6.500%, 14/03/33	AUD	400,000	436,665	429,277	0.01
South Australian Government Financing Authority, 5.000%, 20/05/21	AUD	350,000	334,739	263,279	0.01
South Australian Government Financing Authority, 1.500%, 22/09/22	AUD	300,000	228,536	212,571	0.01
Treasury Corp of Victoria, 6.000%, 15/06/20	AUD	300,000	214,869	220,306	0.01
Treasury Corp of Victoria, 5.500%, 17/11/26	AUD	300,000	276,621	268,990	0.01
Treasury Corp of Victoria, 3.000%, 20/10/28	AUD	300,000	215,725	233,207	0.01
Treasury Corp of Victoria, 2.500%, 22/10/29	AUD	500,000	361,171	372,254	0.01
Treasury Corp of Victoria, 4.250%, 20/12/32	AUD	300,000	269,472	265,956	0.01
Western Australian Treasury Corp, 2.500%, 22/07/20	AUD	400,000	316,026	284,585	0.01
Western Australian Treasury Corp, 2.750%, 20/10/22	AUD	500,000	370,029	368,187	0.01
Western Australian Treasury Corp, 6.000%, 16/10/23	AUD	200,000	203,982	168,078	0.01
Western Australian Treasury Corp, 5.000%, 23/07/25	AUD	400,000	395,896	338,684	0.01
Western Australian Treasury Corp, 3.000%, 21/10/26	AUD	300,000	226,930	230,942	0.01
Total Australia			29,072,228	28,700,548	0.96
Austria					
Autobahnen- und Schnell- strassen-Finanzierungs AG, 1.750%, 21/10/20	EUR	100,000	135,094	117,399	0.00
Autobahnen- und Schnell- strassen-Finanzierungs AG, 0.250%, 18/10/24	EUR	300,000	350,306	352,552	0.01
Autobahnen- und Schnell- strassen-Finanzierungs AG, 3.375%, 22/09/25	EUR	75,000	111,708	104,916	0.00
Republic of Austria Government Bond, 3.900%, 15/07/20	EUR	300,000	385,617	357,704	0.01
Republic of Austria Government Bond, 3.500%, 15/09/21	EUR	822,000	1,080,182	1,023,254	0.03
Republic of Austria Government Bond, 3.650%, 20/04/22	EUR	600,000	790,709	766,538	0.03
Republic of Austria Government Bond, zero coupon, 20/09/22	EUR	200,000	233,917	232,420	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Austria (continued)					
Republic of Austria Government Bond, 3.400%, 22/11/22	EUR	100,000	145,278	129,600	0.00
Republic of Austria Government Bond, zero coupon, 15/07/23	EUR	200,000	209,339	233,071	0.01
Republic of Austria Government Bond, 1.750%, 20/10/23	EUR	750,000	954,297	940,663	0.03
Republic of Austria Government Bond, 1.650%, 21/10/24	EUR	800,000	1,011,103	1,015,619	0.03
Republic of Austria Government Bond, 1.200%, 20/10/25	EUR	400,000	455,956	502,247	0.02
Republic of Austria Government Bond, 4.850%, 15/03/26	EUR	550,000	759,174	848,979	0.03
Republic of Austria Government Bond, 0.750%, 20/10/26	EUR	700,000	792,618	858,263	0.03
Republic of Austria Government Bond, 0.500%, 20/04/27	EUR	475,000	546,058	572,732	0.02
Republic of Austria Government Bond, 6.250%, 15/07/27	EUR	950,000	1,643,859	1,654,294	0.06
Republic of Austria Government Bond, 0.750%, 20/02/28	EUR	700,000	851,871	860,367	0.03
Republic of Austria Government Bond, 0.500%, 20/02/29	EUR	700,000	809,828	839,848	0.03
Republic of Austria Government Bond, 2.400%, 23/05/34	EUR	370,000	491,111	550,380	0.02
Republic of Austria Government Bond, 4.150%, 15/03/37	EUR	691,000	1,177,593	1,293,343	0.04
Republic of Austria Government Bond, 3.150%, 20/06/44	EUR	410,000	650,836	746,694	0.03
Republic of Austria Government Bond, 1.500%, 20/02/47	EUR	400,000	438,107	550,369	0.02
Republic of Austria Government Bond, 3.800%, 26/01/62	EUR	245,000	468,030	577,562	0.02
Republic of Austria Government Bond, 1.500%, 02/11/86	EUR	80,000	73,149	112,043	0.00
Republic of Austria Government Bond, 2.100%, 20/09/17	EUR	225,000	312,290	398,481	0.01
Total Austria			14,878,030	15,639,338	0.52
Belgium					
Flemish Community, 1.500%, 12/07/38	EUR	300,000	348,966	382,531	0.01
Kingdom of Belgium Government Bond, 3.750%, 28/09/20	EUR	900,000	1,194,771	1,080,348	0.04
Kingdom of Belgium Government Bond, 4.250%, 28/09/21	EUR	980,000	1,305,529	1,240,550	0.04
Kingdom of Belgium Government Bond, 4.000%, 28/03/22	EUR	921,964	1,148,895	1,185,542	0.04
Kingdom of Belgium Government Bond, 4.250%, 28/09/22	EUR	850,000	1,164,509	1,123,332	0.04
Kingdom of Belgium Government Bond, 2.250%, 22/06/23	EUR	650,000	848,181	824,724	0.03
Kingdom of Belgium Government Bond, 0.200%, 22/10/23	EUR	600,000	683,051	704,722	0.02
Kingdom of Belgium Government Bond, 2.600%, 22/06/24	EUR	800,000	1,074,952	1,051,167	0.04
Kingdom of Belgium Government Bond, 0.500%, 22/10/24	EUR	500,000	554,215	596,897	0.02
Kingdom of Belgium Government Bond, 0.800%, 22/06/25	EUR	800,000	895,575	973,018	0.03
Kingdom of Belgium Government Bond, 4.500%, 28/03/26	EUR	540,000	799,488	814,756	0.03
Kingdom of Belgium Government Bond, 1.000%, 22/06/26	EUR	800,000	951,767	990,738	0.03
Kingdom of Belgium Government Bond, 0.800%, 22/06/27	EUR	600,000	680,270	734,554	0.02
Kingdom of Belgium Government Bond, 5.500%, 28/03/28	EUR	970,000	1,603,007	1,645,323	0.06
Kingdom of Belgium Government Bond, 0.800%, 22/06/28	EUR	800,000	926,695	979,541	0.03
Kingdom of Belgium Government Bond, 0.900%, 22/06/29	EUR	800,000	944,678	986,675	0.03
Kingdom of Belgium Government Bond, 1.000%, 22/06/31	EUR	1,000,000	1,155,849	1,242,727	0.04
Kingdom of Belgium Government Bond, 4.000%, 28/03/32	EUR	200,000	294,225	335,094	0.01
Kingdom of Belgium Government Bond, 1.250%, 22/04/33	EUR	300,000	364,489	383,095	0.01
Kingdom of Belgium Government Bond, 3.000%, 22/06/34	EUR	435,000	606,729	681,571	0.02
Kingdom of Belgium Government Bond, 5.000%, 28/03/35	EUR	1,044,330	1,817,317	2,007,927	0.07
Kingdom of Belgium Government Bond, 1.450%, 22/06/37	EUR	700,000	825,751	909,679	0.03
Kingdom of Belgium Government Bond, 1.900%, 22/06/38	EUR	400,000	484,391	556,591	0.02
Kingdom of Belgium Government Bond, 4.250%, 28/03/41	EUR	1,035,000	1,733,370	2,007,432	0.07
Kingdom of Belgium Government Bond, 3.750%, 22/06/45	EUR	530,000	831,491	1,012,057	0.03
Kingdom of Belgium Government Bond, 1.600%, 22/06/47	EUR	600,000	668,374	794,826	0.03
Kingdom of Belgium Government Bond, 1.700%, 22/06/50	EUR	200,000	228,315	268,165	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Belgium (continued)					
Kingdom of Belgium Government Bond, 2.250%, 22/06/57	EUR	200,000	227,272	301,632	0.01
Kingdom of Belgium Government Bond, 2.150%, 22/06/66	EUR	170,000	214,637	253,762	0.01
Total Belgium			24,576,759	26,068,976	0.87
Bulgaria					
Bulgaria Government International Bond, 2.000%, 26/03/22	EUR	100,000	109,336	120,487	0.00
Bulgaria Government International Bond, 1.875%, 21/03/23	EUR	100,000	110,027	121,763	0.00
Bulgaria Government International Bond, 2.950%, 03/09/24	EUR	100,000	129,196	130,737	0.01
Bulgaria Government International Bond, 3.000%, 21/03/28	EUR	100,000	131,749	137,288	0.01
Total Bulgaria			480,308	510,275	0.02
Canada					
Canada Government International Bond, 2.625%, 25/01/22	USD	400,000	400,183	408,692	0.01
Canada Government International Bond, 2.000%, 15/11/22	USD	500,000	487,747	503,810	0.02
Canada Housing Trust No 1, 1.200%, 15/06/20	CAD	500,000	355,686	380,681	0.01
Canada Housing Trust No 1, 1.450%, 15/06/20	CAD	400,000	297,881	305,264	0.01
Canada Housing Trust No 1, 1.250%, 15/12/20	CAD	500,000	372,650	380,356	0.01
Canada Housing Trust No 1, 1.250%, 15/06/21	CAD	400,000	312,960	303,911	0.01
Canada Housing Trust No 1, 3.800%, 15/06/21	CAD	300,000	305,787	239,137	0.01
Canada Housing Trust No 1, 1.150%, 15/12/21	CAD	300,000	228,857	226,983	0.01
Canada Housing Trust No 1, 1.500%, 15/12/21	CAD	300,000	223,203	228,898	0.01
Canada Housing Trust No 1, 1.750%, 15/06/22	CAD	100,000	78,970	76,805	0.00
Canada Housing Trust No 1, 2.400%, 15/12/22	CAD	300,000	218,593	235,418	0.01
Canada Housing Trust No 1, 2.350%, 15/06/23	CAD	400,000	301,557	314,224	0.01
Canada Housing Trust No 1, 2.350%, 15/09/23	CAD	450,000	423,687	353,891	0.01
Canada Housing Trust No 1, 3.150%, 15/09/23	CAD	100,000	96,242	81,116	0.00
Canada Housing Trust No 1, 2.550%, 15/12/23	CAD	500,000	385,461	397,012	0.01
Canada Housing Trust No 1, 2.900%, 15/06/24	CAD	500,000	409,842	404,542	0.01
Canada Housing Trust No 1, 1.950%, 15/12/25	CAD	500,000	370,094	386,604	0.01
Canada Housing Trust No 1, 2.250%, 15/12/25	CAD	400,000	288,234	314,857	0.01
Canada Housing Trust No 1, 1.900%, 15/09/26	CAD	400,000	291,397	308,099	0.01
Canada Housing Trust No 1, 2.350%, 15/06/27	CAD	500,000	380,558	397,348	0.01
Canada Housing Trust No 1, 2.350%, 15/03/28	CAD	100,000	77,904	79,529	0.00
Canada Housing Trust No 1, 2.650%, 15/03/28	CAD	1,000,000	773,609	813,652	0.03
Canadian Government Bond, 3.500%, 01/06/20	CAD	650,000	635,868	505,446	0.02
Canadian Government Bond, 1.750%, 01/05/21	CAD	1,000,000	763,645	769,107	0.03
Canadian Government Bond, 3.250%, 01/06/21	CAD	200,000	188,732	158,176	0.01
Canadian Government Bond, 9.750%, 01/06/21	CAD	500,000	431,070	442,177	0.01
Canadian Government Bond, 0.750%, 01/09/21	CAD	1,400,000	1,055,351	1,055,686	0.04
Canadian Government Bond, 2.750%, 01/06/22	CAD	1,050,000	806,241	833,668	0.03
Canadian Government Bond, 1.750%, 01/03/23	CAD	1,000,000	761,961	774,463	0.03
Canadian Government Bond, 1.500%, 01/06/23	CAD	600,000	451,366	460,794	0.02
Canadian Government Bond, 2.250%, 01/03/24	CAD	1,000,000	772,595	794,827	0.03
Canadian Government Bond, 2.500%, 01/06/24	CAD	100,000	94,358	80,549	0.00
Canadian Government Bond, 2.250%, 01/06/25	CAD	350,000	297,547	280,549	0.01
Canadian Government Bond, 9.000%, 01/06/25	CAD	200,000	276,112	218,787	0.01
Canadian Government Bond, 1.000%, 01/06/27	CAD	1,300,000	918,163	962,045	0.03
Canadian Government Bond, 8.000%, 01/06/27	CAD	657,000	745,120	748,424	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Canada (continued)					
Canadian Government Bond, 2.000%, 01/06/28	CAD	1,700,000	1,295,325	1,359,922	0.05
Canadian Government Bond, 5.750%, 01/06/29	CAD	705,000	707,114	750,022	0.02
Canadian Government Bond, 5.750%, 01/06/33	CAD	674,000	745,667	785,595	0.03
Canadian Government Bond, 5.000%, 01/06/37	CAD	1,311,000	1,407,651	1,523,840	0.05
Canadian Government Bond, 4.000%, 01/06/41	CAD	1,500,000	1,496,150	1,632,110	0.05
Canadian Government Bond, 3.500%, 01/12/45	CAD	925,000	922,860	979,491	0.03
Canadian Government Bond, 2.750%, 01/12/64	CAD	300,000	286,854	310,616	0.01
Canadian Government Bond Bond, 0.750%,	CAD	1,300,000	961,432	984,508	0.03
CDP Financial Inc, 2.750%, 07/03/22	USD	300,000	302,060	306,387	0.01
CPPIB Capital Inc, 2.375%, 29/01/21	USD	300,000	297,914	301,932	0.01
CPPIB Capital Inc, 2.750%, 22/07/21	USD	250,000	249,979	254,160	0.01
CPPIB Capital Inc, 2.250%, 25/01/22	USD	250,000	249,059	252,167	0.01
CPPIB Capital Inc, 1.500%, 04/03/33	EUR	250,000	296,334	322,050	0.01
Export Development Canada, 1.375%, 21/10/21	USD	100,000	99,679	99,032	0.00
Export Development Canada, 0.875%, 07/12/21	GBP	100,000	129,404	127,148	0.00
Export Development Canada, 2.000%, 17/05/22	USD	200,000	200,071	201,118	0.01
Export Development Canada, 1.800%, 01/09/22	CAD	400,000	302,813	307,704	0.01
Export Development Canada, 2.500%, 24/01/23	USD	500,000	494,283	511,740	0.02
Hydro-Quebec, 10.500%, 15/10/21	CAD	100,000	116,209	91,536	0.00
OMERS Finance Trust, 2.500%, 02/05/24	USD	300,000	300,406	306,573	0.01
Ontario Teachers' Finance Trust, 2.750%, 16/04/21	USD	300,000	299,114	304,155	0.01
Ontario Teachers' Finance Trust, 2.125%, 19/09/22	USD	200,000	199,411	201,140	0.01
Province of Alberta Canada, 2.200%, 26/07/22	USD	200,000	199,789	201,518	0.01
Province of Alberta Canada, 1.500%, 15/12/22	GBP	200,000	262,972	257,836	0.01
Province of Alberta Canada, 2.950%, 23/01/24	USD	300,000	302,361	312,105	0.01
Province of Alberta Canada, 2.050%, 17/08/26	USD	200,000	190,463	197,766	0.01
Province of Alberta Canada, 3.300%, 15/03/28	USD	500,000	500,022	535,635	0.02
Province of British Columbia Canada, 2.000%, 23/10/22	USD	300,000	293,827	301,263	0.01
Province of British Columbia Canada, 2.700%, 18/12/22	CAD	150,000	146,215	118,652	0.00
Province of British Columbia Canada, 3.300%, 18/12/23	CAD	200,000	192,211	163,219	0.01
Province of British Columbia Canada, 5.000%, 18/06/31	CAD	400,000	409,873	396,165	0.01
Province of Manitoba Canada, 2.050%, 30/11/20	USD	500,000	494,829	500,330	0.02
Province of Manitoba Canada, 2.100%, 06/09/22	USD	100,000	97,242	100,388	0.00
Province of Manitoba Canada, 2.600%, 16/04/24	USD	300,000	301,585	307,905	0.01
Province of Manitoba Canada, 3.050%, 14/05/24	USD	200,000	199,973	209,244	0.01
Province of Ontario Canada, 3.000%, 28/09/20	EUR	100,000	138,724	118,850	0.00
Province of Ontario Canada, 2.550%, 12/02/21	USD	500,000	497,334	504,490	0.02
Province of Ontario Canada, 4.000%, 02/06/21	CAD	200,000	164,909	159,766	0.01
Province of Ontario Canada, 2.400%, 08/02/22	USD	400,000	395,685	404,884	0.01
Province of Ontario Canada, 1.350%, 08/03/22	CAD	700,000	528,037	530,961	0.02
Province of Ontario Canada, 3.150%, 02/06/22	CAD	200,000	177,234	159,343	0.01
Province of Ontario Canada, 2.200%, 03/10/22	USD	400,000	392,981	403,336	0.01
Province of Ontario Canada, 1.950%, 27/01/23	CAD	900,000	667,653	694,241	0.02
Province of Ontario Canada, 2.850%, 02/06/23	CAD	700,000	680,759	557,707	0.02
Province of Ontario Canada, 3.050%, 29/01/24	USD	300,000	303,554	313,446	0.01
Province of Ontario Canada, 3.200%, 16/05/24	USD	200,000	200,181	210,750	0.01
Province of Ontario Canada, 1.875%, 21/05/24	EUR	100,000	113,658	125,549	0.00
Province of Ontario Canada, 2.650%, 05/02/25	CAD	300,000	229,863	239,008	0.01
Province of Ontario Canada, 0.625%, 17/04/25	EUR	300,000	349,510	356,314	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Canada (continued)					
Province of Ontario Canada, 2.400%, 02/06/26	CAD	200,000	154,289	157,064	0.00
Province of Ontario Canada, 6.200%, 02/06/31	CAD	700,000	855,444	756,455	0.03
Province of Ontario Canada, 5.850%, 08/03/33	CAD	400,000	436,539	431,868	0.01
Province of Ontario Canada, 5.600%, 02/06/35	CAD	300,000	326,495	326,473	0.01
Province of Ontario Canada, 4.700%, 02/06/37	CAD	900,000	872,705	912,652	0.03
Province of Ontario Canada, 4.600%, 02/06/39	CAD	300,000	327,336	305,847	0.01
Province of Ontario Canada, 3.500%, 02/06/43	CAD	300,000	250,761	270,773	0.01
Province of Ontario Canada, 3.450%, 02/06/45	CAD	500,000	454,126	451,525	0.01
Province of Quebec Canada, 4.500%, 01/12/20	CAD	300,000	293,807	238,572	0.01
Province of Quebec Canada, 1.650%, 03/03/22	CAD	700,000	514,463	535,760	0.02
Province of Quebec Canada, 3.500%, 01/12/22	CAD	300,000	223,572	243,118	0.01
Province of Quebec Canada, 3.000%, 01/09/23	CAD	200,000	163,490	160,624	0.01
Province of Quebec Canada, 2.250%, 22/02/24	CAD	300,000	227,893	234,300	0.01
Province of Quebec Canada, 2.500%, 09/04/24	USD	200,000	199,732	204,740	0.01
Province of Quebec Canada, 2.875%, 16/10/24	USD	250,000	252,437	260,622	0.01
Province of Quebec Canada, 1.125%, 28/10/25	EUR	300,000	352,293	368,514	0.01
Province of Quebec Canada, 2.500%, 20/04/26	USD	600,000	581,756	612,666	0.02
Province of Quebec Canada, 0.875%, 05/07/28	EUR	400,000	474,139	483,393	0.02
Province of Quebec Canada, 2.300%, 01/09/29	CAD	100,000	74,230	77,788	0.00
Province of Quebec Canada, 7.500%, 15/09/29	USD	200,000	255,320	290,638	0.01
Province of Quebec Canada, 6.250%, 01/06/32	CAD	100,000	122,702	110,473	0.00
Province of Quebec Canada, 5.000%, 01/12/38	CAD	300,000	291,414	320,363	0.01
Province of Quebec Canada, 4.250%, 01/12/43	CAD	300,000	279,212	304,344	0.01
Province of Quebec Canada, 3.500%, 01/12/45	CAD	800,000	674,372	733,833	0.02
Total Canada			43,728,991	44,311,549	1.48
Chile					
Chile Government International Bond, 2.250%, 30/10/22	USD	100,000	97,407	100,367	0.00
Chile Government International Bond, 1.750%, 20/01/26	EUR	200,000	223,335	249,154	0.01
Chile Government International Bond, 3.125%, 21/01/26	USD	117,000	115,179	121,790	0.00
Chile Government International Bond, 3.860%, 21/06/47	USD	200,000	205,229	216,580	0.01
Total Chile			641,150	687,891	0.02
China					
Agricultural Development Bank of China, 3.510%, 03/04/24	CNY	15,000,000	2,162,520	2,183,270	0.07
Agricultural Development Bank of China, 3.750%, 25/01/29	CNY	7,000,000	1,002,736	1,011,643	0.03
China Development Bank, 2.500%, 09/10/20	USD	200,000	200,512	200,374	0.01
China Development Bank, 2.625%, 24/01/22	USD	300,000	294,050	301,548	0.01
China Development Bank, 0.625%, 12/12/22	EUR	300,000	340,837	346,509	0.01
China Development Bank, 3.480%, 08/01/29	CNY	7,000,000	990,954	997,864	0.03
China Development Bank Corp, 0.375%, 24/01/22	EUR	400,000	454,668	460,025	0.02
China Government Bond, 3.000%, 18/10/20	CNY	20,100,000	2,990,908	2,937,082	0.10
China Government Bond, 2.440%, 21/02/21	CNY	7,500,000	1,080,563	1,085,825	0.04
China Government Bond, 3.240%, 05/07/21	CNY	16,000,000	2,406,907	2,349,018	0.08
China Government Bond, 3.300%, 12/07/23	CNY	20,000,000	3,015,133	2,943,086	0.10
China Government Bond, 3.290%, 18/10/23	CNY	20,000,000	2,983,669	2,944,280	0.10
China Government Bond, 3.540%, 16/08/28	CNY	15,000,000	2,310,533	2,229,242	0.07
China Government Bond, 3.250%, 22/11/28	CNY	15,000,000	2,203,475	2,182,833	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
China (continued)					
China Government Bond, 3.970%, 23/07/48	CNY	5,000,000	782,801	740,081	0.02
China Government Bond, 4.080%, 22/10/48	CNY	9,000,000	1,347,662	1,361,538	0.05
Export-Import Bank of China, 0.250%, 14/03/20	EUR	50,000	53,322	57,089	0.00
Export-Import Bank of China, 2.625%, 14/03/22	USD	200,000	199,310	201,240	0.01
Export-Import Bank of China, 0.750%, 08/06/22	EUR	100,000	117,394	116,507	0.00
Export-Import Bank of China, 0.750%, 28/05/23	EUR	100,000	123,029	116,398	0.00
Export-Import Bank of China, 3.280%, 11/02/24	CNY	20,000,000	2,853,393	2,882,198	0.10
Export-Import Bank of China, 3.625%, 31/07/24	USD	250,000	250,514	261,710	0.01
Export-Import Bank of China, 3.375%, 14/03/27	USD	200,000	200,113	205,662	0.01
Total China			28,365,003	28,115,022	0.94
Colombia					
Colombia Government International Bond, 4.000%, 26/02/24	USD	200,000	197,921	209,456	0.01
Colombia Government International Bond, 3.875%, 25/04/27	USD	400,000	394,058	417,416	0.01
Colombia Government International Bond, 7.375%, 18/09/37	USD	275,000	346,193	374,567	0.01
Colombia Government International Bond, 5.000%, 15/06/45	USD	200,000	206,460	221,096	0.01
Colombia Government International Bond, 5.200%, 15/05/49	USD	200,000	201,922	227,490	0.01
Total Colombia			1,346,554	1,450,025	0.05
Czech Republic					
Czech Republic Government Bond, 3.750%, 12/09/20	CZK	5,000,000	229,930	229,866	0.01
Czech Republic Government Bond, 4.700%, 12/09/22	CZK	5,000,000	245,533	246,005	0.01
Czech Republic Government Bond, 0.450%, 25/10/23	CZK	8,800,000	403,150	378,261	0.01
Czech Republic Government Bond, 5.700%, 25/05/24	CZK	5,500,000	330,987	297,391	0.01
Czech Republic Government Bond, 2.400%, 17/09/25	CZK	3,500,000	176,587	165,378	0.01
Czech Republic Government Bond, 1.000%, 26/06/26	CZK	2,000,000	82,268	86,747	0.00
Czech Republic Government Bond, 2.500%, 25/08/28	CZK	5,000,000	228,358	243,360	0.01
Czech Republic Government Bond, 2.750%, 23/07/29	CZK	6,000,000	282,184	299,406	0.01
Czech Republic Government Bond, 0.950%, 15/05/30	CZK	4,000,000	159,374	167,835	0.01
Czech Republic Government Bond, 2.000%, 13/10/33	CZK	3,000,000	126,756	137,727	0.00
Czech Republic Government Bond, 4.200%, 04/12/36	CZK	5,500,000	304,342	329,153	0.01
Czech Republic Government Bond, 4.850%, 26/11/57	CZK	1,500,000	113,269	103,015	0.00
Czech Republic International, 3.875%, 24/05/22	EUR	300,000	379,203	382,968	0.01
Total Czech Republic			3,061,941	3,067,112	0.10
Denmark					
Denmark Government Bond, 0.250%, 15/11/20	DKK	1,000,000	152,142	154,670	0.01
Denmark Government Bond, 3.000%, 15/11/21	DKK	4,200,000	711,955	698,396	0.02
Denmark Government Bond, 1.500%, 15/11/23	DKK	1,000,000	162,706	167,353	0.01
Denmark Government Bond, 7.000%, 10/11/24	DKK	1,000,000	228,946	216,363	0.01
Denmark Government Bond, 1.750%, 15/11/25	DKK	4,000,000	717,292	702,258	0.02
Denmark Government Bond, 0.500%, 15/11/27	DKK	5,100,000	793,953	839,998	0.03
Denmark Government Bond, 0.500%, 15/11/29	DKK	2,000,000	312,999	329,484	0.01
Denmark Government Bond, 4.500%, 15/11/39	DKK	6,650,000	1,636,226	1,937,541	0.06
Kommunekredit, 0.250%, 15/05/23	EUR	300,000	349,434	350,044	0.01
Kommunekredit, 0.875%, 03/11/36	EUR	200,000	197,546	236,830	0.01
Total Denmark			5,263,199	5,632,937	0.19

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Finland					
Finland Government Bond, 0.375%, 15/09/20	EUR	200,000	232,465	230,580	0.01
Finland Government Bond, 3.500%, 15/04/21	EUR	400,000	519,869	489,739	0.02
Finland Government Bond, zero coupon, 15/04/22	EUR	550,000	643,942	638,078	0.02
Finland Government Bond, 1.625%, 15/09/22	EUR	50,000	68,757	61,110	0.00
Finland Government Bond, 1.500%, 15/04/23	EUR	350,000	438,301	430,761	0.02
Finland Government Bond, zero coupon, 15/09/23	EUR	100,000	106,502	116,623	0.00
Finland Government Bond, 2.000%, 15/04/24	EUR	300,000	415,791	383,665	0.01
Finland Government Bond, 4.000%, 04/07/25	EUR	506,000	720,455	732,536	0.03
Finland Government Bond, 0.875%, 15/09/25	EUR	500,000	582,084	614,724	0.02
Finland Government Bond, 0.500%, 15/04/26	EUR	300,000	332,169	361,148	0.01
Finland Government Bond, 0.500%, 15/09/27	EUR	300,000	347,233	361,404	0.01
Finland Government Bond, 2.750%, 04/07/28	EUR	200,000	268,081	287,818	0.01
Finland Government Bond, 0.500%, 15/09/28	EUR	200,000	232,157	240,861	0.01
Finland Government Bond, 0.500%, 15/09/29	EUR	200,000	226,839	240,016	0.01
Finland Government Bond, 0.750%, 15/04/31	EUR	100,000	112,169	122,808	0.00
Finland Government Bond, 1.125%, 15/04/34	EUR	300,000	354,641	385,719	0.01
Finland Government Bond, 2.625%, 04/07/42	EUR	55,000	74,330	92,990	0.00
Finland Government Bond, 1.375%, 15/04/47	EUR	300,000	350,728	415,311	0.01
Finland Government International Bond, 1.500%, 21/09/20	USD	250,000	249,309	248,828	0.01
Finland Government International Bond, 1.625%, 15/12/20	GBP	100,000	151,097	128,562	0.01
Finnvera OYJ, 0.625%, 19/11/21	EUR	100,000	124,795	117,096	0.00
Finnvera OYJ, 3.000%, 27/06/23	USD	200,000	200,229	208,152	0.01
Finnvera OYJ, 1.125%, 17/05/32	EUR	200,000	230,159	250,429	0.01
Municipality Finance PLC, 2.375%, 15/03/22	USD	100,000	100,556	101,344	0.00
Total Finland			7,082,658	7,260,302	0.24
France					
Agence Francaise de Developpement, 2.750%, 22/01/22	USD	200,000	199,988	204,182	0.01
Agence Francaise de Developpement, 0.125%, 15/11/23	EUR	300,000	347,238	347,701	0.01
Agence Francaise de Developpement, 0.375%, 30/04/24	EUR	200,000	230,141	234,383	0.01
Agence Francaise de Developpement, 1.375%, 17/09/24	EUR	200,000	240,235	246,420	0.01
Agence Francaise de Developpement, 0.250%, 21/07/26	EUR	100,000	109,527	116,032	0.00
Agence Francaise de Developpement, 3.750%, 15/02/27	EUR	100,000	151,024	146,310	0.01
Agence Francaise de Developpement, 1.375%, 05/07/32	EUR	200,000	225,786	252,791	0.01
Agence France Locale, 1.125%, 20/06/28	EUR	200,000	230,808	245,120	0.01
Bpifrance Financement SA, 0.100%, 19/02/21	EUR	400,000	475,881	459,761	0.02
Bpifrance Financement SA, 2.375%, 25/04/22	EUR	100,000	140,797	123,090	0.00
Bpifrance Financement SA, 0.250%, 14/02/23	EUR	200,000	233,760	233,001	0.01
Bpifrance Financement SA, 2.500%, 25/05/24	EUR	100,000	140,321	129,254	0.00
Bpifrance Financement SA, 0.750%, 25/11/24	EUR	200,000	236,855	239,392	0.01
Bpifrance Financement SA, 2.750%, 25/10/25	EUR	100,000	141,408	134,416	0.00
Caisse d'Amortissement de la Dette Sociale, 3.750%, 25/10/20	EUR	600,000	755,518	721,592	0.02
Caisse d'Amortissement de la Dette Sociale, 0.050%, 25/11/20	EUR	500,000	576,692	573,580	0.02
Caisse d'Amortissement de la Dette Sociale, 2.375%, 29/01/21	USD	300,000	297,977	301,956	0.01
Caisse d'Amortissement de la Dette Sociale, 1.875%, 12/02/22	USD	300,000	297,657	300,015	0.01
Caisse d'Amortissement de la Dette Sociale, 2.500%, 25/10/22	EUR	100,000	133,565	125,371	0.00
Caisse d'Amortissement de la Dette Sociale, 0.125%, 25/11/22	EUR	100,000	106,553	116,323	0.00
Caisse d'Amortissement de la Dette Sociale, 0.500%, 25/05/23	EUR	400,000	452,255	472,725	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
France (continued)					
Caisse d'Amortissement de la Dette Sociale, 0.125%, 25/10/23	EUR	500,000	565,597	583,020	0.02
Caisse d'Amortissement de la Dette Sociale, 2.375%, 25/01/24	EUR	300,000	409,676	385,428	0.01
Caisse d'Amortissement de la Dette Sociale, 3.375%, 20/03/24	USD	100,000	100,399	106,524	0.00
Caisse d'Amortissement de la Dette Sociale, 1.375%, 25/11/24	EUR	500,000	604,725	622,576	0.02
Caisse d'Amortissement de la Dette Sociale, 4.000%, 15/12/25	EUR	250,000	383,146	363,670	0.01
Caisse des Depots et Consignations, 2.750%, 18/01/22	USD	200,000	200,056	204,216	0.01
Caisse des Depots et Consignations, 0.750%, 18/09/28	EUR	300,000	343,826	362,613	0.01
Caisse Francaise de Financement Local, 3.500%, 24/09/20	EUR	200,000	272,115	238,827	0.01
Caisse Francaise de Financement Local, 4.250%, 26/01/21	EUR	400,000	580,682	489,183	0.02
Caisse Francaise de Financement Local, 0.200%, 27/04/23	EUR	200,000	213,672	232,609	0.01
Caisse Francaise de Financement Local, 0.375%, 11/05/24	EUR	200,000	230,294	235,037	0.01
Caisse Francaise de Financement Local, 1.125%, 09/09/25	EUR	100,000	112,202	122,713	0.00
Caisse Francaise de Financement Local, 0.500%, 19/01/26	EUR	300,000	345,808	354,916	0.01
Caisse Francaise de Financement Local, 0.750%, 11/01/27	EUR	300,000	348,484	361,114	0.01
Caisse Francaise de Financement Local, 1.500%, 13/01/31	EUR	100,000	106,555	129,058	0.00
Caisse Francaise de Financement Local, 1.500%, 28/06/38	EUR	100,000	115,933	130,073	0.00
City of Paris France, 1.750%, 25/05/31	EUR	100,000	106,323	131,254	0.00
French Republic Government Bond OAT, zero coupon, 25/05/20	EUR	1,100,000	1,241,570	1,259,670	0.04
French Republic Government Bond OAT, 2.500%, 25/10/20	EUR	2,062,000	2,553,143	2,445,798	0.08
French Republic Government Bond OAT, 0.250%, 25/11/20	EUR	1,800,000	2,061,665	2,075,792	0.07
French Republic Government Bond OAT, zero coupon, 25/02/21	EUR	1,800,000	2,125,385	2,073,332	0.07
French Republic Government Bond OAT, 3.750%, 25/04/21	EUR	2,580,000	3,350,663	3,176,944	0.11
French Republic Government Bond OAT, zero coupon, 25/05/21	EUR	1,500,000	1,691,099	1,730,493	0.06
French Republic Government Bond OAT, 3.250%, 25/10/21	EUR	2,050,000	2,623,398	2,550,392	0.09
French Republic Government Bond OAT, zero coupon, 25/02/22	EUR	700,000	809,047	811,557	0.03
French Republic Government Bond OAT, 3.000%, 25/04/22	EUR	2,150,000	2,774,761	2,705,554	0.09
French Republic Government Bond OAT, zero coupon, 25/05/22	EUR	1,600,000	1,778,628	1,858,267	0.06
French Republic Government Bond OAT, 2.250%, 25/10/22	EUR	900,000	1,237,598	1,125,168	0.04
French Republic Government Bond OAT, zero coupon, 25/03/23	EUR	2,000,000	2,329,577	2,331,717	0.08
French Republic Government Bond OAT, 8.500%, 25/04/23	EUR	805,482	1,260,890	1,241,167	0.04
French Republic Government Bond OAT, 1.750%, 25/05/23	EUR	2,030,000	2,655,272	2,528,285	0.09
French Republic Government Bond OAT, 4.250%, 25/10/23	EUR	2,804,129	3,875,855	3,871,961	0.13
French Republic Government Bond OAT, zero coupon, 25/03/24	EUR	1,300,000	1,496,991	1,516,815	0.05
French Republic Government Bond OAT, 2.250%, 25/05/24	EUR	2,050,000	2,715,176	2,655,377	0.09
French Republic Government Bond OAT, 1.750%, 25/11/24	EUR	2,250,000	2,876,820	2,872,775	0.10
French Republic Government Bond OAT, 0.500%, 25/05/25	EUR	1,900,000	2,134,499	2,279,545	0.08
French Republic Government Bond OAT, 6.000%, 25/10/25	EUR	930,128	1,382,094	1,491,301	0.05
French Republic Government Bond OAT, 1.000%, 25/11/25	EUR	2,000,000	2,373,562	2,478,303	0.08
French Republic Government Bond OAT, 3.500%, 25/04/26	EUR	1,883,000	2,601,051	2,717,463	0.09
French Republic Government Bond OAT, 0.500%, 25/05/26	EUR	1,650,000	1,896,918	1,985,167	0.07
French Republic Government Bond OAT, 0.250%, 25/11/26	EUR	2,150,000	2,370,216	2,541,681	0.09
French Republic Government Bond OAT, 1.000%, 25/05/27	EUR	1,900,000	2,232,017	2,372,563	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
France (continued)					
French Republic Government Bond OAT, 2.750%, 25/10/27	EUR	1,900,000	2,607,386	2,702,487	0.09
French Republic Government Bond OAT, 0.750%, 25/05/28	EUR	2,500,000	2,923,667	3,067,188	0.10
French Republic Government Bond OAT, 0.750%, 25/11/28	EUR	1,800,000	2,088,613	2,206,367	0.07
French Republic Government Bond OAT, 5.500%, 25/04/29	EUR	2,208,030	3,521,922	3,893,737	0.13
French Republic Government Bond OAT, 0.500%, 25/05/29	EUR	1,100,000	1,268,272	1,315,402	0.04
French Republic Government Bond OAT, 2.500%, 25/05/30	EUR	1,700,000	2,210,143	2,447,945	0.08
French Republic Government Bond OAT, 1.500%, 25/05/31	EUR	2,350,000	2,811,879	3,100,463	0.10
French Republic Government Bond OAT, 5.750%, 25/10/32	EUR	1,808,599	3,142,191	3,565,925	0.12
French Republic Government Bond OAT, 1.250%, 25/05/34	EUR	1,400,000	1,692,248	1,799,701	0.06
French Republic Government Bond OAT, 4.750%, 25/04/35	EUR	1,400,484	2,419,395	2,676,083	0.09
French Republic Government Bond OAT, 1.250%, 25/05/36	EUR	1,450,000	1,707,843	1,856,132	0.06
French Republic Government Bond OAT, 4.000%, 25/10/38	EUR	1,340,066	2,177,810	2,503,728	0.08
French Republic Government Bond OAT, 1.750%, 25/06/39	EUR	1,250,000	1,533,232	1,734,706	0.06
French Republic Government Bond OAT, 4.500%, 25/04/41	EUR	1,971,000	3,556,686	4,026,948	0.14
French Republic Government Bond OAT, 3.250%, 25/05/45	EUR	1,400,000	2,123,247	2,522,725	0.08
French Republic Government Bond OAT, 2.000%, 25/05/48	EUR	1,520,000	1,899,015	2,229,152	0.07
French Republic Government Bond OAT, 1.500%, 25/05/50	EUR	400,000	442,744	524,436	0.02
French Republic Government Bond OAT, 4.000%, 25/04/55	EUR	732,493	1,305,026	1,592,459	0.05
French Republic Government Bond OAT, 4.000%, 25/04/60	EUR	758,000	1,277,898	1,711,954	0.06
French Republic Government Bond OAT, 1.750%, 25/05/66	EUR	750,000	871,855	1,050,620	0.04
Regie Autonome des Transports Parisiens, 4.000%, 23/09/21	EUR	50,000	73,041	62,581	0.00
Regie Autonome des Transports Parisiens, 3.750%, 19/10/26	EUR	100,000	140,699	145,717	0.01
Region of Ile de France, 0.625%, 23/04/27	EUR	100,000	106,119	119,009	0.00
Region of Ile de France, 1.375%, 20/06/33	EUR	400,000	481,081	510,142	0.02
SA de Gestion de Stocks de Securite, 0.625%, 25/05/23	EUR	200,000	230,714	237,073	0.01
SFIL SA, 3.000%, 15/06/21	USD	400,000	399,385	407,396	0.01
SFIL SA, 0.750%, 06/02/26	EUR	200,000	234,906	238,995	0.01
SNCF Mobilites, 3.625%, 03/06/20	EUR	79,000	112,728	93,297	0.00
SNCF Mobilites, 4.875%, 12/06/23	EUR	100,000	145,356	137,611	0.01
SNCF Mobilites, 1.500%, 02/02/29	EUR	200,000	241,935	254,194	0.01
Sncf Reseau, 2.000%, 05/02/48	EUR	200,000	240,911	269,012	0.01
SNCF Reseau EPIC, 4.375%, 02/06/22	EUR	100,000	150,217	129,982	0.00
SNCF Reseau EPIC, 4.500%, 30/01/24	EUR	300,000	369,750	417,125	0.01
SNCF Reseau EPIC, 4.250%, 07/10/26	EUR	100,000	147,606	149,338	0.01
SNCF Reseau EPIC, 1.125%, 19/05/27	EUR	200,000	241,326	245,992	0.01
SNCF Reseau EPIC, 3.125%, 25/10/28	EUR	200,000	276,364	289,522	0.01
SNCF Reseau EPIC, 1.125%, 25/05/30	EUR	200,000	234,067	246,534	0.01
SNCF Reseau EPIC, 5.000%, 10/10/33	EUR	59,000	101,537	107,545	0.00
SNCF Reseau EPIC, 5.250%, 31/01/35	GBP	100,000	168,868	183,924	0.01
SNCF Reseau EPIC, 1.500%, 29/05/37	EUR	200,000	241,279	253,998	0.01
SNCF Reseau EPIC, 4.830%, 25/03/60	GBP	100,000	201,233	217,233	0.01
Societe Du Grand Paris EPIC, 1.125%, 25/05/34	EUR	200,000	228,529	244,368	0.01
UNEDIC ASSEO, zero coupon, 25/11/20	EUR	200,000	225,952	229,225	0.01
UNEDIC ASSEO, 0.300%, 04/11/21	EUR	100,000	110,625	115,970	0.00
UNEDIC ASSEO, 0.125%, 25/05/22	EUR	400,000	467,075	462,945	0.02
UNEDIC ASSEO, 2.250%, 05/04/23	EUR	200,000	251,764	250,823	0.01
UNEDIC ASSEO, 0.250%, 24/11/23	EUR	200,000	231,245	233,903	0.01
UNEDIC ASSEO, 2.375%, 25/05/24	EUR	100,000	139,669	128,961	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
France (continued)					
UNEDIC ASSEO, 1.250%, 28/03/27	EUR	300,000	325,122	376,525	0.01
UNEDIC ASSEO, 1.250%, 21/10/27	EUR	100,000	113,520	126,139	0.00
Total France			<u>113,425,069</u>	<u>118,886,570</u>	<u>3.98</u>
Germany					
Bund Laender Anleihe, 1.500%, 15/07/20	EUR	200,000	277,440	232,646	0.01
Bundesobligation, 0.250%, 16/10/20	EUR	900,000	1,023,701	1,037,804	0.04
Bundesobligation, zero coupon, 09/04/21	EUR	1,300,000	1,520,956	1,500,175	0.05
Bundesobligation, zero coupon, 08/10/21	EUR	1,350,000	1,509,005	1,564,269	0.05
Bundesobligation, zero coupon, 08/04/22	EUR	1,200,000	1,393,375	1,395,819	0.05
Bundesobligation, zero coupon, 07/10/22	EUR	1,100,000	1,302,236	1,283,985	0.04
Bundesobligation, zero coupon, 14/04/23	EUR	800,000	937,869	936,686	0.03
Bundesobligation, zero coupon, 13/10/23	EUR	700,000	813,106	821,721	0.03
Bundesobligation, zero coupon, 05/04/24	EUR	700,000	813,507	822,773	0.03
Bundesrepublik Deutschland Bundesanleihe, 3.000%, 04/07/20	EUR	1,175,000	1,430,414	1,387,921	0.05
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/20	EUR	518,000	731,773	610,693	0.02
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/01/21	EUR	800,000	1,033,353	956,829	0.03
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/21	EUR	1,100,000	1,463,185	1,354,185	0.05
Bundesrepublik Deutschland Bundesanleihe, 2.250%, 04/09/21	EUR	1,100,000	1,421,185	1,335,545	0.05
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 04/01/22	EUR	1,000,000	1,311,230	1,218,926	0.04
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 04/07/22	EUR	1,000,000	1,311,639	1,225,907	0.04
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 04/09/22	EUR	1,000,000	1,250,718	1,221,705	0.04
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/02/23	EUR	700,000	892,973	862,950	0.03
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/23	EUR	950,000	1,261,351	1,176,923	0.04
Bundesrepublik Deutschland Bundesanleihe, 2.000%, 15/08/23	EUR	1,000,000	1,250,096	1,268,612	0.04
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/24	EUR	599,485	882,992	900,951	0.03
Bundesrepublik Deutschland Bundesanleihe, 1.750%, 15/02/24	EUR	800,000	1,102,754	1,015,692	0.03
Bundesrepublik Deutschland Bundesanleihe, 1.500%, 15/05/24	EUR	1,200,000	1,516,969	1,513,999	0.05
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/24	EUR	1,000,000	1,203,633	1,237,227	0.04
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/25	EUR	1,200,000	1,321,379	1,455,155	0.05
Bundesrepublik Deutschland Bundesanleihe, 1.000%, 15/08/25	EUR	1,200,000	1,424,963	1,503,558	0.05
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/26	EUR	2,100,000	2,464,625	2,564,744	0.09
Bundesrepublik Deutschland Bundesanleihe, zero coupon, 15/08/26	EUR	1,700,000	1,916,504	2,011,366	0.07
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/27	EUR	1,600,000	1,842,865	1,928,326	0.06
Bundesrepublik Deutschland Bundesanleihe, 6.500%, 04/07/27	EUR	573,522	1,007,247	1,025,658	0.03
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/08/27	EUR	2,000,000	2,378,436	2,459,558	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Germany (continued)					
Bundesrepublik Deutschland Bundesanleihe, 5.625%, 04/01/28	EUR	379,432	647,001	660,504	0.02
Bundesrepublik Deutschland Bundesanleihe, 0.500%, 15/02/28	EUR	1,700,000	2,008,777	2,092,444	0.07
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/28	EUR	300,185	483,583	504,162	0.02
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/08/28	EUR	1,700,000	1,945,489	2,047,414	0.07
Bundesrepublik Deutschland Bundesanleihe, 0.250%, 15/02/29	EUR	1,200,000	1,389,910	1,443,594	0.05
Bundesrepublik Deutschland Bundesanleihe, 6.250%, 04/01/30	EUR	492,071	886,761	956,838	0.03
Bundesrepublik Deutschland Bundesanleihe, 5.500%, 04/01/31	EUR	931,855	1,690,941	1,781,198	0.06
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/34	EUR	899,783	1,589,563	1,780,964	0.06
Bundesrepublik Deutschland Bundesanleihe, 4.000%, 04/01/37	EUR	1,466,530	2,532,683	2,848,681	0.10
Bundesrepublik Deutschland Bundesanleihe, 4.250%, 04/07/39	EUR	555,626	966,538	1,161,047	0.04
Bundesrepublik Deutschland Bundesanleihe, 4.750%, 04/07/40	EUR	800,000	1,583,103	1,800,944	0.06
Bundesrepublik Deutschland Bundesanleihe, 3.250%, 04/07/42	EUR	875,000	1,452,337	1,700,791	0.06
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 04/07/44	EUR	1,570,000	2,378,416	2,792,404	0.09
Bundesrepublik Deutschland Bundesanleihe, 2.500%, 15/08/46	EUR	1,340,000	2,020,497	2,435,164	0.08
Bundesrepublik Deutschland Bundesanleihe, 1.250%, 15/08/48	EUR	800,000	982,529	1,162,096	0.04
Bundesschatzanweisungen, zero coupon, 12/06/20	EUR	800,000	932,421	916,953	0.03
Bundesschatzanweisungen, zero coupon, 11/09/20	EUR	500,000	579,480	574,240	0.02
Bundesschatzanweisungen, zero coupon, 11/12/20	EUR	700,000	799,309	805,674	0.03
Bundesschatzanweisungen, zero coupon, 12/03/21	EUR	500,000	566,287	576,683	0.02
Free and Hanseatic City of Hamburg, 0.375%, 20/01/22	EUR	200,000	233,820	232,930	0.01
Free and Hanseatic City of Hamburg, 1.200%, 03/06/33	EUR	300,000	348,560	376,402	0.01
Gemeinsame Deutsche Bundeslaender, 0.375%, 23/06/20	EUR	200,000	217,194	229,717	0.01
Gemeinsame Deutsche Bundeslaender, 1.500%, 29/01/21	EUR	200,000	274,300	235,174	0.01
Gemeinsame Deutsche Bundeslaender, 0.250%, 18/03/24	EUR	300,000	350,807	351,660	0.01
Gemeinsame Deutsche Bundeslaender, 0.375%, 17/04/25	EUR	300,000	350,493	354,366	0.01
Land Baden-Wuerttemberg, 1.000%, 18/07/22	EUR	200,000	267,195	238,340	0.01
Land Baden-Wuerttemberg, 0.625%, 16/01/25	EUR	200,000	233,724	239,560	0.01
Land Berlin, 1.500%, 21/01/21	EUR	200,000	274,340	235,007	0.01
Land Berlin, zero coupon, 15/09/22	EUR	300,000	348,853	346,932	0.01
Land Berlin, 0.750%, 08/09/23	EUR	100,000	118,055	119,450	0.00
Land Berlin, 0.250%, 22/04/25	EUR	100,000	106,246	117,323	0.00
Land Berlin, 0.625%, 20/03/26	EUR	300,000	341,149	360,382	0.01
Land Berlin, 1.300%, 13/06/33	EUR	300,000	355,444	381,554	0.01
Land Thueringen, 0.500%, 02/03/27	EUR	200,000	220,681	238,189	0.01
State of Brandenburg, 3.500%, 15/06/21	EUR	150,000	206,627	184,404	0.01
State of Bremen, 0.500%, 03/03/25	EUR	100,000	112,685	118,805	0.00
State of Bremen, 1.000%, 25/02/28	EUR	200,000	237,514	247,183	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Germany (continued)					
State of Hesse, 2.750%, 22/09/20	EUR	100,000	140,531	118,490	0.00
State of Hesse, 3.750%, 12/04/21	EUR	50,000	72,402	61,315	0.00
State of Hesse, 1.125%, 10/12/21	EUR	300,000	331,206	355,377	0.01
State of Hesse, 0.375%, 10/03/22	EUR	400,000	447,782	466,434	0.02
State of Hesse, 1.750%, 20/01/23	EUR	200,000	259,665	245,860	0.01
State of Hesse, 0.125%, 25/01/24	EUR	300,000	347,355	349,430	0.01
State of Lower Saxony, zero coupon, 01/03/21	EUR	100,000	106,879	114,896	0.00
State of Lower Saxony, zero coupon, 10/01/22	EUR	300,000	349,218	345,976	0.01
State of Lower Saxony, 1.000%, 18/08/22	EUR	300,000	341,401	357,615	0.01
State of Lower Saxony, 2.125%, 16/01/24	EUR	200,000	281,192	253,818	0.01
State of Lower Saxony, 0.500%, 13/06/25	EUR	300,000	348,324	357,065	0.01
State of Lower Saxony, 0.750%, 15/02/28	EUR	300,000	348,575	364,250	0.01
State of North Rhine-Westphalia Germany, zero coupon, 17/06/20	EUR	400,000	468,849	457,675	0.02
State of North Rhine-Westphalia Germany, 1.500%, 15/12/20	EUR	100,000	138,233	117,314	0.00
State of North Rhine-Westphalia Germany, 2.000%, 15/09/21	EUR	100,000	138,885	120,288	0.00
State of North Rhine-Westphalia Germany, 0.375%, 19/10/21	EUR	100,000	113,664	116,266	0.00
State of North Rhine-Westphalia Germany, 4.375%, 29/04/22	EUR	259,000	373,659	335,950	0.01
State of North Rhine-Westphalia Germany, zero coupon, 05/12/22	EUR	400,000	463,949	462,804	0.02
State of North Rhine-Westphalia Germany, 0.375%, 16/02/23	EUR	200,000	233,137	234,559	0.01
State of North Rhine-Westphalia Germany, 0.750%, 16/01/26	EUR	300,000	348,836	363,058	0.01
State of North Rhine-Westphalia Germany, 0.250%, 13/03/26	EUR	400,000	453,559	469,491	0.02
State of North Rhine-Westphalia Germany, 0.500%, 16/04/26	EUR	400,000	428,984	476,829	0.02
State of North Rhine-Westphalia Germany, 0.500%, 16/02/27	EUR	300,000	318,319	357,461	0.01
State of North Rhine-Westphalia Germany, 2.375%, 13/05/33	EUR	100,000	135,711	143,544	0.01
State of North Rhine-Westphalia Germany, 1.100%, 13/03/34	EUR	250,000	290,022	310,488	0.01
State of North Rhine-Westphalia Germany, 1.650%, 22/02/38	EUR	200,000	241,560	267,037	0.01
State of North Rhine-Westphalia Germany, 1.550%, 16/06/48	EUR	200,000	231,461	266,561	0.01
State of North Rhine-Westphalia Germany, 1.750%, 11/07/68	EUR	300,000	340,668	414,611	0.01
State of Rhineland-Palatinate, 0.500%, 03/09/21	EUR	100,000	108,941	116,449	0.00
State of Rhineland-Palatinate, 1.750%, 05/09/22	EUR	200,000	274,049	244,198	0.01
State of Rhineland-Palatinate, 0.750%, 19/01/26	EUR	200,000	216,179	242,111	0.01
State of Saxony-Anhalt, 3.750%, 06/04/21	EUR	100,000	138,232	122,570	0.00
State of Saxony-Anhalt, 0.750%, 29/01/29	EUR	200,000	231,238	242,726	0.01
State of Schleswig-Holstein Germany, zero coupon, 25/09/20	EUR	300,000	349,143	343,868	0.01
Total Germany			79,456,599	82,097,865	2.75
Hungary					
Hungary Government Bond, 3.500%, 24/06/20	HUF	40,000,000	143,952	145,868	0.00
Hungary Government Bond, 1.000%, 23/09/20	HUF	25,000,000	96,901	89,166	0.00
Hungary Government Bond, 7.500%, 12/11/20	HUF	100,000,000	373,516	388,436	0.01
Hungary Government Bond, 2.500%, 27/10/21	HUF	35,000,000	124,783	128,916	0.00
Hungary Government Bond, 7.000%, 24/06/22	HUF	27,000,000	108,788	112,532	0.00
Hungary Government Bond, 1.750%, 26/10/22	HUF	40,000,000	147,317	144,952	0.00
Hungary Government Bond, 6.000%, 24/11/23	HUF	45,000,000	181,709	190,709	0.01
Hungary Government Bond, 3.000%, 26/06/24	HUF	70,000,000	244,155	264,864	0.01
Hungary Government Bond, 5.500%, 24/06/25	HUF	40,000,000	180,884	170,790	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Hungary (continued)					
Hungary Government Bond, 2.750%, 22/12/26	HUF	40,000,000	135,509	147,519	0.01
Hungary Government Bond, 3.000%, 27/10/27	HUF	52,500,000	180,472	196,223	0.01
Hungary Government Bond, 6.750%, 22/10/28	HUF	15,000,000	65,532	71,939	0.00
Hungary Government Bond, 3.250%, 22/10/31	HUF	20,000,000	66,478	74,137	0.00
Hungary Government International Bond, 6.375%, 29/03/21	USD	200,000	212,507	213,628	0.01
Hungary Government International Bond, 5.375%, 25/03/24	USD	200,000	221,663	225,600	0.01
Hungary Government International Bond, 1.750%, 10/10/27	EUR	200,000	233,008	249,798	0.01
Hungary Government International Bond, 7.625%, 29/03/41	USD	100,000	150,782	160,566	0.01
MFB Magyar Fejlesztési Bank Zrt, 6.250%, 21/10/20	USD	200,000	207,389	209,216	0.01
Total Hungary			3,075,345	3,184,859	0.11
India					
Export-Import Bank of India, 3.875%, 12/03/24	USD	300,000	302,841	309,630	0.01
Export-Import Bank of India, 3.875%, 01/02/28	USD	300,000	285,222	308,688	0.01
Total India			588,063	618,318	0.02
Indonesia					
Indonesia Government International Bond, 3.700%, 08/01/22	USD	200,000	202,705	204,646	0.01
Indonesia Government International Bond, 3.750%, 25/04/22	USD	200,000	194,224	205,242	0.01
Indonesia Government International Bond, 2.950%, 11/01/23	USD	500,000	481,153	503,090	0.02
Indonesia Government International Bond, 1.750%, 24/04/25	EUR	200,000	230,814	236,656	0.01
Indonesia Government International Bond, 3.375%, 30/07/25	EUR	100,000	108,810	128,855	0.00
Indonesia Government International Bond, 4.350%, 08/01/27	USD	200,000	211,604	213,814	0.01
Indonesia Government International Bond, 3.750%, 14/06/28	EUR	200,000	245,717	272,084	0.01
Indonesia Government International Bond, 8.500%, 12/10/35	USD	250,000	308,150	376,430	0.01
Indonesia Government International Bond, 6.625%, 17/02/37	USD	100,000	108,173	130,215	0.00
Indonesia Government International Bond, 4.625%, 15/04/43	USD	200,000	174,744	211,992	0.01
Indonesia Government International Bond, 6.750%, 15/01/44	USD	200,000	212,310	273,550	0.01
Indonesia Government International Bond, 4.750%, 18/07/47	USD	100,000	105,274	108,231	0.00
Indonesia Government International Bond, 4.350%, 11/01/48	USD	500,000	451,731	518,505	0.02
Indonesia Treasury Bond, 8.250%, 15/07/21	IDR	10,000,000,000	733,751	728,168	0.02
Indonesia Treasury Bond, 7.000%, 15/05/22	IDR	13,300,000,000	942,428	946,501	0.03
Indonesia Treasury Bond, 5.625%, 15/05/23	IDR	18,000,000,000	1,207,785	1,223,439	0.04
Indonesia Treasury Bond, 8.375%, 15/09/26	IDR	16,000,000,000	1,179,889	1,203,123	0.04
Indonesia Treasury Bond, 7.000%, 15/05/27	IDR	14,000,000,000	959,968	977,092	0.03
Indonesia Treasury Bond, 6.125%, 15/05/28	IDR	12,000,000,000	781,736	782,899	0.02
Indonesia Treasury Bond, 7.500%, 15/08/32	IDR	8,000,000,000	545,478	545,133	0.02
Indonesia Treasury Bond, 8.250%, 15/05/36	IDR	11,600,000,000	813,152	854,102	0.03
Indonesia Treasury Bond, 7.500%, 15/05/38	IDR	12,000,000,000	795,860	823,466	0.03
Indonesia Treasury Bond, 8.375%, 15/04/39	IDR	12,200,000,000	894,525	903,003	0.03
Lembaga Pembiayaan Ekspor Indonesia, 3.875%, 06/04/24	USD	200,000	204,711	206,238	0.01
Perusahaan Penerbit SBSN Indonesia III, 3.400%, 29/03/21	USD	250,000	249,773	252,825	0.01
Perusahaan Penerbit SBSN Indonesia III, 3.400%, 29/03/22	USD	100,000	100,466	101,522	0.00
Perusahaan Penerbit SBSN Indonesia III, 3.900%, 20/08/24	USD	200,000	203,044	207,214	0.01
Perusahaan Penerbit SBSN Indonesia III, 4.325%, 28/05/25	USD	200,000	195,758	211,306	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Indonesia (continued)					
Perusahaan Penerbit SBSN Indonesia III, 4.150%, 29/03/27	USD	100,000	101,314	104,742	0.00
Perusahaan Penerbit SBSN Indonesia III, 4.450%, 20/02/29	USD	400,000	410,951	429,672	0.01
Total Indonesia			13,355,998	13,883,755	0.46
Iraq					
Iraq Government AID Bond, 2.149%, 18/01/22	USD	200,000	198,860	201,282	0.01
Total Iraq			198,860	201,282	0.01
Ireland					
Ireland Government Bond, 5.000%, 18/10/20	EUR	150,000	196,408	183,307	0.01
Ireland Government Bond, 0.800%, 15/03/22	EUR	500,000	549,077	590,047	0.02
Ireland Government Bond, zero coupon, 18/10/22	EUR	600,000	693,635	694,459	0.02
Ireland Government Bond, 3.900%, 20/03/23	EUR	200,000	263,066	265,190	0.01
Ireland Government Bond, 3.400%, 18/03/24	EUR	400,000	510,345	537,928	0.02
Ireland Government Bond, 5.400%, 13/03/25	EUR	667,000	982,379	1,006,314	0.03
Ireland Government Bond, 1.000%, 15/05/26	EUR	400,000	459,966	492,230	0.02
Ireland Government Bond, 0.900%, 15/05/28	EUR	600,000	699,763	735,701	0.02
Ireland Government Bond, 2.400%, 15/05/30	EUR	450,000	600,548	629,742	0.02
Ireland Government Bond, 1.350%, 18/03/31	EUR	300,000	348,347	380,430	0.01
Ireland Government Bond, 1.300%, 15/05/33	EUR	600,000	698,976	752,975	0.03
Ireland Government Bond, 1.700%, 15/05/37	EUR	225,000	246,003	296,966	0.01
Ireland Government Bond, 2.000%, 18/02/45	EUR	450,000	526,071	638,003	0.02
Ireland Government Bond, 1.500%, 15/05/50	EUR	100,000	119,710	125,536	0.00
Total Ireland			6,894,294	7,328,828	0.24
Israel					
Israel Government AID Bond, 5.500%, 26/04/24	USD	200,000	216,639	231,948	0.01
Israel Government Bond - Fixed, 1.000%, 30/04/21	ILS	1,300,000	365,865	368,537	0.01
Israel Government Bond - Fixed, 5.500%, 31/01/22	ILS	500,000	155,051	158,150	0.00
Israel Government Bond - Fixed, 4.250%, 31/03/23	ILS	1,000,000	306,336	317,321	0.01
Israel Government Bond - Fixed, 3.750%, 31/03/24	ILS	600,000	180,852	190,766	0.01
Israel Government Bond - Fixed, 1.750%, 31/08/25	ILS	1,800,000	453,039	523,953	0.02
Israel Government Bond - Fixed, 6.250%, 30/10/26	ILS	1,000,000	306,496	377,900	0.01
Israel Government Bond - Fixed, 2.000%, 31/03/27	ILS	1,000,000	275,193	293,370	0.01
Israel Government Bond - Fixed, 5.500%, 31/01/42	ILS	1,150,000	433,818	484,048	0.02
Israel Government Bond - Fixed, 3.750%, 31/03/47	ILS	500,000	159,199	163,247	0.01
Israel Government International Bond, 4.000%, 30/06/22	USD	200,000	203,975	210,772	0.01
Israel Government International Bond, 2.875%, 16/03/26	USD	200,000	200,000	206,694	0.01
Israel Government International Bond, 1.500%, 18/01/27	EUR	300,000	341,518	366,457	0.01
Israel Government International Bond, 4.125%, 17/01/48	USD	300,000	286,200	328,593	0.01
Israel Government International Bond, 2.500%, 16/01/49	EUR	100,000	114,987	135,321	0.00
Total Israel			3,999,168	4,357,077	0.15
Italy					
Cassa Depositi e Prestiti SpA, 1.500%, 09/04/25	EUR	200,000	208,342	224,715	0.01
Italy Buoni Poliennali Del Tesoro, 0.350%, 15/06/20	EUR	950,000	1,087,083	1,086,080	0.04
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/09/20	EUR	1,450,000	1,758,320	1,728,853	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Italy (continued)					
Italy Buoni Poliennali Del Tesoro, 0.200%, 15/10/20	EUR	700,000	809,944	799,352	0.03
Italy Buoni Poliennali Del Tesoro, 0.650%, 01/11/20	EUR	800,000	846,228	918,939	0.03
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/03/21	EUR	1,400,000	1,813,302	1,689,709	0.06
Italy Buoni Poliennali Del Tesoro, 0.050%, 15/04/21	EUR	800,000	905,552	908,580	0.03
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/05/21	EUR	1,000,000	1,291,562	1,211,911	0.04
Italy Buoni Poliennali Del Tesoro, 0.450%, 01/06/21	EUR	1,100,000	1,234,798	1,257,165	0.04
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/08/21	EUR	1,655,000	1,953,470	2,015,797	0.07
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/21	EUR	1,300,000	1,760,724	1,617,899	0.05
Italy Buoni Poliennali Del Tesoro, 2.300%, 15/10/21	EUR	300,000	352,785	355,849	0.01
Italy Buoni Poliennali Del Tesoro, 0.350%, 01/11/21	EUR	950,000	1,072,138	1,080,129	0.04
Italy Buoni Poliennali Del Tesoro, 2.150%, 15/12/21	EUR	1,000,000	1,293,977	1,183,202	0.04
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/22	EUR	1,600,000	2,203,691	2,031,274	0.07
Italy Buoni Poliennali Del Tesoro, 1.200%, 01/04/22	EUR	1,500,000	1,744,143	1,732,286	0.06
Italy Buoni Poliennali Del Tesoro, 1.350%, 15/04/22	EUR	900,000	1,029,218	1,043,000	0.03
Italy Buoni Poliennali Del Tesoro, 1.000%, 15/07/22	EUR	700,000	786,775	802,150	0.03
Italy Buoni Poliennali Del Tesoro, 0.900%, 01/08/22	EUR	1,300,000	1,498,310	1,485,681	0.05
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/09/22	EUR	1,400,000	1,882,104	1,826,199	0.06
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/09/22	EUR	500,000	580,760	580,783	0.02
Italy Buoni Poliennali Del Tesoro, 5.500%, 01/11/22	EUR	1,400,000	1,856,281	1,834,601	0.06
Italy Buoni Poliennali Del Tesoro, 0.950%, 01/03/23	EUR	1,200,000	1,395,229	1,365,973	0.05
Italy Buoni Poliennali Del Tesoro, 0.950%, 15/03/23	EUR	1,300,000	1,457,247	1,479,774	0.05
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/05/23	EUR	1,200,000	1,592,651	1,544,145	0.05
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/08/23	EUR	500,000	686,477	652,703	0.02
Italy Buoni Poliennali Del Tesoro, 2.450%, 01/10/23	EUR	1,000,000	1,166,116	1,200,706	0.04
Italy Buoni Poliennali Del Tesoro, 0.650%, 15/10/23	EUR	600,000	655,178	672,191	0.02
Italy Buoni Poliennali Del Tesoro, 9.000%, 01/11/23	EUR	569,382	896,551	863,128	0.03
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/24	EUR	1,200,000	1,562,420	1,566,994	0.05
Italy Buoni Poliennali Del Tesoro, 1.850%, 15/05/24	EUR	1,000,000	1,151,467	1,170,971	0.04
Italy Buoni Poliennali Del Tesoro, 1.750%, 01/07/24	EUR	100,000	112,311	116,193	0.00
Italy Buoni Poliennali Del Tesoro, 3.750%, 01/09/24	EUR	1,250,000	1,682,526	1,591,844	0.05
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/11/24	EUR	1,200,000	1,330,971	1,372,532	0.05
Italy Buoni Poliennali Del Tesoro, 2.500%, 01/12/24	EUR	1,100,000	1,291,512	1,324,284	0.04
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/03/25	EUR	1,050,000	1,531,897	1,425,574	0.05
Italy Buoni Poliennali Del Tesoro, 1.450%, 15/05/25	EUR	700,000	845,537	796,315	0.03
Italy Buoni Poliennali Del Tesoro, 1.500%, 01/06/25	EUR	1,500,000	1,647,133	1,711,446	0.06
Italy Buoni Poliennali Del Tesoro, 2.500%, 15/11/25	EUR	500,000	569,299	601,754	0.02
Italy Buoni Poliennali Del Tesoro, 2.000%, 01/12/25	EUR	1,000,000	1,160,330	1,171,233	0.04
Italy Buoni Poliennali Del Tesoro, 4.500%, 01/03/26	EUR	1,150,000	1,610,330	1,549,386	0.05
Italy Buoni Poliennali Del Tesoro, 1.600%, 01/06/26	EUR	1,100,000	1,205,238	1,255,762	0.04
Italy Buoni Poliennali Del Tesoro, 7.250%, 01/11/26	EUR	500,000	713,414	786,706	0.03
Italy Buoni Poliennali Del Tesoro, 1.250%, 01/12/26	EUR	800,000	865,439	890,205	0.03
Italy Buoni Poliennali Del Tesoro, 2.200%, 01/06/27	EUR	725,000	831,662	854,148	0.03
Italy Buoni Poliennali Del Tesoro, 2.050%, 01/08/27	EUR	1,500,000	1,689,287	1,745,986	0.06
Italy Buoni Poliennali Del Tesoro, 6.500%, 01/11/27	EUR	1,133,024	1,696,562	1,754,985	0.06
Italy Buoni Poliennali Del Tesoro, 2.000%, 01/02/28	EUR	1,100,000	1,202,388	1,274,728	0.04
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/28	EUR	1,425,000	2,012,019	2,020,618	0.07
Italy Buoni Poliennali Del Tesoro, 2.800%, 01/12/28	EUR	1,200,000	1,399,658	1,467,713	0.05
Italy Buoni Poliennali Del Tesoro, 3.000%, 01/08/29	EUR	300,000	348,534	370,584	0.01
Italy Buoni Poliennali Del Tesoro, 5.250%, 01/11/29	EUR	1,208,354	1,757,833	1,775,067	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Italy (continued)					
Italy Buoni Poliennali Del Tesoro, 3.500%, 01/03/30	EUR	1,250,000	1,590,899	1,605,481	0.05
Italy Buoni Poliennali Del Tesoro, 6.000%, 01/05/31	EUR	1,554,000	2,327,051	2,455,205	0.08
Italy Buoni Poliennali Del Tesoro, 1.650%, 01/03/32	EUR	1,400,000	1,428,056	1,499,650	0.05
Italy Buoni Poliennali Del Tesoro, 5.750%, 01/02/33	EUR	1,100,000	1,690,516	1,737,192	0.06
Italy Buoni Poliennali Del Tesoro, 2.450%, 01/09/33	EUR	1,000,000	1,078,283	1,153,172	0.04
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/34	EUR	1,478,000	2,155,948	2,216,957	0.07
Italy Buoni Poliennali Del Tesoro, 3.350%, 01/03/35	EUR	700,000	828,483	883,230	0.03
Italy Buoni Poliennali Del Tesoro, 2.250%, 01/09/36	EUR	650,000	746,938	721,345	0.02
Italy Buoni Poliennali Del Tesoro, 4.000%, 01/02/37	EUR	1,441,000	1,871,311	1,966,276	0.07
Italy Buoni Poliennali Del Tesoro, 2.950%, 01/09/38	EUR	800,000	933,361	950,926	0.03
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/08/39	EUR	1,461,000	2,150,990	2,235,099	0.07
Italy Buoni Poliennali Del Tesoro, 5.000%, 01/09/40	EUR	1,227,000	1,719,848	1,870,744	0.06
Italy Buoni Poliennali Del Tesoro, 4.750%, 01/09/44	EUR	900,000	1,302,793	1,352,372	0.04
Italy Buoni Poliennali Del Tesoro, 3.250%, 01/09/46	EUR	900,000	1,035,904	1,100,744	0.04
Italy Buoni Poliennali Del Tesoro, 2.700%, 01/03/47	EUR	1,000,000	1,042,915	1,114,225	0.04
Italy Buoni Poliennali Del Tesoro, 3.450%, 01/03/48	EUR	1,000,000	1,137,301	1,255,858	0.04
Italy Buoni Poliennali Del Tesoro, 3.850%, 01/09/49	EUR	500,000	574,646	659,662	0.02
Italy Buoni Poliennali Del Tesoro, 2.800%, 01/03/67	EUR	400,000	387,411	427,984	0.01
Italy Certificati di Credito del Tesoro Zero Coupon, zero coupon, 27/11/20	EUR	700,000	790,473	795,980	0.03
Republic of Italy Government International Bond, 6.875%, 27/09/23	USD	200,000	217,616	226,402	0.01
Republic of Italy Government International Bond, 5.125%, 31/07/24	EUR	150,000	203,190	200,833	0.01
Republic of Italy Government International Bond, 5.375%, 15/06/33	USD	50,000	56,152	55,536	0.00
Total Italy			89,306,808	90,272,675	3.02
Japan					
Development Bank of Japan Inc, 2.125%, 01/09/22	USD	100,000	99,970	100,138	0.00
Development Bank of Japan Inc, 0.875%, 10/10/25	EUR	200,000	230,044	238,948	0.01
Development Bank of Japan Inc, 2.625%, 01/09/27	USD	100,000	99,986	101,816	0.00
Development Bank of Japan Inc, 4.750%, 26/11/27	EUR	200,000	337,771	312,642	0.01
Japan Bank for International Cooperation, 2.125%, 21/07/20	USD	100,000	100,135	100,030	0.00
Japan Bank for International Cooperation, 2.500%, 01/06/22	USD	300,000	303,198	304,185	0.01
Japan Bank for International Cooperation, 2.375%, 21/07/22	USD	100,000	100,158	101,055	0.00
Japan Bank for International Cooperation, 2.500%, 23/05/24	USD	300,000	299,342	305,313	0.01
Japan Bank for International Cooperation, 2.500%, 28/05/25	USD	200,000	200,605	203,474	0.01
Japan Bank for International Cooperation, 2.875%, 01/06/27	USD	100,000	99,802	103,949	0.00
Japan Bank for International Cooperation, 2.875%, 21/07/27	USD	200,000	203,197	207,566	0.01
Japan Bank for International Cooperation, 3.250%, 20/07/28	USD	300,000	297,067	321,267	0.01
Japan Bank for International Corp, 3.125%, 20/07/21	USD	400,000	400,233	409,520	0.01
Japan Bank for International Corp, 3.250%, 20/07/23	USD	200,000	199,896	209,052	0.01
Japan Finance Organization for Municipalities, 0.875%, 22/09/21	EUR	400,000	428,552	467,660	0.02
Japan Finance Organization for Municipalities, 3.000%, 12/03/24	USD	300,000	304,100	311,121	0.01
Japan Finance Organization for Municipalities, 2.375%, 13/02/25	USD	200,000	197,793	200,940	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Japan (continued)					
Japan Government Five Year Bond, 0.100%, 20/06/20	JPY	450,000,000	4,021,269	4,188,876	0.14
Japan Government Five Year Bond, 0.100%, 20/09/20	JPY	550,000,000	4,918,311	5,123,821	0.17
Japan Government Five Year Bond, 0.100%, 20/12/20	JPY	250,000,000	2,128,162	2,331,214	0.08
Japan Government Five Year Bond, 0.100%, 20/03/21	JPY	390,000,000	3,577,783	3,639,662	0.12
Japan Government Five Year Bond, 0.100%, 20/06/21	JPY	420,000,000	3,890,970	3,923,223	0.13
Japan Government Five Year Bond, 0.100%, 20/09/21	JPY	360,000,000	3,426,214	3,365,870	0.11
Japan Government Five Year Bond, 0.100%, 20/12/21	JPY	320,000,000	2,906,780	2,994,290	0.10
Japan Government Five Year Bond, 0.100%, 20/03/22	JPY	410,000,000	3,733,268	3,840,963	0.13
Japan Government Five Year Bond, 0.100%, 20/06/22	JPY	350,000,000	3,185,077	3,280,950	0.11
Japan Government Five Year Bond, 0.100%, 20/09/22	JPY	180,000,000	1,622,373	1,689,066	0.06
Japan Government Five Year Bond, 0.100%, 20/12/22	JPY	410,000,000	3,765,649	3,851,123	0.13
Japan Government Five Year Bond, 0.100%, 20/03/23	JPY	400,000,000	3,644,409	3,761,574	0.13
Japan Government Five Year Bond, 0.100%, 20/06/23	JPY	150,000,000	1,362,679	1,412,414	0.05
Japan Government Five Year Bond, 0.100%, 20/09/23	JPY	305,000,000	2,798,848	2,874,655	0.10
Japan Government Five Year Bond, 0.100%, 20/12/23	JPY	320,000,000	2,919,224	3,018,378	0.10
Japan Government Five Year Bond, 0.100%, 20/03/24	JPY	50,000,000	475,082	472,048	0.02
Japan Government Forty Year Bond, 2.400%, 20/03/48	JPY	56,500,000	640,389	816,444	0.03
Japan Government Forty Year Bond, 2.200%, 20/03/49	JPY	90,000,000	1,069,531	1,266,482	0.04
Japan Government Forty Year Bond, 2.200%, 20/03/50	JPY	104,000,000	1,284,630	1,474,717	0.05
Japan Government Forty Year Bond, 2.200%, 20/03/51	JPY	125,000,000	1,396,830	1,793,125	0.06
Japan Government Forty Year Bond, 2.000%, 20/03/52	JPY	111,900,000	1,231,440	1,553,098	0.05
Japan Government Forty Year Bond, 1.900%, 20/03/53	JPY	101,000,000	1,058,943	1,386,083	0.05
Japan Government Forty Year Bond, 1.700%, 20/03/54	JPY	120,000,000	1,264,535	1,586,943	0.05
Japan Government Forty Year Bond, 1.400%, 20/03/55	JPY	158,500,000	1,683,624	1,963,832	0.07
Japan Government Forty Year Bond, 0.400%, 20/03/56	JPY	185,000,000	1,455,321	1,713,920	0.06
Japan Government Forty Year Bond, 0.900%, 20/03/57	JPY	185,000,000	1,665,094	2,015,459	0.07
Japan Government Forty Year Bond, 0.800%, 20/03/58	JPY	245,000,000	2,281,309	2,594,740	0.09
Japan Government Forty Year Bond, 0.500%, 20/03/59	JPY	30,000,000	289,848	287,230	0.01
Japan Government Ten Year Bond, 1.100%, 20/06/20	JPY	215,000,000	1,919,557	2,020,848	0.07
Japan Government Ten Year Bond, 1.300%, 20/06/20	JPY	260,000,000	2,380,406	2,448,715	0.08
Japan Government Ten Year Bond, 0.800%, 20/09/20	JPY	325,000,000	3,004,808	3,053,715	0.10
Japan Government Ten Year Bond, 1.000%, 20/09/20	JPY	680,300,000	6,518,021	6,407,221	0.21
Japan Government Ten Year Bond, 1.200%, 20/12/20	JPY	325,000,000	2,983,926	3,079,627	0.10
Japan Government Ten Year Bond, 1.100%, 20/03/21	JPY	120,000,000	1,052,337	1,139,120	0.04
Japan Government Ten Year Bond, 1.300%, 20/03/21	JPY	248,700,000	2,402,095	2,368,675	0.08
Japan Government Ten Year Bond, 1.100%, 20/06/21	JPY	112,900,000	1,112,756	1,075,348	0.04
Japan Government Ten Year Bond, 1.200%, 20/06/21	JPY	235,000,000	2,166,781	2,242,424	0.07
Japan Government Ten Year Bond, 1.000%, 20/09/21	JPY	218,000,000	2,106,049	2,078,608	0.07
Japan Government Ten Year Bond, 1.100%, 20/09/21	JPY	170,000,000	1,562,267	1,624,467	0.05
Japan Government Ten Year Bond, 1.000%, 20/12/21	JPY	370,000,000	3,496,091	3,538,524	0.12
Japan Government Ten Year Bond, 1.100%, 20/12/21	JPY	185,000,000	1,627,205	1,773,641	0.06
Japan Government Ten Year Bond, 0.900%, 20/03/22	JPY	100,000,000	934,476	956,785	0.03
Japan Government Ten Year Bond, 1.000%, 20/03/22	JPY	290,000,000	2,631,100	2,782,024	0.09
Japan Government Ten Year Bond, 0.800%, 20/06/22	JPY	225,000,000	2,102,957	2,152,474	0.07
Japan Government Ten Year Bond, 0.900%, 20/06/22	JPY	190,000,000	1,704,890	1,822,952	0.06
Japan Government Ten Year Bond, 0.800%, 20/09/22	JPY	125,000,000	1,129,501	1,199,056	0.04
Japan Government Ten Year Bond, 0.700%, 20/12/22	JPY	150,000,000	1,435,276	1,437,948	0.05
Japan Government Ten Year Bond, 0.800%, 20/12/22	JPY	185,000,000	1,803,304	1,779,582	0.06
Japan Government Ten Year Bond, 0.600%, 20/03/23	JPY	405,000,000	3,800,032	3,877,948	0.13

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Japan (continued)					
Japan Government Ten Year Bond, 0.800%, 20/06/23	JPY	450,000,000	4,245,435	4,353,522	0.15
Japan Government Ten Year Bond, 0.600%, 20/09/23	JPY	215,000,000	2,022,770	2,068,203	0.07
Japan Government Ten Year Bond, 0.800%, 20/09/23	JPY	390,000,000	3,711,936	3,782,500	0.13
Japan Government Ten Year Bond, 0.600%, 20/12/23	JPY	468,000,000	4,392,031	4,512,808	0.15
Japan Government Ten Year Bond, 0.600%, 20/03/24	JPY	440,000,000	4,110,131	4,251,264	0.14
Japan Government Ten Year Bond, 0.600%, 20/06/24	JPY	400,000,000	3,775,494	3,873,770	0.13
Japan Government Ten Year Bond, 0.500%, 20/09/24	JPY	500,000,000	4,493,606	4,828,290	0.16
Japan Government Ten Year Bond, 0.300%, 20/12/24	JPY	200,000,000	1,804,194	1,914,145	0.06
Japan Government Ten Year Bond, 0.500%, 20/12/24	JPY	220,000,000	1,991,260	2,128,266	0.07
Japan Government Ten Year Bond, 0.400%, 20/03/25	JPY	442,500,000	4,056,371	4,264,576	0.14
Japan Government Ten Year Bond, 0.400%, 20/06/25	JPY	515,000,000	4,699,348	4,971,801	0.17
Japan Government Ten Year Bond, 0.400%, 20/09/25	JPY	430,000,000	3,930,123	4,156,880	0.14
Japan Government Ten Year Bond, 0.300%, 20/12/25	JPY	490,000,000	4,549,222	4,715,215	0.16
Japan Government Ten Year Bond, 0.100%, 20/03/26	JPY	420,000,000	3,805,858	3,993,158	0.13
Japan Government Ten Year Bond, 0.100%, 20/06/26	JPY	650,000,000	6,026,630	6,185,799	0.21
Japan Government Ten Year Bond, 0.100%, 20/09/26	JPY	440,000,000	3,998,432	4,191,231	0.14
Japan Government Ten Year Bond, 0.100%, 20/12/26	JPY	420,000,000	3,867,482	4,004,151	0.13
Japan Government Ten Year Bond, 0.100%, 20/03/27	JPY	550,000,000	5,045,632	5,245,777	0.17
Japan Government Ten Year Bond, 0.100%, 20/06/27	JPY	100,000,000	897,620	954,427	0.03
Japan Government Ten Year Bond, 0.100%, 20/09/27	JPY	150,000,000	1,360,431	1,431,752	0.05
Japan Government Ten Year Bond, 0.100%, 20/12/27	JPY	180,000,000	1,666,151	1,718,069	0.06
Japan Government Ten Year Bond, 0.100%, 20/03/28	JPY	240,000,000	2,166,895	2,289,957	0.08
Japan Government Ten Year Bond, 0.100%, 20/06/28	JPY	220,000,000	1,957,533	2,098,331	0.07
Japan Government Ten Year Bond, 0.100%, 20/09/28	JPY	130,000,000	1,168,454	1,238,970	0.04
Japan Government Ten Year Bond, 0.100%, 20/12/28	JPY	120,000,000	1,114,075	1,143,152	0.04
Japan Government Ten Year Bond, 0.100%, 20/03/29	JPY	100,000,000	945,565	952,274	0.03
Japan Government Thirty Year Bond, 2.800%, 20/09/29	JPY	58,600,000	670,241	707,529	0.02
Japan Government Thirty Year Bond, 2.400%, 20/02/30	JPY	50,000,000	568,856	589,586	0.02
Japan Government Thirty Year Bond, 2.300%, 20/05/30	JPY	30,000,000	303,692	352,084	0.01
Japan Government Thirty Year Bond, 2.900%, 20/11/30	JPY	80,000,000	821,619	997,193	0.03
Japan Government Thirty Year Bond, 2.200%, 20/05/31	JPY	50,000,000	568,404	589,725	0.02
Japan Government Thirty Year Bond, 2.400%, 20/11/31	JPY	120,000,000	1,315,371	1,452,653	0.05
Japan Government Thirty Year Bond, 2.300%, 20/05/32	JPY	58,900,000	696,424	711,173	0.02
Japan Government Thirty Year Bond, 1.800%, 22/11/32	JPY	101,900,000	1,062,674	1,174,744	0.04
Japan Government Thirty Year Bond, 1.400%, 20/12/32	JPY	50,000,000	508,554	551,462	0.02
Japan Government Thirty Year Bond, 1.100%, 20/03/33	JPY	50,000,000	472,227	533,664	0.02
Japan Government Thirty Year Bond, 1.700%, 20/06/33	JPY	70,000,000	725,427	802,128	0.03
Japan Government Thirty Year Bond, 2.100%, 20/09/33	JPY	120,000,000	1,318,100	1,440,902	0.05
Japan Government Thirty Year Bond, 2.000%, 20/12/33	JPY	55,000,000	549,458	654,737	0.02
Japan Government Thirty Year Bond, 2.400%, 20/03/34	JPY	81,700,000	950,045	1,019,741	0.03
Japan Government Thirty Year Bond, 2.500%, 20/06/34	JPY	89,750,000	1,033,916	1,135,795	0.04
Japan Government Thirty Year Bond, 2.500%, 20/09/34	JPY	91,250,000	1,134,443	1,158,758	0.04
Japan Government Thirty Year Bond, 2.400%, 20/12/34	JPY	50,000,000	597,258	629,585	0.02
Japan Government Thirty Year Bond, 2.300%, 20/03/35	JPY	105,550,000	1,173,929	1,316,583	0.04
Japan Government Thirty Year Bond, 2.300%, 20/06/35	JPY	68,700,000	775,146	859,209	0.03
Japan Government Thirty Year Bond, 2.500%, 20/09/35	JPY	50,000,000	562,916	642,194	0.02
Japan Government Thirty Year Bond, 2.300%, 20/12/35	JPY	30,000,000	285,860	377,384	0.01
Japan Government Thirty Year Bond, 2.500%, 20/03/36	JPY	108,950,000	1,293,617	1,407,006	0.05
Japan Government Thirty Year Bond, 2.500%, 20/06/36	JPY	140,000,000	1,678,060	1,813,997	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Japan (continued)					
Japan Government Thirty Year Bond, 2.500%, 20/09/36	JPY	44,100,000	494,727	572,809	0.02
Japan Government Thirty Year Bond, 2.300%, 20/12/36	JPY	80,000,000	861,850	1,016,484	0.03
Japan Government Thirty Year Bond, 2.400%, 20/03/37	JPY	128,000,000	1,448,099	1,652,785	0.05
Japan Government Thirty Year Bond, 2.500%, 20/09/37	JPY	120,000,000	1,398,303	1,578,288	0.05
Japan Government Thirty Year Bond, 2.500%, 20/03/38	JPY	116,000,000	1,416,425	1,531,148	0.05
Japan Government Thirty Year Bond, 2.400%, 20/09/38	JPY	103,150,000	1,149,310	1,351,012	0.04
Japan Government Thirty Year Bond, 2.300%, 20/03/39	JPY	110,000,000	1,270,798	1,429,275	0.05
Japan Government Thirty Year Bond, 2.200%, 20/09/39	JPY	110,000,000	1,262,015	1,416,217	0.05
Japan Government Thirty Year Bond, 2.300%, 20/03/40	JPY	60,000,000	725,797	787,802	0.03
Japan Government Thirty Year Bond, 2.000%, 20/09/40	JPY	20,000,000	207,891	252,671	0.01
Japan Government Thirty Year Bond, 2.200%, 20/03/41	JPY	108,800,000	1,179,787	1,422,115	0.05
Japan Government Thirty Year Bond, 2.000%, 20/09/41	JPY	210,000,000	2,385,649	2,675,639	0.09
Japan Government Thirty Year Bond, 2.000%, 20/03/42	JPY	140,000,000	1,628,018	1,792,348	0.06
Japan Government Thirty Year Bond, 1.900%, 20/09/42	JPY	230,000,000	2,637,529	2,909,412	0.10
Japan Government Thirty Year Bond, 1.800%, 20/03/43	JPY	140,000,000	1,532,389	1,748,194	0.06
Japan Government Thirty Year Bond, 1.900%, 20/06/43	JPY	125,000,000	1,449,901	1,591,702	0.05
Japan Government Thirty Year Bond, 1.800%, 20/09/43	JPY	132,000,000	1,451,588	1,655,881	0.05
Japan Government Thirty Year Bond, 1.700%, 20/12/43	JPY	95,000,000	994,678	1,173,127	0.04
Japan Government Thirty Year Bond, 1.700%, 20/03/44	JPY	135,000,000	1,373,324	1,669,131	0.06
Japan Government Thirty Year Bond, 1.700%, 20/06/44	JPY	120,000,000	1,210,188	1,486,902	0.05
Japan Government Thirty Year Bond, 1.700%, 20/09/44	JPY	140,000,000	1,573,236	1,737,681	0.06
Japan Government Thirty Year Bond, 1.500%, 20/12/44	JPY	165,000,000	1,734,945	1,977,902	0.07
Japan Government Thirty Year Bond, 1.500%, 20/03/45	JPY	195,000,000	1,904,126	2,338,443	0.08
Japan Government Thirty Year Bond, 1.600%, 20/06/45	JPY	180,000,000	1,785,310	2,204,507	0.07
Japan Government Thirty Year Bond, 1.400%, 20/09/45	JPY	255,000,000	2,454,641	3,004,025	0.10
Japan Government Thirty Year Bond, 1.400%, 20/12/45	JPY	150,000,000	1,392,669	1,770,248	0.06
Japan Government Thirty Year Bond, 0.800%, 20/03/46	JPY	150,000,000	1,374,754	1,560,465	0.05
Japan Government Thirty Year Bond, 0.300%, 20/06/46	JPY	150,000,000	1,302,274	1,380,198	0.05
Japan Government Thirty Year Bond, 0.500%, 20/09/46	JPY	160,000,000	1,358,196	1,548,572	0.05
Japan Government Thirty Year Bond, 0.600%, 20/12/46	JPY	100,000,000	861,710	991,182	0.03
Japan Government Thirty Year Bond, 0.800%, 20/03/47	JPY	140,000,000	1,278,376	1,456,668	0.05
Japan Government Thirty Year Bond, 0.800%, 20/06/47	JPY	135,000,000	1,223,412	1,405,246	0.05
Japan Government Thirty Year Bond, 0.800%, 20/09/47	JPY	130,000,000	1,168,529	1,352,041	0.04
Japan Government Thirty Year Bond, 0.800%, 20/12/47	JPY	160,000,000	1,465,650	1,666,545	0.06
Japan Government Thirty Year Bond, 0.800%, 20/03/48	JPY	130,000,000	1,197,592	1,354,635	0.04
Japan Government Thirty Year Bond, 0.700%, 20/06/48	JPY	90,000,000	816,969	913,691	0.03
Japan Government Thirty Year Bond, 0.900%, 20/09/48	JPY	40,000,000	393,942	426,772	0.01
Japan Government Thirty Year Bond, 0.700%, 20/12/48	JPY	90,000,000	836,885	913,524	0.03
Japan Government Twenty Year Bond, 2.200%, 22/06/20	JPY	130,800,000	1,163,739	1,242,831	0.04
Japan Government Twenty Year Bond, 2.200%, 21/09/20	JPY	118,100,000	1,038,438	1,128,571	0.04
Japan Government Twenty Year Bond, 2.500%, 21/12/20	JPY	120,000,000	1,096,788	1,158,623	0.04
Japan Government Twenty Year Bond, 1.900%, 22/03/21	JPY	80,000,000	796,636	769,735	0.03
Japan Government Twenty Year Bond, 2.100%, 22/03/21	JPY	20,000,000	203,385	193,074	0.01
Japan Government Twenty Year Bond, 2.000%, 21/06/21	JPY	55,000,000	498,756	532,970	0.02
Japan Government Twenty Year Bond, 2.100%, 21/09/21	JPY	50,000,000	457,886	488,185	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/21	JPY	50,000,000	469,691	490,872	0.02
Japan Government Twenty Year Bond, 2.200%, 20/12/21	JPY	50,000,000	444,889	492,027	0.02
Japan Government Twenty Year Bond, 2.000%, 21/03/22	JPY	80,000,000	749,920	787,800	0.03
Japan Government Twenty Year Bond, 1.900%, 20/06/22	JPY	60,000,000	576,502	592,365	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Japan (continued)					
Japan Government Twenty Year Bond, 2.000%, 20/06/22	JPY	110,000,000	1,093,594	1,089,045	0.04
Japan Government Twenty Year Bond, 1.900%, 20/09/22	JPY	30,000,000	305,705	297,692	0.01
Japan Government Twenty Year Bond, 1.400%, 20/12/22	JPY	80,000,000	802,982	785,149	0.03
Japan Government Twenty Year Bond, 1.700%, 20/12/22	JPY	84,750,000	806,504	839,964	0.03
Japan Government Twenty Year Bond, 1.000%, 20/03/23	JPY	113,500,000	1,073,626	1,102,806	0.04
Japan Government Twenty Year Bond, 0.800%, 20/06/23	JPY	92,750,000	914,026	897,206	0.03
Japan Government Twenty Year Bond, 1.800%, 20/06/23	JPY	50,000,000	499,681	502,237	0.02
Japan Government Twenty Year Bond, 1.900%, 20/09/23	JPY	130,000,000	1,280,592	1,317,218	0.04
Japan Government Twenty Year Bond, 1.800%, 20/12/23	JPY	40,000,000	396,782	405,695	0.01
Japan Government Twenty Year Bond, 1.900%, 20/12/23	JPY	120,000,000	1,196,577	1,222,120	0.04
Japan Government Twenty Year Bond, 1.900%, 20/03/24	JPY	220,000,000	2,180,931	2,251,559	0.07
Japan Government Twenty Year Bond, 2.100%, 20/03/24	JPY	225,000,000	2,262,416	2,322,696	0.08
Japan Government Twenty Year Bond, 2.200%, 20/03/24	JPY	104,300,000	1,089,409	1,081,316	0.04
Japan Government Twenty Year Bond, 2.200%, 20/06/24	JPY	150,000,000	1,445,474	1,563,918	0.05
Japan Government Twenty Year Bond, 2.400%, 20/06/24	JPY	190,000,000	1,909,014	1,998,721	0.07
Japan Government Twenty Year Bond, 2.100%, 20/09/24	JPY	200,000,000	2,067,732	2,087,303	0.07
Japan Government Twenty Year Bond, 2.000%, 20/12/24	JPY	152,550,000	1,504,195	1,592,756	0.05
Japan Government Twenty Year Bond, 2.100%, 20/12/24	JPY	200,000,000	2,081,535	2,098,385	0.07
Japan Government Twenty Year Bond, 1.900%, 20/03/25	JPY	335,000,000	3,376,165	3,497,227	0.12
Japan Government Twenty Year Bond, 2.000%, 20/03/25	JPY	50,000,000	442,735	524,680	0.02
Japan Government Twenty Year Bond, 2.100%, 20/03/25	JPY	150,000,000	1,457,072	1,582,045	0.05
Japan Government Twenty Year Bond, 1.900%, 20/06/25	JPY	170,400,000	1,746,724	1,787,840	0.06
Japan Government Twenty Year Bond, 2.000%, 20/06/25	JPY	280,000,000	2,898,183	2,953,462	0.10
Japan Government Twenty Year Bond, 2.100%, 20/06/25	JPY	120,000,000	1,214,277	1,272,452	0.04
Japan Government Twenty Year Bond, 2.000%, 20/09/25	JPY	250,000,000	2,500,715	2,649,503	0.09
Japan Government Twenty Year Bond, 2.100%, 20/09/25	JPY	95,000,000	1,010,360	1,012,393	0.03
Japan Government Twenty Year Bond, 2.000%, 20/12/25	JPY	77,100,000	806,589	821,272	0.03
Japan Government Twenty Year Bond, 2.100%, 20/12/25	JPY	102,400,000	1,061,483	1,097,032	0.04
Japan Government Twenty Year Bond, 2.100%, 20/03/26	JPY	116,600,000	1,199,714	1,255,209	0.04
Japan Government Twenty Year Bond, 2.200%, 20/03/26	JPY	50,000,000	526,259	541,396	0.02
Japan Government Twenty Year Bond, 2.300%, 20/03/26	JPY	40,000,000	373,745	435,660	0.01
Japan Government Twenty Year Bond, 2.200%, 20/06/26	JPY	100,000,000	994,066	1,088,695	0.04
Japan Government Twenty Year Bond, 2.300%, 20/06/26	JPY	299,200,000	3,223,038	3,277,065	0.11
Japan Government Twenty Year Bond, 2.200%, 20/09/26	JPY	150,000,000	1,586,016	1,642,009	0.05
Japan Government Twenty Year Bond, 2.300%, 20/09/26	JPY	50,000,000	527,955	550,724	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/26	JPY	132,700,000	1,421,395	1,450,906	0.05
Japan Government Twenty Year Bond, 2.000%, 20/03/27	JPY	87,500,000	920,334	954,825	0.03
Japan Government Twenty Year Bond, 2.100%, 20/03/27	JPY	31,250,000	336,407	343,370	0.01
Japan Government Twenty Year Bond, 2.100%, 20/06/27	JPY	100,000,000	1,050,761	1,103,833	0.04
Japan Government Twenty Year Bond, 2.300%, 20/06/27	JPY	40,000,000	388,895	447,559	0.01
Japan Government Twenty Year Bond, 2.100%, 20/09/27	JPY	108,900,000	1,167,449	1,207,715	0.04
Japan Government Twenty Year Bond, 2.200%, 20/09/27	JPY	50,000,000	539,064	558,242	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/27	JPY	135,000,000	1,432,939	1,503,069	0.05
Japan Government Twenty Year Bond, 2.200%, 20/03/28	JPY	35,200,000	381,256	396,256	0.01
Japan Government Twenty Year Bond, 2.400%, 20/03/28	JPY	75,000,000	791,907	856,722	0.03
Japan Government Twenty Year Bond, 2.100%, 20/06/28	JPY	30,000,000	322,430	336,518	0.01
Japan Government Twenty Year Bond, 2.300%, 20/06/28	JPY	96,300,000	1,044,001	1,096,402	0.04
Japan Government Twenty Year Bond, 2.400%, 20/06/28	JPY	33,850,000	369,966	388,320	0.01
Japan Government Twenty Year Bond, 2.100%, 20/09/28	JPY	24,900,000	264,379	280,376	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Japan (continued)					
Japan Government Twenty Year Bond, 2.200%, 20/09/28	JPY	38,700,000	419,804	439,112	0.01
Japan Government Twenty Year Bond, 1.900%, 20/12/28	JPY	54,900,000	579,644	610,636	0.02
Japan Government Twenty Year Bond, 2.100%, 20/12/28	JPY	50,000,000	543,798	565,064	0.02
Japan Government Twenty Year Bond, 1.900%, 20/03/29	JPY	40,000,000	427,942	446,438	0.01
Japan Government Twenty Year Bond, 2.100%, 20/03/29	JPY	155,000,000	1,699,332	1,758,359	0.06
Japan Government Twenty Year Bond, 2.100%, 20/06/29	JPY	60,000,000	648,851	683,150	0.02
Japan Government Twenty Year Bond, 2.200%, 20/06/29	JPY	70,000,000	773,928	803,701	0.03
Japan Government Twenty Year Bond, 2.100%, 20/09/29	JPY	220,000,000	2,358,636	2,515,175	0.08
Japan Government Twenty Year Bond, 2.100%, 20/12/29	JPY	150,000,000	1,558,657	1,720,559	0.06
Japan Government Twenty Year Bond, 2.200%, 20/12/29	JPY	90,000,000	930,956	1,041,215	0.03
Japan Government Twenty Year Bond, 2.100%, 20/03/30	JPY	95,000,000	1,002,964	1,093,717	0.04
Japan Government Twenty Year Bond, 2.200%, 20/03/30	JPY	94,700,000	1,025,711	1,099,536	0.04
Japan Government Twenty Year Bond, 1.600%, 20/06/30	JPY	107,900,000	1,140,157	1,190,746	0.04
Japan Government Twenty Year Bond, 1.800%, 20/06/30	JPY	75,000,000	841,376	843,113	0.03
Japan Government Twenty Year Bond, 2.000%, 20/06/30	JPY	80,000,000	874,698	915,738	0.03
Japan Government Twenty Year Bond, 1.800%, 20/09/30	JPY	100,000,000	1,059,733	1,127,464	0.04
Japan Government Twenty Year Bond, 1.900%, 20/09/30	JPY	150,000,000	1,543,011	1,707,082	0.06
Japan Government Twenty Year Bond, 2.000%, 20/12/30	JPY	82,300,000	885,169	948,237	0.03
Japan Government Twenty Year Bond, 2.100%, 20/12/30	JPY	150,000,000	1,542,886	1,744,269	0.06
Japan Government Twenty Year Bond, 1.900%, 20/03/31	JPY	140,000,000	1,516,367	1,602,372	0.05
Japan Government Twenty Year Bond, 2.000%, 20/03/31	JPY	92,000,000	912,431	1,063,081	0.03
Japan Government Twenty Year Bond, 2.200%, 20/03/31	JPY	90,000,000	951,029	1,059,718	0.03
Japan Government Twenty Year Bond, 1.800%, 20/06/31	JPY	160,000,000	1,519,639	1,818,600	0.06
Japan Government Twenty Year Bond, 1.900%, 20/06/31	JPY	253,600,000	2,686,559	2,911,810	0.10
Japan Government Twenty Year Bond, 1.700%, 20/09/31	JPY	150,000,000	1,529,961	1,692,408	0.06
Japan Government Twenty Year Bond, 1.800%, 20/09/31	JPY	175,000,000	1,855,373	1,994,438	0.07
Japan Government Twenty Year Bond, 1.700%, 20/12/31	JPY	137,000,000	1,414,519	1,549,382	0.05
Japan Government Twenty Year Bond, 1.800%, 20/12/31	JPY	180,000,000	1,910,357	2,056,852	0.07
Japan Government Twenty Year Bond, 1.600%, 20/03/32	JPY	67,000,000	683,491	751,465	0.02
Japan Government Twenty Year Bond, 1.700%, 20/03/32	JPY	70,000,000	652,770	793,500	0.03
Japan Government Twenty Year Bond, 1.800%, 20/03/32	JPY	168,000,000	1,756,295	1,924,297	0.06
Japan Government Twenty Year Bond, 1.500%, 20/06/32	JPY	150,000,000	1,479,232	1,668,211	0.06
Japan Government Twenty Year Bond, 1.600%, 20/06/32	JPY	120,000,000	1,280,191	1,348,970	0.04
Japan Government Twenty Year Bond, 1.700%, 20/06/32	JPY	150,000,000	1,643,528	1,704,283	0.06
Japan Government Twenty Year Bond, 1.700%, 20/09/32	JPY	280,000,000	3,008,505	3,188,684	0.11
Japan Government Twenty Year Bond, 1.700%, 20/12/32	JPY	220,000,000	2,251,024	2,510,152	0.08
Japan Government Twenty Year Bond, 1.800%, 20/12/32	JPY	130,000,000	1,368,008	1,499,018	0.05
Japan Government Twenty Year Bond, 1.500%, 20/03/33	JPY	100,000,000	1,052,667	1,118,322	0.04
Japan Government Twenty Year Bond, 1.600%, 20/03/33	JPY	167,000,000	1,688,371	1,888,228	0.06
Japan Government Twenty Year Bond, 1.700%, 20/06/33	JPY	415,000,000	4,404,781	4,755,552	0.16
Japan Government Twenty Year Bond, 1.700%, 20/09/33	JPY	240,000,000	2,509,358	2,756,169	0.09
Japan Government Twenty Year Bond, 1.600%, 20/12/33	JPY	250,000,000	2,617,973	2,842,491	0.09
Japan Government Twenty Year Bond, 1.500%, 20/03/34	JPY	190,000,000	1,921,746	2,138,302	0.07
Japan Government Twenty Year Bond, 1.500%, 20/06/34	JPY	265,000,000	2,764,101	2,986,870	0.10
Japan Government Twenty Year Bond, 1.400%, 20/09/34	JPY	215,000,000	2,251,637	2,397,388	0.08
Japan Government Twenty Year Bond, 1.200%, 20/12/34	JPY	210,000,000	1,950,557	2,284,681	0.08
Japan Government Twenty Year Bond, 1.200%, 20/03/35	JPY	230,000,000	2,182,811	2,503,678	0.08
Japan Government Twenty Year Bond, 1.300%, 20/06/35	JPY	270,000,000	2,634,433	2,981,553	0.10
Japan Government Twenty Year Bond, 1.200%, 20/09/35	JPY	232,000,000	2,366,100	2,530,337	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Japan (continued)					
Japan Government Twenty Year Bond, 1.000%, 20/12/35	JPY	200,000,000	1,872,007	2,121,923	0.07
Japan Government Twenty Year Bond, 0.400%, 20/03/36	JPY	205,000,000	1,868,845	1,986,468	0.07
Japan Government Twenty Year Bond, 0.200%, 20/06/36	JPY	135,000,000	1,334,944	1,265,284	0.04
Japan Government Twenty Year Bond, 0.500%, 20/09/36	JPY	210,000,000	1,915,627	2,065,364	0.07
Japan Government Twenty Year Bond, 0.600%, 20/12/36	JPY	180,000,000	1,628,948	1,798,029	0.06
Japan Government Twenty Year Bond, 0.700%, 20/03/37	JPY	190,000,000	1,777,484	1,927,987	0.06
Japan Government Twenty Year Bond, 0.600%, 20/06/37	JPY	170,000,000	1,528,849	1,696,324	0.06
Japan Government Twenty Year Bond, 0.600%, 20/09/37	JPY	150,000,000	1,374,823	1,495,587	0.05
Japan Government Twenty Year Bond, 0.600%, 20/12/37	JPY	200,000,000	1,822,945	1,993,503	0.07
Japan Government Twenty Year Bond, 0.500%, 20/03/38	JPY	235,000,000	2,129,893	2,301,120	0.08
Japan Government Twenty Year Bond, 0.500%, 20/06/38	JPY	190,000,000	1,725,250	1,859,281	0.06
Japan Government Twenty Year Bond, 0.700%, 20/09/38	JPY	150,000,000	1,421,933	1,519,505	0.05
Japan Government Twenty Year Bond, 0.500%, 20/12/38	JPY	165,000,000	1,537,290	1,612,234	0.05
Japan Government Twenty Year Bond, 0.400%, 20/03/39	JPY	150,000,000	1,394,416	1,438,338	0.05
Japan Government Two Year Bond, 0.100%, 01/06/20	JPY	420,000,000	3,827,806	3,909,072	0.13
Japan Government Two Year Bond, 0.100%, 01/07/20	JPY	330,000,000	2,979,587	3,072,424	0.10
Japan Government Two Year Bond, 0.100%, 01/08/20	JPY	190,000,000	1,701,276	1,769,377	0.06
Japan Government Two Year Bond, 0.100%, 01/09/20	JPY	230,000,000	2,095,963	2,142,497	0.07
Japan Government Two Year Bond, 0.100%, 01/10/20	JPY	180,000,000	1,650,366	1,677,171	0.06
Japan Government Two Year Bond, 0.100%, 01/11/20	JPY	150,000,000	1,377,470	1,398,088	0.05
Japan Government Two Year Bond, 0.100%, 01/12/20	JPY	180,000,000	1,641,739	1,678,157	0.06
Japan Government Two Year Bond, 0.100%, 01/01/21	JPY	185,000,000	1,702,050	1,725,236	0.06
Japan Government Two Year Bond, 0.100%, 01/02/21	JPY	100,000,000	912,628	932,820	0.03
Japan Government Two Year Bond, 0.100%, 01/03/21	JPY	100,000,000	905,420	933,089	0.03
Japan Government Two Year Bond, 0.100%, 01/04/21	JPY	40,000,000	360,895	373,343	0.01
Japan Government Two Year Bond, 0.100%, 01/05/21	JPY	60,000,000	545,081	560,154	0.02
Japan Government Two Year Bond, 0.100%, 01/06/21	JPY	150,000,000	1,392,386	1,400,914	0.05
Tokyo Metropolitan Government, 3.250%, 01/06/23	USD	200,000	199,906	208,338	0.01
Total Japan			453,574,252	483,661,351	16.18
Kazakhstan					
Kazakhstan Government International Bond, 4.875%, 14/10/44	USD	300,000	253,538	345,561	0.01
Total Kazakhstan			253,538	345,561	0.01
Korea					
Export-Import Bank of Korea, 4.375%, 15/09/21	USD	220,000	222,528	229,790	0.01
Export-Import Bank of Korea, 2.750%, 25/01/22	USD	200,000	199,727	202,130	0.01
Export-Import Bank of Korea, 3.000%, 01/11/22	USD	200,000	199,804	204,210	0.01
Export-Import Bank of Korea, 0.625%, 11/07/23	EUR	100,000	114,552	117,003	0.00
Export-Import Bank of Korea, 3.625%, 27/11/23	USD	200,000	199,020	210,452	0.01
Korea Development Bank, 2.750%, 19/03/23	USD	200,000	199,342	202,746	0.01
Korea Development Bank, 2.000%, 12/09/26	USD	200,000	186,379	190,450	0.01
Korea Gas Corp, 3.875%, 12/02/24	USD	200,000	201,132	211,234	0.01
Korea Gas Corp, 3.125%, 20/07/27	USD	100,000	99,905	101,635	0.00
Korea Hydro & Nuclear Power Co Ltd, 3.250%, 15/06/25	USD	200,000	198,947	205,956	0.01
Korea International Bond, 2.750%, 19/01/27	USD	100,000	98,827	101,866	0.00
Korea International Bond, 2.500%, 19/06/29	USD	200,000	196,922	199,804	0.01
Korea National Oil Corp, 2.875%, 27/03/22	USD	200,000	200,366	202,336	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Korea (continued)					
Korea National Oil Corp, 3.375%, 27/03/27	USD	200,000	200,936	206,510	0.01
Korea Treasury Bond, 1.750%, 10/06/20	KRW	5,400,000,000	4,938,575	4,687,171	0.16
Korea Treasury Bond, 2.000%, 10/09/20	KRW	1,830,000,000	1,573,147	1,594,088	0.05
Korea Treasury Bond, 4.250%, 10/06/21	KRW	2,290,000,000	2,159,090	2,087,784	0.07
Korea Treasury Bond, 1.375%, 10/09/21	KRW	2,000,000,000	1,757,395	1,727,640	0.06
Korea Treasury Bond, 2.000%, 10/09/22	KRW	3,100,000,000	2,756,262	2,722,706	0.09
Korea Treasury Bond, 3.000%, 10/03/23	KRW	2,239,000,000	2,017,598	2,040,202	0.07
Korea Treasury Bond, 2.250%, 10/09/23	KRW	1,550,000,000	1,395,969	1,381,193	0.04
Korea Treasury Bond, 3.375%, 10/09/23	KRW	700,000,000	673,352	650,373	0.02
Korea Treasury Bond, 3.000%, 10/09/24	KRW	1,480,000,000	1,387,382	1,373,331	0.04
Korea Treasury Bond, 2.250%, 10/12/25	KRW	1,000,000,000	845,288	901,277	0.03
Korea Treasury Bond, 1.875%, 10/06/26	KRW	1,300,000,000	1,118,718	1,146,565	0.04
Korea Treasury Bond, 1.500%, 10/12/26	KRW	975,000,000	801,260	838,552	0.03
Korea Treasury Bond, 2.125%, 10/06/27	KRW	1,400,000,000	1,255,108	1,258,224	0.04
Korea Treasury Bond, 2.375%, 10/12/27	KRW	1,000,000,000	924,695	917,663	0.03
Korea Treasury Bond, 5.500%, 10/12/29	KRW	1,740,000,000	2,049,484	2,066,812	0.07
Korea Treasury Bond, 4.000%, 10/12/31	KRW	1,400,000,000	1,395,708	1,535,823	0.05
Korea Treasury Bond, 3.750%, 10/12/33	KRW	900,000,000	926,319	991,610	0.03
Korea Treasury Bond, 2.625%, 10/09/35	KRW	1,200,000,000	1,078,600	1,185,014	0.04
Korea Treasury Bond, 1.500%, 10/09/36	KRW	800,000,000	619,670	680,892	0.02
Korea Treasury Bond, 2.250%, 10/09/37	KRW	680,000,000	615,989	642,927	0.02
Korea Treasury Bond, 3.000%, 10/12/42	KRW	850,000,000	864,376	929,409	0.03
Korea Treasury Bond, 2.750%, 10/12/44	KRW	1,300,000,000	1,263,572	1,376,132	0.04
Korea Treasury Bond, 2.000%, 10/03/46	KRW	1,400,000,000	1,197,604	1,305,220	0.04
Korea Treasury Bond, 2.125%, 10/03/47	KRW	1,137,500,000	990,076	1,091,316	0.04
Korea Treasury Bond, 2.625%, 10/03/48	KRW	1,400,000,000	1,354,667	1,482,183	0.05
Total Korea			<u>38,478,291</u>	<u>39,200,229</u>	<u>1.31</u>
Kuwait					
Kuwait International Government Bond, 2.750%, 20/03/22	USD	500,000	490,993	506,930	0.02
Kuwait International Government Bond, 3.500%, 20/03/27	USD	300,000	302,756	319,557	0.01
Total Kuwait			<u>793,749</u>	<u>826,487</u>	<u>0.03</u>
Latvia					
Latvia Government International Bond, 1.125%, 30/05/28	EUR	200,000	234,477	245,509	0.01
Total Latvia			<u>234,477</u>	<u>245,509</u>	<u>0.01</u>
Lithuania					
Lithuania Government International Bond, 2.125%, 29/10/26	EUR	100,000	124,980	130,732	0.00
Lithuania Government International Bond, 0.950%, 26/05/27	EUR	200,000	233,106	243,275	0.01
Total Lithuania			<u>358,086</u>	<u>374,007</u>	<u>0.01</u>
Luxembourg					
Luxembourg Government Bond, 0.625%, 01/02/27	EUR	300,000	359,934	363,556	0.01
Luxembourg Government Bond, 2.250%, 19/03/28	EUR	100,000	130,173	137,605	0.01
Total Luxembourg			<u>490,107</u>	<u>501,161</u>	<u>0.02</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Mexico					
Mexican Bonos, 8.000%, 11/06/20	MXN	10,700,000	643,935	558,073	0.02
Mexican Bonos, 6.500%, 10/06/21	MXN	18,000,000	898,874	920,816	0.03
Mexican Bonos, 7.250%, 09/12/21	MXN	4,000,000	198,903	207,509	0.01
Mexican Bonos, 6.500%, 09/06/22	MXN	16,200,000	879,400	823,743	0.03
Mexican Bonos, 8.000%, 07/12/23	MXN	6,000,000	390,012	319,850	0.01
Mexican Bonos, 8.000%, 05/09/24	MXN	5,000,000	264,917	267,364	0.01
Mexican Bonos, 10.000%, 05/12/24	MXN	14,000,000	1,031,296	814,780	0.03
Mexican Bonos, 5.750%, 05/03/26	MXN	18,500,000	937,436	878,323	0.03
Mexican Bonos, 7.500%, 03/06/27	MXN	10,000,000	662,817	520,554	0.02
Mexican Bonos, 8.500%, 31/05/29	MXN	8,200,000	508,612	454,931	0.02
Mexican Bonos, 7.750%, 29/05/31	MXN	10,500,000	674,317	553,238	0.02
Mexican Bonos, 7.750%, 23/11/34	MXN	2,500,000	209,225	130,768	0.00
Mexican Bonos, 10.000%, 20/11/36	MXN	5,500,000	386,370	347,716	0.01
Mexican Bonos, 8.500%, 18/11/38	MXN	6,000,000	447,510	334,472	0.01
Mexican Bonos, 7.750%, 13/11/42	MXN	10,300,000	618,993	531,506	0.02
Mexican Bonos, 8.000%, 07/11/47	MXN	7,000,000	373,211	370,360	0.01
Mexico Government International Bond, 2.375%, 09/04/21	EUR	100,000	109,899	118,719	0.00
Mexico Government International Bond, 1.875%, 23/02/22	EUR	300,000	358,740	357,222	0.01
Mexico Government International Bond, 3.625%, 15/03/22	USD	175,000	176,362	179,235	0.01
Mexico Government International Bond, 2.750%, 22/04/23	EUR	100,000	134,799	123,797	0.00
Mexico Government International Bond, 4.000%, 02/10/23	USD	350,000	352,700	365,414	0.01
Mexico Government International Bond, 6.750%, 06/02/24	GBP	100,000	172,348	151,703	0.00
Mexico Government International Bond, 4.125%, 21/01/26	USD	100,000	99,787	104,671	0.00
Mexico Government International Bond, 4.150%, 28/03/27	USD	500,000	503,153	523,680	0.02
Mexico Government International Bond, 3.750%, 11/01/28	USD	200,000	199,268	203,726	0.01
Mexico Government International Bond, 4.500%, 22/04/29	USD	400,000	400,010	428,808	0.01
Mexico Government International Bond, 3.375%, 23/02/31	EUR	200,000	238,209	263,507	0.01
Mexico Government International Bond, 6.050%, 11/01/40	USD	300,000	339,387	358,098	0.01
Mexico Government International Bond, 4.750%, 08/03/44	USD	150,000	147,417	156,690	0.01
Mexico Government International Bond, 3.000%, 06/03/45	EUR	100,000	110,409	119,175	0.00
Mexico Government International Bond, 4.600%, 23/01/46	USD	200,000	207,017	204,696	0.01
Mexico Government International Bond, 4.350%, 15/01/47	USD	200,000	207,298	198,498	0.01
Total Mexico			12,882,631	11,891,642	0.40
Netherlands					
Netherlands Government Bond, 3.500%, 15/07/20	EUR	733,000	846,087	870,968	0.03
Netherlands Government Bond, 3.250%, 15/07/21	EUR	900,000	1,165,554	1,108,667	0.04
Netherlands Government Bond, zero coupon, 15/01/22	EUR	550,000	643,412	637,558	0.02
Netherlands Government Bond, 2.250%, 15/07/22	EUR	550,000	716,732	683,563	0.02
Netherlands Government Bond, 3.750%, 15/01/23	EUR	786,000	1,088,829	1,037,964	0.03
Netherlands Government Bond, 7.500%, 15/01/23	EUR	200,000	321,271	294,842	0.01
Netherlands Government Bond, 1.750%, 15/07/23	EUR	1,150,000	1,458,915	1,438,395	0.05
Netherlands Government Bond, zero coupon, 15/01/24	EUR	600,000	737,367	701,770	0.02
Netherlands Government Bond, 2.000%, 15/07/24	EUR	1,000,000	1,280,124	1,288,234	0.04
Netherlands Government Bond, 0.250%, 15/07/25	EUR	900,000	994,917	1,071,032	0.04
Netherlands Government Bond, 0.500%, 15/07/26	EUR	900,000	1,015,347	1,092,124	0.04
Netherlands Government Bond, 0.750%, 15/07/27	EUR	950,000	1,118,395	1,176,328	0.04
Netherlands Government Bond, 5.500%, 15/01/28	EUR	747,685	1,252,062	1,281,419	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Netherlands (continued)					
Netherlands Government Bond, 0.750%, 15/07/28	EUR	800,000	948,382	994,400	0.03
Netherlands Government Bond, 0.250%, 15/07/29	EUR	700,000	803,424	829,924	0.03
Netherlands Government Bond, 2.500%, 15/01/33	EUR	780,000	1,079,199	1,189,883	0.04
Netherlands Government Bond, 4.000%, 15/01/37	EUR	814,697	1,401,523	1,555,799	0.05
Netherlands Government Bond, 3.750%, 15/01/42	EUR	909,000	1,530,946	1,841,712	0.06
Netherlands Government Bond, 2.750%, 15/01/47	EUR	740,000	1,134,066	1,389,329	0.05
Total Netherlands			19,536,552	20,483,911	0.68
New Zealand					
New Zealand Government Bond, 6.000%, 15/05/21	NZD	300,000	260,212	219,513	0.01
New Zealand Government Bond, 5.500%, 15/04/23	NZD	180,000	160,958	140,213	0.00
New Zealand Government Bond, 2.750%, 15/04/25	NZD	1,500,000	1,049,815	1,090,914	0.04
New Zealand Government Bond, 4.500%, 15/04/27	NZD	200,000	144,800	164,729	0.00
New Zealand Government Bond, 3.500%, 14/04/33	NZD	400,000	284,729	325,172	0.01
Total New Zealand			1,900,514	1,940,541	0.06
Norway					
Kommunalbanken AS, 1.750%, 15/09/20	USD	200,000	199,949	199,464	0.01
Kommunalbanken AS, 1.375%, 26/10/20	USD	200,000	199,164	198,426	0.01
Kommunalbanken AS, 2.250%, 25/01/22	USD	200,000	199,551	201,950	0.01
Kommunalbanken AS, 2.750%, 05/02/24	USD	200,000	200,426	207,524	0.01
Kommunalbanken AS, 5.250%, 15/07/24	AUD	200,000	152,286	165,626	0.00
Kommunalbanken AS, 0.875%, 24/05/27	EUR	200,000	234,121	242,870	0.01
Norway Government Bond, 3.750%, 25/05/21	NOK	6,600,000	1,013,101	810,326	0.03
Norway Government Bond, 2.000%, 24/05/23	NOK	3,500,000	429,712	422,317	0.01
Norway Government Bond, 3.000%, 14/03/24	NOK	3,300,000	516,881	417,607	0.01
Norway Government Bond, 1.750%, 13/03/25	NOK	2,000,000	249,640	240,580	0.01
Norway Government Bond, 1.500%, 19/02/26	NOK	2,000,000	256,611	237,125	0.01
Norway Government Bond, 1.750%, 17/02/27	NOK	2,400,000	287,921	289,121	0.01
Norway Government Bond, 2.000%, 26/04/28	NOK	1,000,000	124,167	122,923	0.00
Norway Government Bond, 1.750%, 06/09/29	NOK	2,500,000	292,746	301,239	0.01
Total Norway			4,356,276	4,057,098	0.14
Panama					
Panama Government International Bond, 8.875%, 30/09/27	USD	100,000	125,484	141,654	0.00
Panama Government International Bond, 3.875%, 17/03/28	USD	200,000	200,801	213,898	0.01
Panama Government International Bond, 4.500%, 15/05/47	USD	100,000	100,790	112,928	0.00
Panama Government International Bond, 4.500%, 16/04/50	USD	200,000	187,240	224,994	0.01
Total Panama			614,315	693,474	0.02
Peru					
Corp Financiera de Desarrollo SA, 4.750%, 15/07/25	USD	200,000	201,213	214,738	0.01
Peruvian Government International Bond, 7.350%, 21/07/25	USD	75,000	87,916	95,699	0.00
Peruvian Government International Bond, 2.750%, 30/01/26	EUR	100,000	110,499	130,697	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Peru (continued)					
Peruvian Government International Bond, 2.844%, 20/06/30	USD	55,000	55,000	55,471	0.00
Peruvian Government International Bond, 8.750%, 21/11/33	USD	200,000	277,433	323,216	0.01
Total Peru			732,061	819,821	0.03
Philippines					
Philippine Government International Bond, 4.000%, 15/01/21	USD	150,000	152,363	153,947	0.01
Philippine Government International Bond, 4.200%, 21/01/24	USD	400,000	405,353	431,096	0.01
Philippine Government International Bond, 5.500%, 30/03/26	USD	100,000	108,292	117,871	0.00
Philippine Government International Bond, 3.000%, 01/02/28	USD	200,000	187,004	205,570	0.01
Philippine Government International Bond, 3.750%, 14/01/29	USD	240,000	239,396	262,380	0.01
Philippine Government International Bond, 6.375%, 23/10/34	USD	100,000	118,096	139,616	0.00
Philippine Government International Bond, 3.700%, 02/02/42	USD	200,000	197,925	217,650	0.01
Total Philippines			1,408,429	1,528,130	0.05
Poland					
Republic of Poland Government Bond, zero coupon, 25/07/20	PLN	1,000,000	266,264	264,225	0.01
Republic of Poland Government Bond, 5.750%, 25/10/21	PLN	2,600,000	826,244	762,270	0.03
Republic of Poland Government Bond, 2.250%, 25/04/22	PLN	1,500,000	405,143	408,124	0.01
Republic of Poland Government Bond, 5.750%, 23/09/22	PLN	400,000	139,612	120,532	0.00
Republic of Poland Government Bond, 2.500%, 25/01/23	PLN	1,000,000	292,524	274,271	0.01
Republic of Poland Government Bond, 4.000%, 25/10/23	PLN	1,500,000	420,593	436,670	0.01
Republic of Poland Government Bond, 3.250%, 25/07/25	PLN	1,800,000	504,976	513,404	0.02
Republic of Poland Government Bond, 2.500%, 25/07/26	PLN	800,000	192,626	218,134	0.01
Republic of Poland Government Bond, 2.500%, 25/07/27	PLN	1,705,000	431,636	463,187	0.02
Republic of Poland Government Bond, 5.750%, 25/04/29	PLN	1,315,000	433,868	457,253	0.02
Republic of Poland Government Bond, 2.750%, 25/10/29	PLN	1,500,000	385,083	415,452	0.01
Republic of Poland Government Bond, 4.000%, 25/04/47	PLN	1,000,000	290,101	329,813	0.01
Republic of Poland Government International Bond, 4.000%, 23/03/21	EUR	200,000	275,653	244,929	0.01
Republic of Poland Government International Bond, 0.875%, 14/10/21	EUR	400,000	472,376	467,036	0.02
Republic of Poland Government International Bond, 0.500%, 20/12/21	EUR	200,000	232,590	231,787	0.01
Republic of Poland Government International Bond, 5.000%, 23/03/22	USD	300,000	312,318	322,428	0.01
Republic of Poland Government International Bond, 3.750%, 19/01/23	EUR	120,000	175,433	155,893	0.00
Republic of Poland Government International Bond, 3.000%, 15/01/24	EUR	100,000	142,640	130,295	0.00
Republic of Poland Government International Bond, 1.500%, 19/01/26	EUR	400,000	494,906	499,195	0.02
Republic of Poland Government International Bond, 1.375%, 22/10/27	EUR	100,000	106,383	124,963	0.00
Republic of Poland Government International Bond, 1.000%, 07/03/29	EUR	150,000	172,700	182,588	0.01
Republic of Poland Government International Bond, 2.375%, 18/01/36	EUR	100,000	123,785	137,089	0.00
Total Poland			7,097,454	7,159,538	0.24

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Portugal					
Portugal Obrigacoes do Tesouro OT, 3.850%, 15/04/21	EUR	1,300,000	1,670,303	1,594,494	0.05
Portugal Obrigacoes do Tesouro OT, 4.950%, 25/10/23	EUR	770,000	1,086,099	1,073,779	0.04
Portugal Obrigacoes do Tesouro OT, 5.650%, 15/02/24	EUR	400,000	565,098	578,889	0.02
Portugal Obrigacoes do Tesouro OT, 2.875%, 15/10/25	EUR	800,000	1,041,059	1,073,916	0.04
Portugal Obrigacoes do Tesouro OT, 2.875%, 21/07/26	EUR	500,000	639,192	679,659	0.02
Portugal Obrigacoes do Tesouro OT, 4.125%, 14/04/27	EUR	600,000	833,932	889,399	0.03
Portugal Obrigacoes do Tesouro OT, 2.125%, 17/10/28	EUR	700,000	840,469	924,754	0.03
Portugal Obrigacoes do Tesouro OT, 1.950%, 15/06/29	EUR	400,000	471,888	520,905	0.02
Portugal Obrigacoes do Tesouro OT, 3.875%, 15/02/30	EUR	200,000	280,619	305,615	0.01
Portugal Obrigacoes do Tesouro OT, 2.250%, 18/04/34	EUR	300,000	347,871	409,076	0.01
Portugal Obrigacoes do Tesouro OT, 4.100%, 15/04/37	EUR	425,000	601,151	725,869	0.02
Portugal Obrigacoes do Tesouro OT, 4.100%, 15/02/45	EUR	150,000	209,282	271,455	0.01
Total Portugal			8,586,963	9,047,810	0.30
Qatar					
Qatar Government International Bond, 3.375%, 14/03/24	USD	300,000	301,699	310,197	0.01
Qatar Government International Bond, 3.250%, 02/06/26	USD	200,000	199,841	205,778	0.01
Qatar Government International Bond, 4.500%, 23/04/28	USD	200,000	202,157	223,892	0.01
Qatar Government International Bond, 4.000%, 14/03/29	USD	300,000	309,820	323,703	0.01
Qatar Government International Bond, 5.750%, 20/01/42	USD	300,000	338,197	389,238	0.01
Qatar Government International Bond, 4.625%, 02/06/46	USD	200,000	206,929	226,948	0.01
Qatar Government International Bond, 5.103%, 23/04/48	USD	500,000	498,695	596,525	0.02
Qatar Government International Bond, 4.817%, 14/03/49	USD	300,000	307,965	344,319	0.01
Total Qatar			2,365,303	2,620,600	0.09
Romania					
Romanian Government International Bond, 4.625%, 18/09/20	EUR	200,000	224,903	240,802	0.01
Romanian Government International Bond, 4.875%, 22/01/24	USD	200,000	206,178	216,434	0.01
Romanian Government International Bond, 3.625%, 24/04/24	EUR	100,000	139,682	131,260	0.00
Romanian Government International Bond, 2.875%, 28/10/24	EUR	300,000	376,077	383,064	0.01
Romanian Government International Bond, 2.375%, 19/04/27	EUR	200,000	231,153	247,151	0.01
Romanian Government International Bond, 3.500%, 03/04/34	EUR	150,000	170,181	188,162	0.01
Romanian Government International Bond, 3.375%, 08/02/38	EUR	200,000	225,967	245,974	0.01
Total Romania			1,574,141	1,652,847	0.06
Russia					
Russian Federation, 5.100%, 28/03/35	USD	200,000	202,957	217,410	0.01
Russian Foreign Bond, 4.250%, 23/06/27	USD	800,000	782,443	825,992	0.03
Russian Foreign Bond, 5.250%, 23/06/47	USD	400,000	383,390	441,912	0.01
Russian Foreign Bond - Eurobond, 4.375%, 21/03/29	USD	600,000	582,988	623,118	0.02
Total Russia			1,951,778	2,108,432	0.07
Saudi Arabia					
Saudi Government International Bond, 2.375%, 26/10/21	USD	200,000	199,869	199,742	0.00
Saudi Government International Bond, 2.875%, 04/03/23	USD	200,000	199,769	202,302	0.00
Saudi Government International Bond, 4.000%, 17/04/25	USD	400,000	399,334	425,712	0.01
Saudi Government International Bond, 3.250%, 26/10/26	USD	200,000	197,794	204,128	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Saudi Arabia (continued)					
Saudi Government International Bond, 3.625%, 04/03/28	USD	200,000	199,617	205,532	0.01
Saudi Government International Bond, 4.500%, 17/04/30	USD	200,000	200,000	218,476	0.01
Saudi Government International Bond, 4.500%, 26/10/46	USD	200,000	190,757	203,470	0.01
Saudi Government International Bond, 4.625%, 04/10/47	USD	700,000	670,617	724,787	0.03
Saudi Government International Bond, 5.000%, 17/04/49	USD	300,000	291,316	328,821	0.01
Saudi International Bond, 4.375%, 16/04/29	USD	400,000	406,633	432,600	0.01
Saudi International Bond, 5.250%, 16/01/50	USD	200,000	201,776	227,698	0.01
Total Saudi Arabia			3,157,482	3,373,268	0.11
Singapore					
Housing & Development Board, 2.815%, 26/07/21	SGD	500,000	368,927	376,197	0.01
Housing & Development Board, 1.910%, 10/08/23	SGD	250,000	178,567	183,933	0.01
Singapore Government Bond, 3.250%, 01/09/20	SGD	500,000	375,224	376,429	0.01
Singapore Government Bond, 2.250%, 01/06/21	SGD	100,000	80,390	74,805	0.00
Singapore Government Bond, 1.250%, 01/10/21	SGD	400,000	285,529	293,022	0.01
Singapore Government Bond, 1.750%, 01/04/22	SGD	200,000	147,820	148,142	0.01
Singapore Government Bond, 3.125%, 01/09/22	SGD	400,000	329,372	308,907	0.01
Singapore Government Bond, 1.750%, 01/02/23	SGD	500,000	359,891	370,428	0.01
Singapore Government Bond, 2.750%, 01/07/23	SGD	500,000	363,139	383,939	0.01
Singapore Government Bond, 2.000%, 01/02/24	SGD	350,000	257,101	261,302	0.01
Singapore Government Bond, 3.000%, 01/09/24	SGD	400,000	297,179	312,869	0.01
Singapore Government Bond, 2.375%, 01/06/25	SGD	300,000	208,977	228,303	0.01
Singapore Government Bond, 2.125%, 01/06/26	SGD	300,000	215,110	224,975	0.01
Singapore Government Bond, 3.500%, 01/03/27	SGD	97,000	81,037	79,689	0.00
Singapore Government Bond, 2.625%, 01/05/28	SGD	200,000	154,348	155,231	0.01
Singapore Government Bond, 2.875%, 01/07/29	SGD	500,000	400,768	396,607	0.01
Singapore Government Bond, 2.875%, 01/09/30	SGD	300,000	224,422	237,627	0.01
Singapore Government Bond, 3.375%, 01/09/33	SGD	400,000	320,685	334,762	0.01
Singapore Government Bond, 2.250%, 01/08/36	SGD	200,000	137,127	145,424	0.00
Singapore Government Bond, 2.750%, 01/04/42	SGD	300,000	219,830	231,319	0.01
Singapore Government Bond, 2.750%, 01/03/46	SGD	440,000	343,494	335,687	0.01
Total Singapore			5,348,937	5,459,597	0.18
Slovakia					
Slovakia Government Bond, 3.000%, 28/02/23	EUR	200,000	282,524	256,494	0.01
Slovakia Government Bond, 3.375%, 15/11/24	EUR	120,000	164,360	163,689	0.01
Slovakia Government Bond, 1.000%, 12/06/28	EUR	500,000	591,417	613,256	0.02
Slovakia Government Bond, 3.625%, 16/01/29	EUR	100,000	146,024	151,224	0.01
Slovakia Government Bond, 1.625%, 21/01/31	EUR	100,000	118,522	130,435	0.00
Slovakia Government Bond, 1.875%, 09/03/37	EUR	200,000	215,301	271,048	0.01
Slovakia Government Bond, 2.000%, 17/10/47	EUR	300,000	367,106	425,906	0.01
Slovakia Government International Bond, 4.000%, 26/03/21	EUR	100,000	137,941	122,883	0.00
Total Slovakia			2,023,195	2,134,935	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Slovenia					
Slovenia Government Bond, 3.000%, 08/04/21	EUR	300,000	353,459	362,969	0.01
Slovenia Government Bond, 2.250%, 25/03/22	EUR	500,000	623,780	612,395	0.02
Slovenia Government Bond, 5.125%, 30/03/26	EUR	70,000	86,500	108,538	0.00
Slovenia Government Bond, 1.500%, 25/03/35	EUR	200,000	198,927	255,098	0.01
Slovenia Government Bond, 3.125%, 07/08/45	EUR	200,000	241,591	330,446	0.01
Slovenia Government International Bond, 5.250%, 18/02/24	USD	200,000	201,517	224,396	0.01
Total Slovenia			1,705,774	1,893,842	0.06
Spain					
Adif - Alta Velocidad, 1.875%, 22/09/22	EUR	200,000	236,363	242,282	0.01
Autonomous Community of Madrid Spain, 4.125%, 21/05/24	EUR	200,000	285,341	273,697	0.01
Autonomous Community of Madrid Spain, 1.826%, 30/04/25	EUR	200,000	227,226	250,297	0.01
Autonomous Community of Madrid Spain, 1.571%, 30/04/29	EUR	100,000	117,041	124,935	0.00
Autonomous Community of Madrid Spain, 2.080%, 12/03/30	EUR	200,000	223,690	260,307	0.01
FADE - Fondo de Amortizacion del Deficit Electrico, 0.625%, 17/03/22	EUR	200,000	214,140	233,197	0.01
FADE - Fondo de Amortizacion del Deficit Electrico, 0.500%, 17/03/23	EUR	200,000	232,293	233,131	0.01
Instituto de Credito Oficial, 0.050%, 30/07/20	EUR	100,000	116,640	114,375	0.00
Instituto de Credito Oficial, 6.000%, 08/03/21	EUR	100,000	148,684	125,962	0.00
Spain Government Bond, 1.150%, 30/07/20	EUR	1,100,000	1,248,846	1,274,552	0.04
Spain Government Bond, 4.850%, 31/10/20	EUR	705,000	945,050	859,624	0.03
Spain Government Bond, 0.050%, 31/01/21	EUR	800,000	930,225	917,855	0.03
Spain Government Bond, 5.500%, 30/04/21	EUR	1,150,000	1,503,374	1,452,225	0.05
Spain Government Bond, 0.750%, 30/07/21	EUR	1,200,000	1,386,170	1,400,260	0.05
Spain Government Bond, 5.850%, 31/01/22	EUR	1,250,000	1,681,036	1,654,563	0.05
Spain Government Bond, 0.400%, 30/04/22	EUR	1,300,000	1,491,493	1,514,195	0.05
Spain Government Bond, 0.450%, 31/10/22	EUR	1,200,000	1,383,900	1,402,706	0.05
Spain Government Bond, 5.400%, 31/01/23	EUR	950,000	1,277,863	1,304,064	0.04
Spain Government Bond, 0.350%, 30/07/23	EUR	800,000	925,514	933,425	0.03
Spain Government Bond, 4.400%, 31/10/23	EUR	1,150,000	1,496,320	1,574,046	0.05
Spain Government Bond, 4.800%, 31/01/24	EUR	1,000,000	1,349,552	1,402,603	0.05
Spain Government Bond, 3.800%, 30/04/24	EUR	1,000,000	1,356,582	1,358,976	0.05
Spain Government Bond, 2.750%, 31/10/24	EUR	1,400,000	1,842,883	1,839,734	0.06
Spain Government Bond, 1.600%, 30/04/25	EUR	1,150,000	1,361,899	1,436,470	0.05
Spain Government Bond, 4.650%, 30/07/25	EUR	1,700,000	2,393,004	2,488,252	0.08
Spain Government Bond, 2.150%, 31/10/25	EUR	1,500,000	1,789,441	1,939,952	0.06
Spain Government Bond, 1.950%, 30/04/26	EUR	1,400,000	1,664,729	1,798,712	0.06
Spain Government Bond, 5.900%, 30/07/26	EUR	1,250,000	1,852,591	2,006,381	0.07
Spain Government Bond, 1.300%, 31/10/26	EUR	1,100,000	1,271,634	1,359,522	0.05
Spain Government Bond, 1.500%, 30/04/27	EUR	1,200,000	1,371,222	1,506,100	0.05
Spain Government Bond, 1.450%, 31/10/27	EUR	1,600,000	1,860,245	2,005,437	0.07
Spain Government Bond, 1.400%, 30/04/28	EUR	1,300,000	1,569,191	1,626,382	0.05
Spain Government Bond, 1.400%, 30/07/28	EUR	1,100,000	1,256,566	1,374,165	0.05
Spain Government Bond, 5.150%, 31/10/28	EUR	1,050,000	1,562,580	1,725,382	0.06
Spain Government Bond, 6.000%, 31/01/29	EUR	1,371,787	2,109,603	2,397,605	0.08
Spain Government Bond, 1.450%, 30/04/29	EUR	500,000	579,591	627,507	0.02
Spain Government Bond, 1.950%, 30/07/30	EUR	1,000,000	1,173,710	1,315,235	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Spain (continued)					
Spain Government Bond, 5.750%, 30/07/32	EUR	1,211,000	1,956,169	2,273,605	0.08
Spain Government Bond, 2.350%, 30/07/33	EUR	1,000,000	1,218,352	1,384,109	0.05
Spain Government Bond, 1.850%, 30/07/35	EUR	500,000	575,809	651,975	0.02
Spain Government Bond, 4.200%, 31/01/37	EUR	1,238,000	1,790,452	2,167,353	0.07
Spain Government Bond, 4.900%, 30/07/40	EUR	1,000,000	1,456,501	1,965,797	0.07
Spain Government Bond, 4.700%, 30/07/41	EUR	1,064,000	1,555,245	2,065,872	0.07
Spain Government Bond, 5.150%, 31/10/44	EUR	700,000	1,168,638	1,477,808	0.05
Spain Government Bond, 2.900%, 31/10/46	EUR	900,000	1,111,865	1,393,902	0.05
Spain Government Bond, 2.700%, 31/10/48	EUR	500,000	608,399	749,308	0.02
Spain Government Bond, 3.450%, 30/07/66	EUR	550,000	713,597	979,916	0.03
Total Spain			54,591,259	59,463,758	1.99
Sweden					
Kommuninvest I Sverige AB, 2.875%, 01/03/21	USD	200,000	200,303	203,094	0.01
Kommuninvest I Sverige AB, 0.250%, 01/06/22	SEK	5,000,000	624,521	544,793	0.02
Kommuninvest I Sverige AB, 1.000%, 13/11/23	SEK	6,000,000	676,276	674,258	0.02
Sweden Government Bond, 5.000%, 01/12/20	SEK	4,395,000	637,087	511,610	0.02
Sweden Government Bond, 3.500%, 01/06/22	SEK	6,750,000	862,842	815,708	0.03
Sweden Government Bond, 1.500%, 13/11/23	SEK	8,650,000	1,033,632	1,015,435	0.04
Sweden Government Bond, 2.500%, 12/05/25	SEK	5,500,000	720,746	694,302	0.02
Sweden Government Bond, 1.000%, 12/11/26	SEK	6,000,000	695,820	706,191	0.02
Sweden Government Bond, 0.750%, 12/05/28	SEK	3,300,000	390,592	382,881	0.01
Sweden Government Bond, 0.750%, 12/11/29	SEK	2,000,000	223,517	231,655	0.01
Sweden Government Bond, 2.250%, 01/06/32	SEK	4,000,000	533,190	542,631	0.02
Sweden Government Bond, 3.500%, 30/03/39	SEK	3,550,000	583,973	597,411	0.02
Sweden Government International Bond, 1.250%, 08/09/21	USD	100,000	98,762	98,830	0.00
Sweden Government International Bond, 2.500%, 28/02/22	USD	500,000	502,939	509,220	0.02
Sweden Government International Bond, 2.375%, 15/02/23	USD	400,000	393,384	408,052	0.01
Sweden Government International Bond, 0.125%, 24/04/23	EUR	300,000	349,835	349,915	0.01
Total Sweden			8,527,419	8,285,986	0.28
Switzerland					
Canton of Geneva Switzerland, 1.625%, 30/07/29	CHF	200,000	235,023	241,721	0.01
Canton of Zurich, 0.500%, 03/12/20	CHF	100,000	106,239	104,359	0.00
Swiss Confederation Government Bond, 2.000%, 25/05/22	CHF	500,000	539,006	556,718	0.02
Swiss Confederation Government Bond, 1.250%, 11/06/24	CHF	500,000	547,875	567,472	0.02
Swiss Confederation Government Bond, 1.500%, 24/07/25	CHF	500,000	569,665	584,831	0.02
Swiss Confederation Government Bond, 1.250%, 28/05/26	CHF	200,000	224,739	233,811	0.01
Swiss Confederation Government Bond, 3.250%, 27/06/27	CHF	100,000	123,420	135,668	0.00
Swiss Confederation Government Bond, 4.000%, 08/04/28	CHF	646,000	886,521	940,768	0.03
Swiss Confederation Government Bond, zero coupon, 22/06/29	CHF	300,000	299,689	324,480	0.01
Swiss Confederation Government Bond, 0.500%, 27/05/30	CHF	200,000	204,918	227,233	0.01
Swiss Confederation Government Bond, 2.250%, 22/06/31	CHF	100,000	127,573	135,868	0.00
Swiss Confederation Government Bond, 0.500%, 27/06/32	CHF	200,000	214,885	227,663	0.01
Swiss Confederation Government Bond, 3.500%, 08/04/33	CHF	100,000	141,666	157,085	0.01
Swiss Confederation Government Bond, 2.500%, 08/03/36	CHF	100,000	134,376	148,920	0.01
Swiss Confederation Government Bond, 1.250%, 27/06/37	CHF	100,000	110,999	128,376	0.00
Swiss Confederation Government Bond, 1.500%, 30/04/42	CHF	400,000	482,231	553,538	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
Switzerland (continued)					
Swiss Confederation Government Bond, 0.500%, 28/06/45	CHF	500,000	509,471	581,005	0.02
Swiss Confederation Government Bond, 4.000%, 06/01/49	CHF	100,000	199,143	223,400	0.01
Swiss Confederation Government Bond, 0.500%, 24/05/55	CHF	100,000	107,295	119,989	0.00
Swiss Confederation Government Bond, 0.500%, 30/05/58	CHF	100,000	122,242	121,024	0.00
Swiss Confederation Government Bond, 2.000%, 25/06/64	CHF	100,000	168,367	189,238	0.01
Total Switzerland			6,055,343	6,503,167	0.22
Thailand					
Thailand Government Bond, 3.650%, 17/12/21	THB	16,000,000	494,234	545,286	0.02
Thailand Government Bond, 1.875%, 17/06/22	THB	3,000,000	97,627	98,070	0.00
Thailand Government Bond, 3.625%, 16/06/23	THB	55,000,000	1,647,092	1,917,140	0.06
Thailand Government Bond, 2.125%, 17/12/26	THB	19,500,000	575,064	641,314	0.02
Thailand Government Bond, 5.670%, 13/03/28	THB	31,750,000	1,172,256	1,324,374	0.05
Thailand Government Bond, 4.875%, 22/06/29	THB	46,000,000	1,602,427	1,862,679	0.06
Thailand Government Bond, 3.775%, 25/06/32	THB	83,000,000	2,783,526	3,138,939	0.11
Total Thailand			8,372,226	9,527,802	0.32
United Arab Emirates					
Abu Dhabi Government International Bond, 2.125%, 03/05/21	USD	200,000	200,352	199,762	0.01
Abu Dhabi Government International Bond, 3.125%, 11/10/27	USD	300,000	282,617	311,349	0.01
Total United Arab Emirates			482,969	511,111	0.02
United Kingdom					
Bank of England Euro Note, 2.500%, 05/03/21	USD	500,000	498,144	505,230	0.02
United Kingdom Gilt, 2.000%, 22/07/20	GBP	1,350,000	1,848,248	1,741,770	0.06
United Kingdom Gilt, 3.750%, 07/09/20	GBP	1,370,000	1,942,943	1,806,543	0.06
United Kingdom Gilt, 1.500%, 22/01/21	GBP	1,550,000	2,052,437	1,999,632	0.07
United Kingdom Gilt, 8.000%, 07/06/21	GBP	1,173,329	1,896,483	1,706,494	0.06
United Kingdom Gilt, 3.750%, 07/09/21	GBP	1,340,000	1,966,414	1,822,529	0.06
United Kingdom Gilt, 4.000%, 07/03/22	GBP	2,320,000	3,367,350	3,222,892	0.11
United Kingdom Gilt, 0.500%, 22/07/22	GBP	1,650,000	2,091,561	2,095,524	0.07
United Kingdom Gilt, 1.750%, 07/09/22	GBP	1,570,000	2,270,624	2,072,170	0.07
United Kingdom Gilt, 0.750%, 22/07/23	GBP	1,900,000	2,465,195	2,431,503	0.08
United Kingdom Gilt, 2.250%, 07/09/23	GBP	1,620,000	2,302,052	2,201,769	0.07
United Kingdom Gilt, 1.000%, 22/04/24	GBP	1,150,000	1,488,305	1,488,838	0.05
United Kingdom Gilt, 2.750%, 07/09/24	GBP	1,030,000	1,551,740	1,452,194	0.05
United Kingdom Gilt, 5.000%, 07/03/25	GBP	2,049,698	3,330,321	3,241,666	0.11
United Kingdom Gilt, 2.000%, 07/09/25	GBP	1,500,000	2,088,427	2,065,554	0.07
United Kingdom Gilt, 1.500%, 22/07/26	GBP	1,800,000	2,435,471	2,418,438	0.08
United Kingdom Gilt, 1.250%, 22/07/27	GBP	1,350,000	1,764,617	1,784,363	0.06
United Kingdom Gilt, 4.250%, 07/12/27	GBP	1,555,926	2,531,192	2,549,800	0.08
United Kingdom Gilt, 1.625%, 22/10/28	GBP	2,150,000	2,888,286	2,928,668	0.10
United Kingdom Gilt, 6.000%, 07/12/28	GBP	1,093,225	2,069,692	2,047,786	0.07
United Kingdom Gilt, 4.750%, 07/12/30	GBP	1,907,283	3,418,245	3,428,556	0.11
United Kingdom Gilt, 4.250%, 07/06/32	GBP	1,960,902	3,347,649	3,450,772	0.11
United Kingdom Gilt, 4.500%, 07/09/34	GBP	1,750,000	3,199,007	3,247,829	0.11
United Kingdom Gilt, 4.250%, 07/03/36	GBP	1,725,256	3,091,222	3,181,201	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
United Kingdom (continued)					
United Kingdom Gilt, 1.750%, 07/09/37	GBP	1,350,000	1,738,871	1,827,677	0.06
United Kingdom Gilt, 4.750%, 07/12/38	GBP	1,395,721	2,719,873	2,812,843	0.09
United Kingdom Gilt, 4.250%, 07/09/39	GBP	1,360,000	2,517,605	2,606,659	0.09
United Kingdom Gilt, 4.250%, 07/12/40	GBP	1,400,000	2,594,336	2,717,981	0.09
United Kingdom Gilt, 4.500%, 07/12/42	GBP	1,404,981	2,622,205	2,877,907	0.10
United Kingdom Gilt, 3.250%, 22/01/44	GBP	1,440,000	2,406,160	2,503,031	0.08
United Kingdom Gilt, 3.500%, 22/01/45	GBP	1,250,000	2,149,200	2,274,602	0.08
United Kingdom Gilt, 4.250%, 07/12/46	GBP	1,447,948	2,894,836	2,993,008	0.10
United Kingdom Gilt, 1.500%, 22/07/47	GBP	1,150,000	1,401,935	1,470,850	0.05
United Kingdom Gilt, 1.750%, 22/01/49	GBP	700,000	899,594	948,415	0.03
United Kingdom Gilt, 4.250%, 07/12/49	GBP	1,088,324	2,224,063	2,331,556	0.08
United Kingdom Gilt, 3.750%, 22/07/52	GBP	1,190,000	2,242,105	2,435,034	0.08
United Kingdom Gilt, 1.625%, 22/10/54	GBP	200,000	268,451	268,082	0.01
United Kingdom Gilt, 4.250%, 07/12/55	GBP	1,261,040	2,535,369	2,896,185	0.10
United Kingdom Gilt, 1.750%, 22/07/57	GBP	850,000	1,164,484	1,191,078	0.04
United Kingdom Gilt, 4.000%, 22/01/60	GBP	1,155,000	2,348,793	2,653,720	0.09
United Kingdom Gilt, 2.500%, 22/07/65	GBP	1,070,000	1,806,163	1,878,983	0.06
United Kingdom Gilt, 3.500%, 22/07/68	GBP	1,150,000	2,348,994	2,561,617	0.08
United Kingdom Gilt, 1.625%, 22/10/71	GBP	900,000	1,178,406	1,258,438	0.04
Total United Kingdom			93,967,068	95,399,387	3.19
United States					
American Municipal Power Inc, 8.084%, 15/02/50	USD	190,000	304,855	330,731	0.01
Chicago Transit Authority, 6.899%, 01/12/40	USD	300,000	388,363	405,669	0.01
City of Houston TX, 3.961%, 01/03/47	USD	50,000	50,000	54,684	0.00
Commonwealth Financing Authority, 4.144%, 01/06/38	USD	200,000	194,617	216,546	0.01
County of Miami-Dade FL Aviation Revenue, 4.280%, 01/10/41	USD	300,000	301,805	319,332	0.01
Federal Home Loan Banks, 5.250%, 11/12/20	USD	200,000	207,138	209,546	0.01
Federal Home Loan Banks, 2.500%, 13/02/24	USD	875,000	872,133	900,568	0.03
Federal Home Loan Banks, 3.250%, 16/11/28	USD	315,000	312,061	342,355	0.01
Federal Home Loan Banks, 5.500%, 15/07/36	USD	300,000	409,173	417,492	0.01
Federal Home Loan Mortgage Corp, 1.875%, 17/11/20	USD	1,000,000	999,558	999,590	0.03
Federal Home Loan Mortgage Corp, 2.375%, 13/01/22	USD	500,000	497,156	507,175	0.02
Federal Home Loan Mortgage Corp, 2.550%, 20/06/22	USD	1,000,000	1,000,000	1,000,130	0.03
Federal Home Loan Mortgage Corp, 2.890%, 16/04/24	USD	1,000,000	1,000,000	1,002,270	0.03
Federal Home Loan Mortgage Corp, 6.750%, 15/03/31	USD	200,000	257,492	290,038	0.01
Federal Home Loan Mortgage Corp, 6.250%, 15/07/32	USD	100,000	126,619	143,542	0.00
Federal National Mortgage Association, 1.500%, 30/07/20	USD	600,000	599,129	596,982	0.02
Federal National Mortgage Association, 1.875%, 28/12/20	USD	500,000	501,167	500,075	0.02
Federal National Mortgage Association, 1.375%, 07/10/21	USD	500,000	495,457	495,075	0.02
Federal National Mortgage Association, 2.000%, 05/01/22	USD	500,000	499,549	502,230	0.02
Federal National Mortgage Association, 2.625%, 11/01/22	USD	2,000,000	1,998,841	2,041,320	0.07
Federal National Mortgage Association, 2.250%, 12/04/22	USD	845,000	842,431	855,529	0.03
Federal National Mortgage Association, 2.375%, 19/01/23	USD	1,500,000	1,477,041	1,529,430	0.05
Federal National Mortgage Association, 2.625%, 06/09/24	USD	500,000	506,970	519,075	0.02
Federal National Mortgage Association, 1.875%, 24/09/26	USD	300,000	286,433	297,120	0.01
Federal National Mortgage Association, 6.625%, 15/11/30	USD	375,000	516,768	536,096	0.02
Federal National Mortgage Association, 5.625%, 15/07/37	USD	50,000	60,549	70,731	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
United States (continued)					
Los Angeles Unified School District, 5.750%, 01/07/34	USD	575,000	681,021	733,125	0.02
Los Angeles Unified School District, 6.758%, 01/07/34	USD	100,000	129,892	137,406	0.00
Metropolitan Transportation Authority, 7.336%, 15/11/39	USD	100,000	147,527	153,548	0.01
New Jersey Transportation Trust Fund Authority, 6.104%, 15/12/28	USD	200,000	218,249	208,692	0.01
New Jersey Turnpike Authority, 7.414%, 01/01/40	USD	400,000	577,130	618,852	0.02
New York State Urban Development Corp, 2.100%, 15/03/22	USD	200,000	198,545	199,720	0.01
North Texas Tollway Authority, 6.718%, 01/01/49	USD	2,000	2,597	3,102	0.00
Ohio State University, 4.800%, 01/06/11	USD	260,000	259,751	322,442	0.01
Port Authority of New York & New Jersey, 4.458%, 01/10/62	USD	200,000	192,538	240,068	0.01
Salt River Project Agricultural Improvement & Power District, 4.839%, 01/01/41	USD	195,000	208,424	239,181	0.01
State Board of Administration Finance Corp, 2.638%, 01/07/21	USD	200,000	201,010	201,700	0.01
State of California, 5.700%, 01/11/21	USD	200,000	210,476	216,176	0.01
State of California, 7.500%, 01/04/34	USD	600,000	789,753	905,424	0.03
State of California, 7.625%, 01/03/40	USD	200,000	260,596	315,444	0.01
State of Illinois, 5.100%, 01/06/33	USD	400,000	394,544	421,104	0.01
Tennessee Valley Authority, 3.875%, 15/02/21	USD	70,000	71,814	72,208	0.00
Tennessee Valley Authority, 6.750%, 01/11/25	USD	125,000	147,379	159,596	0.01
Tennessee Valley Authority, 7.125%, 01/05/30	USD	275,000	351,218	395,359	0.01
Tennessee Valley Authority, 5.250%, 15/09/39	USD	300,000	345,226	400,263	0.01
United States Treasury Note/Bond, 1.500%, 15/07/20	USD	4,000,000	3,999,782	3,981,719	0.13
United States Treasury Note/Bond, 1.625%, 31/07/20	USD	1,500,000	1,501,247	1,495,078	0.05
United States Treasury Note/Bond, 2.000%, 31/07/20	USD	825,000	824,774	825,548	0.03
United States Treasury Note/Bond, 2.625%, 31/07/20	USD	3,000,000	2,998,538	3,022,266	0.10
United States Treasury Note/Bond, 2.625%, 15/08/20	USD	1,600,000	1,614,243	1,612,562	0.05
United States Treasury Note/Bond, 8.750%, 15/08/20	USD	200,000	215,261	215,063	0.01
United States Treasury Note/Bond, 1.375%, 31/08/20	USD	1,000,000	998,118	993,867	0.03
United States Treasury Note/Bond, 2.125%, 31/08/20	USD	2,000,000	2,001,684	2,004,766	0.07
United States Treasury Note/Bond, 2.625%, 31/08/20	USD	5,000,000	4,999,197	5,041,016	0.17
United States Treasury Note/Bond, 1.375%, 15/09/20	USD	5,000,000	4,930,509	4,970,117	0.17
United States Treasury Note/Bond, 1.625%, 15/10/20	USD	2,000,000	1,997,950	1,993,672	0.07
United States Treasury Note/Bond, 1.375%, 31/10/20	USD	10,000,000	9,845,887	9,935,937	0.33
United States Treasury Note/Bond, 2.625%, 15/11/20	USD	2,235,000	2,258,547	2,258,048	0.08
United States Treasury Note/Bond, 1.625%, 30/11/20	USD	2,500,000	2,500,879	2,492,187	0.08
United States Treasury Note/Bond, 2.750%, 30/11/20	USD	5,500,000	5,506,332	5,569,180	0.19
United States Treasury Note/Bond, 1.875%, 15/12/20	USD	5,000,000	4,942,851	5,002,539	0.17
United States Treasury Note/Bond, 1.750%, 31/12/20	USD	2,000,000	1,975,779	1,997,500	0.07
United States Treasury Note/Bond, 2.000%, 15/01/21	USD	2,000,000	1,993,224	2,005,156	0.07
United States Treasury Note/Bond, 1.375%, 31/01/21	USD	3,000,000	2,993,165	2,979,141	0.10
United States Treasury Note/Bond, 2.500%, 31/01/21	USD	3,000,000	3,000,479	3,031,641	0.10
United States Treasury Note/Bond, 2.250%, 15/02/21	USD	1,000,000	999,131	1,006,875	0.03
United States Treasury Note/Bond, 3.625%, 15/02/21	USD	1,200,000	1,232,978	1,234,453	0.04
United States Treasury Note/Bond, 1.125%, 28/02/21	USD	1,000,000	1,001,551	988,789	0.03
United States Treasury Note/Bond, 2.000%, 28/02/21	USD	1,000,000	997,413	1,003,047	0.03
United States Treasury Note/Bond, 2.500%, 28/02/21	USD	8,000,000	8,075,088	8,090,625	0.27
United States Treasury Note/Bond, 2.250%, 31/03/21	USD	1,750,000	1,747,376	1,763,740	0.06
United States Treasury Note/Bond, 3.125%, 15/05/21	USD	1,150,000	1,174,529	1,178,256	0.04
United States Treasury Note/Bond, 8.125%, 15/05/21	USD	100,000	111,171	111,508	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
United States (continued)					
United States Treasury Note/Bond, 1.375%, 31/05/21	USD	500,000	499,519	496,309	0.02
United States Treasury Note/Bond, 2.000%, 31/05/21	USD	2,000,000	1,997,474	2,008,672	0.07
United States Treasury Note/Bond, 2.625%, 15/06/21	USD	3,000,000	3,000,700	3,050,273	0.10
United States Treasury Note/Bond, 1.125%, 30/06/21	USD	1,500,000	1,503,129	1,481,777	0.05
United States Treasury Note/Bond, 1.125%, 31/07/21	USD	2,700,000	2,678,559	2,665,406	0.09
United States Treasury Note/Bond, 2.125%, 15/08/21	USD	1,375,000	1,379,542	1,385,527	0.05
United States Treasury Note/Bond, 1.125%, 31/08/21	USD	3,000,000	2,972,080	2,960,625	0.10
United States Treasury Note/Bond, 1.125%, 30/09/21	USD	1,500,000	1,493,396	1,480,195	0.05
United States Treasury Note/Bond, 2.125%, 30/09/21	USD	5,000,000	4,944,317	5,042,578	0.17
United States Treasury Note/Bond, 1.250%, 31/10/21	USD	3,000,000	2,954,130	2,966,719	0.10
United States Treasury Note/Bond, 2.000%, 31/10/21	USD	2,000,000	2,003,876	2,012,187	0.07
United States Treasury Note/Bond, 2.000%, 15/11/21	USD	1,375,000	1,379,698	1,383,916	0.05
United States Treasury Note/Bond, 2.875%, 15/11/21	USD	2,225,000	2,253,834	2,283,754	0.08
United States Treasury Note/Bond, 8.000%, 15/11/21	USD	350,000	396,721	400,121	0.01
United States Treasury Note/Bond, 1.750%, 30/11/21	USD	4,000,000	3,988,205	4,001,250	0.13
United States Treasury Note/Bond, 1.875%, 30/11/21	USD	2,500,000	2,497,436	2,507,812	0.08
United States Treasury Note/Bond, 2.625%, 15/12/21	USD	5,000,000	5,018,648	5,109,766	0.17
United States Treasury Note/Bond, 2.000%, 31/12/21	USD	1,500,000	1,503,851	1,510,195	0.05
United States Treasury Note/Bond, 2.500%, 15/01/22	USD	5,000,000	5,029,448	5,094,922	0.17
United States Treasury Note/Bond, 1.500%, 31/01/22	USD	2,500,000	2,500,289	2,485,937	0.08
United States Treasury Note/Bond, 1.875%, 31/01/22	USD	10,000,000	9,804,423	10,035,156	0.34
United States Treasury Note/Bond, 2.000%, 15/02/22	USD	2,325,000	2,313,974	2,341,348	0.08
United States Treasury Note/Bond, 2.500%, 15/02/22	USD	5,000,000	5,001,390	5,098,437	0.17
United States Treasury Note/Bond, 1.750%, 28/02/22	USD	1,000,000	998,155	1,000,625	0.03
United States Treasury Note/Bond, 2.375%, 15/03/22	USD	1,425,000	1,427,873	1,450,383	0.05
United States Treasury Note/Bond, 1.750%, 31/03/22	USD	1,500,000	1,501,450	1,500,937	0.05
United States Treasury Note/Bond, 1.875%, 30/04/22	USD	2,000,000	2,006,267	2,008,125	0.07
United States Treasury Note/Bond, 1.750%, 15/05/22	USD	1,200,000	1,188,793	1,200,844	0.04
United States Treasury Note/Bond, 2.125%, 15/05/22	USD	2,750,000	2,773,110	2,780,937	0.09
United States Treasury Note/Bond, 1.875%, 31/05/22	USD	1,500,000	1,489,489	1,506,797	0.05
United States Treasury Note/Bond, 2.125%, 30/06/22	USD	2,000,000	2,003,313	2,023,750	0.07
United States Treasury Note/Bond, 2.000%, 31/07/22	USD	2,000,000	2,003,720	2,016,562	0.07
United States Treasury Note/Bond, 1.625%, 15/08/22	USD	1,250,000	1,230,727	1,246,191	0.04
United States Treasury Note/Bond, 7.250%, 15/08/22	USD	100,000	115,045	116,625	0.00
United States Treasury Note/Bond, 1.625%, 31/08/22	USD	3,000,000	2,974,942	2,990,391	0.10
United States Treasury Note/Bond, 1.875%, 31/08/22	USD	1,000,000	998,214	1,004,531	0.03
United States Treasury Note/Bond, 1.750%, 30/09/22	USD	2,000,000	1,985,616	2,001,406	0.07
United States Treasury Note/Bond, 1.875%, 30/09/22	USD	1,000,000	998,658	1,004,922	0.03
United States Treasury Note/Bond, 2.000%, 31/10/22	USD	2,700,000	2,652,336	2,723,836	0.09
United States Treasury Note/Bond, 1.625%, 15/11/22	USD	2,825,000	2,783,900	2,815,510	0.09
United States Treasury Note/Bond, 2.000%, 30/11/22	USD	1,000,000	1,002,017	1,009,063	0.03
United States Treasury Note/Bond, 2.125%, 31/12/22	USD	10,000,000	9,805,268	10,136,719	0.34
United States Treasury Note/Bond, 1.750%, 31/01/23	USD	1,500,000	1,503,475	1,501,055	0.05
United States Treasury Note/Bond, 2.375%, 31/01/23	USD	5,000,000	4,939,134	5,111,719	0.17
United States Treasury Note/Bond, 2.000%, 15/02/23	USD	2,000,000	1,990,854	2,018,906	0.07
United States Treasury Note/Bond, 7.125%, 15/02/23	USD	150,000	174,981	178,184	0.01
United States Treasury Note/Bond, 2.625%, 28/02/23	USD	10,000,000	9,968,659	10,316,406	0.35
United States Treasury Note/Bond, 1.500%, 31/03/23	USD	2,000,000	1,997,237	1,983,594	0.07
United States Treasury Note/Bond, 2.500%, 31/03/23	USD	1,000,000	989,573	1,027,891	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
United States (continued)					
United States Treasury Note/Bond, 2.750%, 30/04/23	USD	5,000,000	5,003,412	5,187,891	0.17
United States Treasury Note/Bond, 1.750%, 15/05/23	USD	2,454,000	2,424,366	2,455,534	0.08
United States Treasury Note/Bond, 1.625%, 31/05/23	USD	1,500,000	1,520,109	1,494,141	0.05
United States Treasury Note/Bond, 2.625%, 30/06/23	USD	4,000,000	3,966,430	4,137,500	0.14
United States Treasury Note/Bond, 1.250%, 31/07/23	USD	3,000,000	2,807,622	2,942,578	0.10
United States Treasury Note/Bond, 2.500%, 15/08/23	USD	2,350,000	2,347,145	2,421,234	0.08
United States Treasury Note/Bond, 6.250%, 15/08/23	USD	550,000	631,661	648,012	0.02
United States Treasury Note/Bond, 2.750%, 31/08/23	USD	4,000,000	3,968,848	4,161,875	0.14
United States Treasury Note/Bond, 2.875%, 30/09/23	USD	1,000,000	995,573	1,046,172	0.04
United States Treasury Note/Bond, 1.625%, 31/10/23	USD	2,000,000	1,909,121	1,990,000	0.07
United States Treasury Note/Bond, 2.750%, 15/11/23	USD	2,125,000	2,112,307	2,214,482	0.07
United States Treasury Note/Bond, 2.125%, 30/11/23	USD	2,000,000	1,961,061	2,031,875	0.07
United States Treasury Note/Bond, 2.875%, 30/11/23	USD	3,000,000	3,026,703	3,143,906	0.11
United States Treasury Note/Bond, 2.250%, 31/12/23	USD	3,000,000	3,011,231	3,064,922	0.10
United States Treasury Note/Bond, 2.625%, 31/12/23	USD	3,000,000	3,025,977	3,113,203	0.10
United States Treasury Note/Bond, 2.500%, 31/01/24	USD	4,000,000	4,003,162	4,131,563	0.14
United States Treasury Note/Bond, 2.750%, 15/02/24	USD	1,650,000	1,656,359	1,723,090	0.06
United States Treasury Note/Bond, 2.375%, 29/02/24	USD	7,000,000	7,035,069	7,197,422	0.24
United States Treasury Note/Bond, 2.125%, 31/03/24	USD	3,000,000	3,005,497	3,050,391	0.10
United States Treasury Note/Bond, 2.000%, 30/04/24	USD	2,000,000	1,991,206	2,022,031	0.07
United States Treasury Note/Bond, 2.250%, 30/04/24	USD	3,000,000	2,989,466	3,068,203	0.10
United States Treasury Note/Bond, 2.500%, 15/05/24	USD	5,000,000	4,935,433	5,172,266	0.17
United States Treasury Note/Bond, 2.000%, 30/06/24	USD	2,000,000	1,981,472	2,021,875	0.07
United States Treasury Note/Bond, 2.125%, 31/07/24	USD	1,000,000	1,002,016	1,016,953	0.03
United States Treasury Note/Bond, 2.375%, 15/08/24	USD	2,800,000	2,794,813	2,881,812	0.10
United States Treasury Note/Bond, 2.125%, 30/09/24	USD	2,000,000	1,989,924	2,033,750	0.07
United States Treasury Note/Bond, 2.250%, 15/11/24	USD	2,750,000	2,764,770	2,814,023	0.09
United States Treasury Note/Bond, 7.500%, 15/11/24	USD	200,000	248,811	258,016	0.01
United States Treasury Note/Bond, 2.250%, 31/12/24	USD	5,000,000	4,898,710	5,117,578	0.17
United States Treasury Note/Bond, 2.500%, 31/01/25	USD	6,000,000	5,926,569	6,222,187	0.21
United States Treasury Note/Bond, 2.000%, 15/02/25	USD	3,500,000	3,485,577	3,535,547	0.12
United States Treasury Note/Bond, 7.625%, 15/02/25	USD	200,000	251,759	261,703	0.01
United States Treasury Note/Bond, 2.750%, 28/02/25	USD	3,000,000	2,991,207	3,151,641	0.11
United States Treasury Note/Bond, 2.625%, 31/03/25	USD	1,000,000	991,386	1,044,141	0.03
United States Treasury Note/Bond, 2.875%, 30/04/25	USD	3,000,000	2,976,415	3,174,844	0.11
United States Treasury Note/Bond, 2.125%, 15/05/25	USD	2,000,000	1,926,234	2,033,750	0.07
United States Treasury Note/Bond, 2.875%, 31/05/25	USD	3,000,000	2,976,164	3,176,484	0.11
United States Treasury Note/Bond, 2.000%, 15/08/25	USD	4,000,000	3,879,008	4,038,125	0.14
United States Treasury Note/Bond, 6.875%, 15/08/25	USD	300,000	370,417	386,953	0.01
United States Treasury Note/Bond, 3.000%, 31/10/25	USD	3,000,000	3,064,477	3,206,484	0.11
United States Treasury Note/Bond, 2.250%, 15/11/25	USD	1,000,000	985,006	1,024,141	0.03
United States Treasury Note/Bond, 2.875%, 30/11/25	USD	4,000,000	4,049,122	4,248,125	0.14
United States Treasury Note/Bond, 2.625%, 31/01/26	USD	3,000,000	3,135,379	3,142,500	0.11
United States Treasury Note/Bond, 1.625%, 15/02/26	USD	2,500,000	2,515,807	2,463,281	0.08
United States Treasury Note/Bond, 6.000%, 15/02/26	USD	635,000	757,945	798,016	0.03
United States Treasury Note/Bond, 2.500%, 28/02/26	USD	4,000,000	4,040,059	4,160,000	0.14
United States Treasury Note/Bond, 2.375%, 30/04/26	USD	7,000,000	7,219,229	7,228,594	0.24
United States Treasury Note/Bond, 1.625%, 15/05/26	USD	5,000,000	4,628,357	4,920,312	0.16
United States Treasury Note/Bond, 1.500%, 15/08/26	USD	2,500,000	2,380,254	2,436,719	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
United States (continued)					
United States Treasury Note/Bond, 2.000%, 15/11/26	USD	1,100,000	1,072,029	1,108,422	0.04
United States Treasury Note/Bond, 6.500%, 15/11/26	USD	325,000	403,146	427,426	0.01
United States Treasury Note/Bond, 2.250%, 15/02/27	USD	2,000,000	1,919,269	2,049,687	0.07
United States Treasury Note/Bond, 6.625%, 15/02/27	USD	200,000	251,133	266,625	0.01
United States Treasury Note/Bond, 2.375%, 15/05/27	USD	500,000	503,030	516,953	0.02
United States Treasury Note/Bond, 2.250%, 15/08/27	USD	3,500,000	3,425,223	3,584,766	0.12
United States Treasury Note/Bond, 2.250%, 15/11/27	USD	2,000,000	1,922,520	2,047,500	0.07
United States Treasury Note/Bond, 6.125%, 15/11/27	USD	50,000	60,784	66,109	0.00
United States Treasury Note/Bond, 2.750%, 15/02/28	USD	5,200,000	5,152,776	5,529,062	0.19
United States Treasury Note/Bond, 2.875%, 15/05/28	USD	4,500,000	4,540,749	4,832,578	0.16
United States Treasury Note/Bond, 2.875%, 15/08/28	USD	6,000,000	5,942,033	6,448,125	0.22
United States Treasury Note/Bond, 5.500%, 15/08/28	USD	315,000	377,542	407,482	0.01
United States Treasury Note/Bond, 3.125%, 15/11/28	USD	6,500,000	6,705,563	7,129,687	0.24
United States Treasury Note/Bond, 2.625%, 15/02/29	USD	3,000,000	3,055,517	3,163,594	0.11
United States Treasury Note/Bond, 5.250%, 15/02/29	USD	1,000,000	1,197,154	1,284,063	0.04
United States Treasury Note/Bond, 6.250%, 15/05/30	USD	200,000	256,535	282,094	0.01
United States Treasury Note/Bond, 4.750%, 15/02/37	USD	750,000	957,059	1,026,797	0.03
United States Treasury Note/Bond, 5.000%, 15/05/37	USD	300,000	365,541	422,906	0.01
United States Treasury Note/Bond, 4.375%, 15/02/38	USD	525,000	663,487	693,902	0.02
United States Treasury Note/Bond, 4.500%, 15/05/38	USD	325,000	381,649	436,516	0.01
United States Treasury Note/Bond, 3.500%, 15/02/39	USD	475,000	488,197	564,063	0.02
United States Treasury Note/Bond, 4.250%, 15/05/39	USD	2,400,000	2,863,259	3,139,125	0.11
United States Treasury Note/Bond, 4.500%, 15/08/39	USD	2,000,000	2,419,274	2,700,937	0.09
United States Treasury Note/Bond, 4.375%, 15/11/39	USD	925,000	1,135,075	1,229,672	0.04
United States Treasury Note/Bond, 4.625%, 15/02/40	USD	1,350,000	1,736,166	1,853,297	0.06
United States Treasury Note/Bond, 4.375%, 15/05/40	USD	800,000	958,392	1,065,125	0.04
United States Treasury Note/Bond, 3.875%, 15/08/40	USD	1,550,000	1,734,127	1,935,805	0.06
United States Treasury Note/Bond, 4.250%, 15/11/40	USD	2,050,000	2,476,132	2,689,344	0.09
United States Treasury Note/Bond, 4.750%, 15/02/41	USD	1,950,000	2,580,993	2,728,477	0.09
United States Treasury Note/Bond, 4.375%, 15/05/41	USD	400,000	461,870	534,125	0.02
United States Treasury Note/Bond, 3.750%, 15/08/41	USD	500,000	578,214	613,906	0.02
United States Treasury Note/Bond, 3.125%, 15/11/41	USD	935,000	903,209	1,046,323	0.04
United States Treasury Note/Bond, 3.125%, 15/02/42	USD	800,000	772,173	894,500	0.03
United States Treasury Note/Bond, 3.000%, 15/05/42	USD	1,400,000	1,359,498	1,532,781	0.05
United States Treasury Note/Bond, 2.750%, 15/08/42	USD	1,525,000	1,383,096	1,600,059	0.05
United States Treasury Note/Bond, 2.750%, 15/11/42	USD	1,700,000	1,571,731	1,781,812	0.06
United States Treasury Note/Bond, 3.125%, 15/02/43	USD	1,000,000	1,027,402	1,115,156	0.04
United States Treasury Note/Bond, 2.875%, 15/05/43	USD	1,700,000	1,559,307	1,818,203	0.06
United States Treasury Note/Bond, 3.625%, 15/08/43	USD	300,000	322,690	362,109	0.01
United States Treasury Note/Bond, 3.750%, 15/11/43	USD	1,375,000	1,467,205	1,692,754	0.06
United States Treasury Note/Bond, 3.625%, 15/02/44	USD	1,100,000	1,121,301	1,329,109	0.04
United States Treasury Note/Bond, 3.375%, 15/05/44	USD	1,750,000	1,832,510	2,033,828	0.07
United States Treasury Note/Bond, 3.125%, 15/08/44	USD	4,000,000	4,104,161	4,462,500	0.15
United States Treasury Note/Bond, 3.000%, 15/11/44	USD	1,750,000	1,745,615	1,911,602	0.06
United States Treasury Note/Bond, 2.500%, 15/02/45	USD	350,000	325,233	348,688	0.01
United States Treasury Note/Bond, 3.000%, 15/05/45	USD	1,000,000	1,027,363	1,093,594	0.04
United States Treasury Note/Bond, 2.875%, 15/08/45	USD	750,000	740,240	801,563	0.03
United States Treasury Note/Bond, 3.000%, 15/11/45	USD	1,815,000	1,891,384	1,986,291	0.07
United States Treasury Note/Bond, 2.500%, 15/02/46	USD	2,000,000	1,959,987	1,989,375	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Government Bonds - 58.92% (continued)					
United States (continued)					
United States Treasury Note/Bond, 2.500%, 15/05/46	USD	2,500,000	2,370,776	2,485,937	0.08
United States Treasury Note/Bond, 2.250%, 15/08/46	USD	4,000,000	3,450,300	3,778,750	0.13
United States Treasury Note/Bond, 2.875%, 15/11/46	USD	1,000,000	961,249	1,070,156	0.04
United States Treasury Note/Bond, 3.000%, 15/02/47	USD	2,500,000	2,599,172	2,741,406	0.09
United States Treasury Note/Bond, 3.000%, 15/05/47	USD	2,000,000	2,060,314	2,190,625	0.07
United States Treasury Note/Bond, 2.750%, 15/08/47	USD	2,600,000	2,504,663	2,713,344	0.09
United States Treasury Note/Bond, 2.750%, 15/11/47	USD	3,900,000	3,694,597	4,070,625	0.14
United States Treasury Note/Bond, 3.000%, 15/02/48	USD	2,500,000	2,464,637	2,738,281	0.09
United States Treasury Note/Bond, 3.125%, 15/05/48	USD	4,000,000	4,110,116	4,488,750	0.15
United States Treasury Note/Bond, 3.000%, 15/08/48	USD	2,500,000	2,387,674	2,741,797	0.09
United States Treasury Note/Bond, 3.375%, 15/11/48	USD	2,000,000	2,128,998	2,354,375	0.08
United States Treasury Note/Bond, 3.000%, 15/02/49	USD	2,500,000	2,522,668	2,746,094	0.09
United States Treasury Note/Bond, 2.875%, 15/05/49	USD	1,500,000	1,608,162	1,609,219	0.05
University of California, 3.063%, 01/07/25	USD	50,000	50,000	51,826	0.00
University of California, 3.349%, 01/07/29	USD	300,000	300,683	318,918	0.01
University of California, 4.858%, 15/05/12	USD	100,000	95,130	121,342	0.00
University of California, 4.767%, 15/05/15	USD	50,000	50,000	59,142	0.00
University of Texas System, 3.354%, 15/08/47	USD	100,000	100,000	101,918	0.00
Total United States			<u>478,864,450</u>	<u>496,486,595</u>	<u>16.61</u>
Uruguay					
Uruguay Government International Bond, 4.375%, 27/10/27	USD	200,000	210,776	216,162	0.00
Uruguay Government International Bond, 4.375%, 23/01/31	USD	230,000	230,210	248,791	0.01
Uruguay Government International Bond, 4.125%, 20/11/45	USD	243,467	215,844	248,711	0.01
Uruguay Government International Bond, 5.100%, 18/06/50	USD	200,000	202,052	225,250	0.01
Total Uruguay			<u>858,882</u>	<u>938,914</u>	<u>0.03</u>
Total Government Bonds			<u>1,689,940,946</u>	<u>1,761,411,715</u>	<u>58.92</u>
Common and Preferred Stocks - 0.01%					
United Kingdom					
Swap Barclays Bank Coc	USD	300,000	300,000	300,000	0.01
Swap Standard Charter Coc	GBP	70,000	89,047	89,089	0.00
Total United Kingdom			<u>389,047</u>	<u>389,089</u>	<u>0.01</u>
Total Common and Preferred Stocks			<u>389,047</u>	<u>389,089</u>	<u>0.01</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>2,766,919,280</u>	<u>2,866,903,443</u>	<u>95.90</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Corporate Bonds - 0.61%					
Australia					
Commonwealth Bank of Australia, 3.250%, 31/03/22	AUD	300,000	221,924	219,902	0.01
Total Australia			221,924	219,902	0.01
British Virgin Islands					
CNPC General Capital Ltd, 3.950%, 19/04/22	USD	200,000	199,931	206,962	0.01
Total British Virgin Islands			199,931	206,962	0.01
Canada					
407 International Inc, 3.720%, 11/05/48	CAD	300,000	232,833	258,116	0.01
407 International Inc, 3.980%, 11/09/52	CAD	100,000	71,607	90,451	0.00
55 Ontario School Board Trust, 5.900%, 02/06/33	CAD	200,000	196,369	210,960	0.01
Alimentation Couche-Tard Inc, 3.056%, 26/07/24	CAD	200,000	151,201	156,399	0.00
AltaLink LP, 2.747%, 29/05/26	CAD	300,000	241,832	237,925	0.01
Bank of Montreal, 2.840%, 04/06/20	CAD	500,000	398,470	385,858	0.01
Bank of Montreal, 2.100%, 06/10/20	CAD	100,000	71,197	76,684	0.00
Bank of Montreal, 2.270%, 11/07/22	CAD	300,000	222,646	231,402	0.01
Bank of Montreal, 3.320%, 01/06/26	CAD	100,000	76,875	78,111	0.00
Bank of Montreal, 2.700%, 09/12/26	CAD	200,000	150,819	158,107	0.00
Bank of Montreal, 3.190%, 01/03/28	CAD	200,000	152,728	163,845	0.01
Bank of Nova Scotia, 3.270%, 11/01/21	CAD	300,000	280,502	234,201	0.01
Bank of Nova Scotia, 1.900%, 02/12/21	CAD	200,000	157,269	152,859	0.00
Bank of Nova Scotia, 1.830%, 27/04/22	CAD	300,000	220,409	228,638	0.01
Bank of Nova Scotia, 2.290%, 28/06/24	CAD	100,000	76,597	77,311	0.00
Bank of Nova Scotia, 2.620%, 02/12/26	CAD	300,000	219,666	235,819	0.01
bcIMC Realty Corp, 2.150%, 11/08/22	CAD	200,000	150,017	153,506	0.00
Bell Canada Inc, 3.350%, 22/03/23	CAD	100,000	96,800	79,288	0.00
Bell Canada Inc, 4.700%, 11/09/23	CAD	200,000	193,201	166,612	0.01
Bell Canada Inc, 3.600%, 29/09/27	CAD	300,000	223,119	241,869	0.01
Bell Canada Inc, 4.450%, 27/02/47	CAD	200,000	162,836	167,988	0.01
British Columbia Ferry Services Inc, 4.289%, 28/04/44	CAD	300,000	260,092	283,351	0.01
Brookfield Asset Management Inc, 4.540%, 31/03/23	CAD	50,000	49,934	41,014	0.00
Brookfield Asset Management Inc, 3.800%, 16/03/27	CAD	200,000	150,694	160,049	0.01
Brookfield Renewable Partners ULC, 5.140%, 13/10/20	CAD	200,000	163,751	158,557	0.01
Canadian Imperial Bank of Commerce, 1.900%, 26/04/21	CAD	200,000	148,798	152,958	0.00
Canadian Imperial Bank of Commerce, 1.640%, 12/07/21	CAD	200,000	150,812	152,159	0.00
Canadian Imperial Bank of Commerce, 2.040%, 21/03/22	CAD	400,000	300,462	306,516	0.01
Canadian Imperial Bank of Commerce, 3.300%, 26/05/25	CAD	200,000	153,069	162,701	0.01
Canadian National Railway Co, 2.800%, 22/09/25	CAD	200,000	160,434	158,650	0.01
Canadian Natural Resources Ltd, 2.890%, 14/08/20	CAD	200,000	152,095	154,062	0.00
Capital Desjardins Inc, 4.954%, 15/12/26	CAD	50,000	52,827	40,734	0.00
Choice Properties Real Estate Investment Trust, 3.556%, 09/09/24	CAD	200,000	150,742	158,731	0.01
CU Inc, 3.763%, 19/11/46	CAD	200,000	162,646	171,598	0.01
CU Inc, 3.548%, 22/11/47	CAD	300,000	225,433	249,475	0.01
Daimler Canada Finance Inc, 2.300%, 23/11/20	CAD	300,000	224,635	229,818	0.01
Enbridge Gas Distribution Inc, 4.950%, 22/11/50	CAD	200,000	211,721	209,050	0.01
Enbridge Inc, 3.190%, 05/12/22	CAD	50,000	48,766	39,389	0.00
Enbridge Inc, 4.570%, 11/03/44	CAD	200,000	126,227	167,238	0.01
Enbridge Pipelines Inc, 4.550%, 17/08/43	CAD	300,000	298,635	262,549	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
<i>Other transferable securities (continued)</i>					
<i>Corporate Bonds - 0.61% (continued)</i>					
<i>Canada (continued)</i>					
EPCOR Utilities Inc, 3.554%, 27/11/47	CAD	300,000	226,626	250,329	0.01
Fairfax Financial Holdings Ltd, 4.250%, 06/12/27	CAD	300,000	226,726	236,862	0.01
Federation des Caisses Desjardins du Quebec, 2.091%, 17/01/22	CAD	300,000	231,068	230,378	0.01
Ford Credit Canada Co, 2.710%, 23/02/22	CAD	300,000	227,514	226,854	0.01
Greater Toronto Airports Authority, 1.510%, 16/02/21	CAD	300,000	236,048	228,129	0.01
Great-West Lifeco Inc, 4.650%, 13/08/20	CAD	100,000	101,316	78,662	0.00
Honda Canada Finance Inc, 3.444%, 23/05/25	CAD	300,000	229,615	241,894	0.01
HSBC Bank Canada, 2.449%, 29/01/21	CAD	200,000	149,976	154,080	0.00
HSBC Bank Canada, 2.170%, 29/06/22	CAD	200,000	147,418	153,107	0.00
Hydro One Inc, 4.400%, 01/06/20	CAD	100,000	101,026	78,171	0.00
Hydro One Inc, 2.770%, 24/02/26	CAD	300,000	222,656	236,579	0.01
Hydro One Inc, 6.590%, 22/04/43	CAD	100,000	132,703	120,066	0.00
Hydro One Inc, 3.720%, 18/11/47	CAD	100,000	74,946	84,313	0.00
Inter Pipeline Ltd, 4.967%, 02/02/21	CAD	300,000	249,003	239,339	0.01
John Deere Canada Funding Inc, 3.020%, 13/07/23	CAD	300,000	229,848	236,839	0.01
Loblaw Cos Ltd, 4.860%, 12/09/23	CAD	200,000	160,278	167,099	0.01
Manulife Financial Corp, 3.049%, 20/08/29	CAD	200,000	155,864	156,558	0.00
National Bank of Canada, 3.183%, 01/02/28	CAD	300,000	222,613	232,810	0.01
Nissan Canada Financial Services Inc, 2.606%, 05/03/21	CAD	200,000	153,178	153,751	0.00
North West Redwater Partnership Via NWR Financing Co Ltd, 3.650%, 01/06/35	CAD	200,000	150,441	161,912	0.01
North West Redwater Partnership Via NWR Financing Co Ltd, 4.350%, 10/01/39	CAD	100,000	84,490	87,082	0.00
Nova Scotia Power Inc, 3.612%, 01/05/45	CAD	300,000	224,196	242,043	0.01
OMERS Realty Corp, 3.331%, 05/06/25	CAD	300,000	231,979	242,479	0.01
Pembina Pipeline Corp, 2.990%, 22/01/24	CAD	300,000	238,253	234,137	0.01
RioCan Real Estate Investment Trust, 3.209%, 29/09/23	CAD	200,000	152,035	156,919	0.00
Rogers Communications Inc, 4.000%, 06/06/22	CAD	100,000	99,538	80,431	0.00
Rogers Communications Inc, 4.000%, 13/03/24	CAD	300,000	279,978	245,193	0.01
Royal Bank of Canada, 2.030%, 15/03/21	CAD	200,000	151,125	153,316	0.00
Royal Bank of Canada, 1.583%, 13/09/21	CAD	200,000	147,249	151,971	0.00
Royal Bank of Canada, 2.000%, 21/03/22	CAD	300,000	225,185	229,742	0.01
Royal Bank of Canada, 2.949%, 01/05/23	CAD	200,000	151,157	158,217	0.01
Royal Bank of Canada, 3.296%, 26/09/23	CAD	500,000	387,259	398,064	0.01
Royal Bank of Canada, 3.310%, 20/01/26	CAD	200,000	161,171	155,659	0.00
Shaw Communications Inc, 3.800%, 01/03/27	CAD	200,000	147,482	161,558	0.01
Sun Life Financial Inc, 4.570%, 23/08/21	CAD	300,000	250,732	242,101	0.01
TD Capital Trust IV, 6.631%, 30/06/08	CAD	50,000	58,836	41,475	0.00
TELUS Corp, 3.350%, 01/04/24	CAD	200,000	177,551	159,288	0.01
TELUS Corp, 4.700%, 06/03/48	CAD	300,000	233,316	257,069	0.01
Teranet Holdings LP, 5.754%, 17/12/40	CAD	100,000	81,547	83,035	0.00
Toronto-Dominion Bank, 1.994%, 23/03/22	CAD	200,000	150,132	153,226	0.00
Toronto-Dominion Bank, 3.005%, 30/05/23	CAD	300,000	227,547	238,069	0.01
Toronto-Dominion Bank, 3.224%, 25/07/29	CAD	200,000	150,639	156,614	0.00
TransCanada PipeLines Ltd, 3.650%, 15/11/21	CAD	100,000	99,947	79,312	0.00
TransCanada PipeLines Ltd, 4.350%, 06/06/46	CAD	100,000	77,282	82,731	0.00
TransCanada PipeLines Ltd, 4.180%, 03/07/48	CAD	300,000	230,844	242,314	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
<i>Other transferable securities (continued)</i>					
<i>Corporate Bonds - 0.61% (continued)</i>					
<i>Canada (continued)</i>					
Union Gas Ltd, 2.880%, 22/11/27	CAD	400,000	298,623	315,944	0.01
Wells Fargo Canada Corp, 3.040%, 29/01/21	CAD	300,000	246,908	233,099	0.01
Total Canada			<u>15,532,630</u>	<u>15,693,368</u>	<u>0.52</u>
<i>Netherlands</i>					
Bank Nederlandse Gemeenten NV, 3.500%, 19/07/27	AUD	300,000	238,745	236,116	0.01
Total Netherlands			<u>238,745</u>	<u>236,116</u>	<u>0.01</u>
<i>Supranationals</i>					
African Development Bank, 3.300%, 27/07/27	AUD	200,000	148,870	155,045	0.01
Total Supranationals			<u>148,870</u>	<u>155,045</u>	<u>0.01</u>
<i>Sweden</i>					
Swedbank Hypotek AB, 1.000%, 20/12/23	SEK	4,000,000	448,716	447,194	0.01
Total Sweden			<u>448,716</u>	<u>447,194</u>	<u>0.01</u>
<i>United Kingdom</i>					
Prudential PLC, 5.625%, 20/10/51	GBP	100,000	129,866	140,066	0.00
Total United Kingdom			<u>129,866</u>	<u>140,066</u>	<u>0.00</u>
<i>United States</i>					
Anheuser-Busch InBev Finance Inc, 2.600%, 15/05/24	CAD	200,000	156,851	153,414	0.00
AT&T Inc, 2.350%, 05/09/29	EUR	200,000	233,250	253,185	0.01
Bank of America Corp, 2.604%, 15/03/23	CAD	200,000	150,655	154,230	0.01
Illinois Tool Works Inc, 0.250%, 05/12/24	EUR	100,000	111,053	114,267	0.00
Manulife Finance Delaware LP, 5.059%, 15/12/41	CAD	50,000	48,867	45,607	0.00
Mondelez International Inc, 3.250%, 07/03/25	CAD	200,000	146,577	157,166	0.01
Wells Fargo & Co, 2.975%, 19/05/26	CAD	300,000	223,356	233,009	0.01
Total United States			<u>1,070,609</u>	<u>1,110,878</u>	<u>0.04</u>
Total Corporate Bonds			<u>17,991,291</u>	<u>18,209,531</u>	<u>0.61</u>
<i>Government Bonds - 1.63%</i>					
<i>Australia</i>					
New South Wales Treasury Corp, 3.000%, 20/05/27	AUD	600,000	463,488	464,292	0.02
Northern Territory Treasury Corp, 2.750%, 21/10/24	AUD	400,000	292,910	296,141	0.01
Tasmanian Public Finance Corp, 3.250%, 24/01/28	AUD	300,000	224,482	232,988	0.01
Western Australian Treasury Corp, 3.250%, 20/07/28	AUD	200,000	148,408	157,630	0.00
Total Australia			<u>1,129,288</u>	<u>1,151,051</u>	<u>0.04</u>
<i>Canada</i>					
Canada Post Corp, 4.360%, 16/07/40	CAD	200,000	178,888	205,377	0.01
Canadian Government Bond, 2.250%, 01/02/21	CAD	1,000,000	758,284	773,912	0.03
Canadian Government Bond, 0.750%, 01/03/21	CAD	1,050,000	782,431	793,452	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
<i>Other transferable securities (continued)</i>					
<i>Government Bonds - 1.63% (continued)</i>					
<i>Canada (continued)</i>					
Canadian Government Bond, 1.500%, 01/08/21	CAD	1,000,000	760,765	766,222	0.03
Canadian Government Bond, 0.500%, 01/03/22	CAD	1,500,000	1,103,007	1,120,061	0.04
Canadian Government Bond, 1.000%, 01/09/22	CAD	800,000	603,039	604,186	0.02
Canadian Government Bond, 2.000%, 01/09/23	CAD	900,000	681,713	705,330	0.02
Canadian Government Bond, 1.500%, 01/09/24	CAD	300,000	221,965	230,872	0.01
Canadian Government Bond, 2.250%, 01/06/29	CAD	1,000,000	776,230	820,540	0.03
Canadian Government Bond, 2.750%, 01/12/48	CAD	955,000	823,241	911,385	0.03
Canadian Government Bond, 2.000%, 01/12/51	CAD	300,000	226,282	248,322	0.01
Canadian When Issued Government Bond, 1.500%,	CAD	800,000	583,525	615,120	0.02
City of Montreal Canada, 3.000%, 01/09/25	CAD	200,000	153,693	160,657	0.00
City of Montreal Canada, 3.500%, 01/12/38	CAD	300,000	234,951	254,991	0.01
City of Toronto Canada, 3.400%, 21/05/24	CAD	200,000	186,281	163,049	0.01
Hydro-Quebec, 9.400%, 01/02/21	USD	300,000	327,069	333,435	0.01
Hydro-Quebec, 8.400%, 15/01/22	USD	50,000	55,414	57,705	0.00
Hydro-Quebec, 6.000%, 15/08/31	CAD	200,000	209,030	213,346	0.01
Hydro-Quebec, 5.000%, 15/02/45	CAD	300,000	326,446	338,197	0.01
Hydro-Quebec, 5.000%, 15/02/50	CAD	300,000	355,297	353,907	0.01
Hydro-Quebec, 4.000%, 15/02/55	CAD	600,000	555,731	627,173	0.02
Labrador-Island Link Funding Trust, 3.760%, 01/06/33	CAD	300,000	283,919	272,598	0.01
Municipal Finance Authority of British Columbia, 2.500%, 19/04/26	CAD	100,000	78,515	78,635	0.00
Municipal Finance Authority of British Columbia, 3.050%, 23/10/28	CAD	300,000	231,121	245,287	0.01
Ontario Electricity Financial Corp, 8.250%, 22/06/26	CAD	200,000	257,812	213,654	0.01
Province of Alberta Canada, 1.600%, 01/09/22	CAD	300,000	233,732	228,682	0.01
Province of Alberta Canada, 3.100%, 01/06/24	CAD	200,000	186,813	161,990	0.00
Province of Alberta Canada, 2.200%, 01/06/26	CAD	500,000	365,073	386,987	0.01
Province of Alberta Canada, 2.550%, 01/06/27	CAD	200,000	149,813	158,026	0.00
Province of Alberta Canada, 2.900%, 01/12/28	CAD	200,000	150,366	162,336	0.01
Province of Alberta Canada, 2.900%, 20/09/29	CAD	200,000	158,502	162,406	0.01
Province of Alberta Canada, 3.450%, 01/12/43	CAD	400,000	365,976	356,215	0.01
Province of Alberta Canada, 3.300%, 01/12/46	CAD	200,000	167,377	175,669	0.01
Province of Alberta Canada, 3.050%, 01/12/48	CAD	300,000	228,648	253,795	0.01
Province of Alberta Canada, 3.100%, 01/06/50	CAD	200,000	157,797	171,894	0.01
Province of British Columbia Canada, 2.850%, 18/06/25	CAD	200,000	162,087	161,619	0.00
Province of British Columbia Canada, 2.550%, 18/06/27	CAD	400,000	298,709	318,249	0.01
Province of British Columbia Canada, 2.950%, 18/12/28	CAD	400,000	310,157	328,917	0.01
Province of British Columbia Canada, 3.200%, 18/06/44	CAD	250,000	214,960	219,355	0.01
Province of British Columbia Canada, 2.800%, 18/06/48	CAD	500,000	339,437	414,184	0.01
Province of Manitoba Canada, 4.400%, 05/09/25	CAD	200,000	209,387	174,407	0.01
Province of Manitoba Canada, 2.600%, 02/06/27	CAD	400,000	316,226	316,501	0.01
Province of Manitoba Canada, 4.600%, 05/03/38	CAD	200,000	207,680	198,694	0.01
Province of Manitoba Canada, 3.350%, 05/03/43	CAD	200,000	186,381	172,653	0.01
Province of Manitoba Canada, 4.050%, 05/09/45	CAD	200,000	197,406	194,256	0.01
Province of Manitoba Canada, 3.400%, 05/09/48	CAD	400,000	318,249	355,407	0.01
Province of New Brunswick Canada, 1.550%, 04/05/22	CAD	400,000	282,293	304,652	0.01
Province of New Brunswick Canada, 3.100%, 14/08/28	CAD	400,000	304,990	327,793	0.01
Province of New Brunswick Canada, 5.650%, 27/12/28	CAD	100,000	114,521	98,206	0.00
Province of New Brunswick Canada, 3.100%, 14/08/48	CAD	200,000	153,178	165,198	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
<i>Other transferable securities (continued)</i>					
<i>Government Bonds - 1.63% (continued)</i>					
<i>Canada (continued)</i>					
Province of Newfoundland and Labrador Canada, 3.000%, 02/06/26	CAD	200,000	152,810	161,371	0.00
Province of Newfoundland and Labrador Canada, 2.850%, 02/06/28	CAD	300,000	224,441	239,258	0.01
Province of Newfoundland and Labrador Canada, 5.600%, 17/10/33	CAD	100,000	118,632	103,783	0.00
Province of Nova Scotia Canada, 4.400%, 01/06/42	CAD	200,000	214,019	202,114	0.01
Province of Nova Scotia Canada, 3.450%, 01/06/45	CAD	200,000	175,782	179,053	0.01
Province of Ontario Canada, 2.600%, 08/09/23	CAD	700,000	529,511	553,261	0.02
Province of Ontario Canada, 3.500%, 02/06/24	CAD	800,000	733,795	660,013	0.02
Province of Ontario Canada, 2.300%, 08/09/24	CAD	200,000	151,564	156,406	0.00
Province of Ontario Canada, 2.600%, 02/06/25	CAD	700,000	505,171	555,993	0.02
Province of Ontario Canada, 2.600%, 02/06/27	CAD	300,000	226,132	238,359	0.01
Province of Ontario Canada, 2.900%, 02/06/28	CAD	500,000	378,817	406,486	0.01
Province of Ontario Canada, 2.700%, 02/06/29	CAD	300,000	228,097	240,663	0.01
Province of Ontario Canada, 4.650%, 02/06/41	CAD	700,000	661,872	730,073	0.02
Province of Ontario Canada, 2.900%, 02/12/46	CAD	700,000	540,778	578,063	0.02
Province of Ontario Canada, 2.800%, 02/06/48	CAD	400,000	298,047	325,742	0.01
Province of Ontario Canada, 2.900%, 02/06/49	CAD	900,000	663,177	748,810	0.02
Province of Quebec Canada, 4.250%, 01/12/21	CAD	500,000	511,389	406,007	0.01
Province of Quebec Canada, 7.125%, 09/02/24	USD	50,000	57,361	60,802	0.00
Province of Quebec Canada, 3.750%, 01/09/24	CAD	300,000	286,093	251,196	0.01
Province of Quebec Canada, 2.750%, 01/09/25	CAD	900,000	695,099	722,087	0.02
Province of Quebec Canada, 2.500%, 01/09/26	CAD	200,000	158,714	158,373	0.00
Province of Quebec Canada, 2.750%, 01/09/27	CAD	400,000	318,510	322,207	0.01
Province of Quebec Canada, 2.750%, 01/09/28	CAD	500,000	375,618	403,467	0.01
Province of Quebec Canada, 3.500%, 01/12/48	CAD	1,000,000	796,550	931,081	0.03
Province of Saskatchewan Canada, 3.200%, 03/06/24	CAD	300,000	253,648	244,213	0.01
Province of Saskatchewan Canada, 3.900%, 02/06/45	CAD	200,000	183,594	192,173	0.01
Province of Saskatchewan Canada, 3.300%, 02/06/48	CAD	200,000	161,069	176,837	0.01
PSP Capital Inc, 1.730%, 21/06/22	CAD	200,000	156,671	153,224	0.00
Regional Municipality of York, 2.500%, 02/06/26	CAD	100,000	78,135	78,184	0.00
Total Canada			26,369,503	27,254,803	0.91
<i>Japan</i>					
Japan Expressway Holding and Debt Repayment Agency, 0.791%, 31/10/22	JPY	200,000,000	1,704,748	1,909,913	0.06
Japan Expressway Holding and Debt Repayment Agency, 0.747%, 31/01/24	JPY	200,000,000	1,714,095	1,926,601	0.07
Japan Expressway Holding and Debt Repayment Agency, 0.645%, 29/03/24	JPY	200,000,000	1,700,311	1,919,881	0.07
Japan Finance Organization for Municipalities, 0.911%, 14/07/23	JPY	200,000,000	1,722,293	1,930,610	0.07
Major Joint Local Government Bond, 0.660%, 23/02/24	JPY	200,000,000	1,703,701	1,913,347	0.06
Major Joint Local Government Bond, 0.660%, 25/03/24	JPY	200,000,000	1,699,549	1,914,331	0.06
Total Japan			10,244,697	11,514,683	0.39

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities (continued)					
Government Bonds - 1.63% (continued)					
Korea					
Export-Import Bank of Korea, 2.375%, 21/04/27	USD	100,000	99,064	97,300	0.00
Total Korea			99,064	97,300	0.00
Malaysia					
Malaysia Government Bond, 3.441%, 15/02/21	MYR	2,900,000	704,731	703,712	0.02
Malaysia Government Bond, 4.048%, 30/09/21	MYR	3,900,000	1,106,239	958,763	0.03
Malaysia Government Bond, 3.882%, 10/03/22	MYR	300,000	67,881	73,660	0.00
Malaysia Government Bond, 3.418%, 15/08/22	MYR	500,000	159,248	121,148	0.00
Malaysia Government Bond, 3.480%, 15/03/23	MYR	3,300,000	847,505	800,065	0.03
Malaysia Government Bond, 3.882%, 14/03/25	MYR	2,500,000	627,445	615,820	0.02
Malaysia Government Bond, 3.955%, 15/09/25	MYR	3,000,000	688,254	741,750	0.02
Malaysia Government Bond, 3.900%, 30/11/26	MYR	3,500,000	806,615	861,529	0.03
Malaysia Government Bond, 3.899%, 16/11/27	MYR	1,500,000	348,413	368,722	0.01
Malaysia Government Bond, 3.885%, 15/08/29	MYR	1,000,000	245,521	246,906	0.01
Malaysia Government Bond, 4.254%, 31/05/35	MYR	1,800,000	415,991	446,165	0.02
Malaysia Government Bond, 4.762%, 07/04/37	MYR	2,550,000	616,969	669,868	0.02
Malaysia Government Bond, 4.736%, 15/03/46	MYR	3,000,000	710,495	767,594	0.03
Malaysia Government Investment Issue, 3.799%, 27/08/20	MYR	600,000	162,469	146,105	0.01
Malaysia Government Investment Issue, 4.444%, 22/05/24	MYR	3,500,000	962,213	882,144	0.03
Total Malaysia			8,469,989	8,403,951	0.28
New Zealand					
New Zealand Government Bond, 2.750%, 15/04/37	NZD	300,000	185,714	226,237	0.01
Total New Zealand			185,714	226,237	0.01
Total Government Bonds			46,498,255	48,648,025	1.63
Total Other transferable securities			64,489,546	66,857,556	2.24
TOTAL INVESTMENTS			2,831,408,826	2,933,760,999	98.14

Derivatives

Forward Foreign Exchange Contracts – 0.00%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold RUB, due 08/07/19	BNP Paribas SA	1,045,879	75,000,000	3,613	0.00
Bought EUR / Sold RUB, due 08/07/19	Citibank NA	3,067,913	220,000,000	10,598	0.00
Bought RUB / Sold EUR, due 08/07/19	BNP Paribas SA	75,000,000	1,018,170	27,958	0.00
Bought RUB / Sold EUR, due 08/07/19	Citibank NA	220,000,000	3,014,277	50,513	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts				92,682	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts – 0.00% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought RUB / Sold EUR, due 06/08/19	BNP Paribas SA	75,000,000	1,039,198	(3,651)	(0.00)
Bought RUB / Sold EUR, due 06/08/19	Citibank NA	220,000,000	3,048,274	(10,660)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(14,311)	(0.00)
Total Forward Foreign Exchange Contracts				78,371	0.00

Forward Foreign Exchange Contracts Hedge – (0.15)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold CHF, due 06/08/19	HSBC Bank PLC	6,000	4,091	6	0.00
Bought AUD / Sold EUR, due 03/07/19	UBS AG London	3,983,000	2,451,149	3,568	0.00
Bought AUD / Sold GBP, due 03/07/19	UBS AG London	24,637,000	13,572,901	14,522	0.00
Bought AUD / Sold USD, due 03/07/19	UBS AG London	2,570,000	1,798,396	5,167	0.00
Bought CAD / Sold CHF, due 03/07/19	UBS AG London	176,000	131,199	112	0.00
Bought CAD / Sold CHF, due 06/08/19	HSBC Bank PLC	12,000	8,913	19	0.00
Bought CAD / Sold EUR, due 03/07/19	UBS AG London	7,652,000	5,129,559	13,855	0.00
Bought CAD / Sold GBP, due 03/07/19	UBS AG London	49,449,000	29,684,836	60,272	0.00
Bought CAD / Sold GBP, due 03/07/19	Westpac Banking Corp	1,215,000	712,585	22,856	0.00
Bought CAD / Sold USD, due 03/07/19	UBS AG London	5,059,000	3,854,602	16,927	0.00
Bought CHF / Sold AUD, due 03/07/19	UBS AG London	65,632	94,000	1,355	0.00
Bought CHF / Sold AUD, due 06/08/19	UBS AG London	64,221	94,000	40	0.00
Bought CHF / Sold CAD, due 03/07/19	UBS AG London	131,428	176,000	123	0.00
Bought CHF / Sold CNH, due 03/07/19	Goldman Sachs International	16,162	113,000	137	0.00
Bought CHF / Sold CNH, due 03/07/19	UBS AG London	30,219	208,000	733	0.00
Bought CHF / Sold CNH, due 05/08/19	UBS AG London	45,529	321,000	144	0.00
Bought CHF / Sold CZK, due 05/08/19	UBS AG London	5,761	132,000	16	0.00
Bought CHF / Sold DKK, due 03/07/19	UBS AG London	11,741	78,000	141	0.00
Bought CHF / Sold DKK, due 05/08/19	UBS AG London	11,627	78,000	26	0.00
Bought CHF / Sold EUR, due 03/07/19	Goldman Sachs International	7,820	7,000	49	0.00
Bought CHF / Sold EUR, due 03/07/19	Merrill Lynch International	595,794	530,000	7,515	0.00
Bought CHF / Sold EUR, due 03/07/19	UBS AG London	1,778,890	1,592,957	10,466	0.00
Bought CHF / Sold EUR, due 03/07/19	Westpac Banking Corp	14,566	13,000	135	0.00
Bought CHF / Sold EUR, due 05/08/19	BNP Paribas SA	600,884	540,000	1,595	0.00
Bought CHF / Sold EUR, due 05/08/19	HSBC Bank PLC	600,952	540,000	1,666	0.00
Bought CHF / Sold GBP, due 03/07/19	Goldman Sachs International	3,772	3,000	51	0.00
Bought CHF / Sold GBP, due 03/07/19	UBS AG London	7,692,420	6,180,096	24,610	0.00
Bought CHF / Sold GBP, due 03/07/19	Westpac Banking Corp	2,532	2,000	52	0.00
Bought CHF / Sold GBP, due 05/08/19	Westpac Banking Corp	230,781	186,000	335	0.00
Bought CHF / Sold HUF, due 03/07/19	UBS AG London	7,808	2,259,000	39	0.00
Bought CHF / Sold HUF, due 05/08/19	UBS AG London	3,812	1,109,000	1	0.00
Bought CHF / Sold IDR, due 05/08/19	BNP Paribas SA	14,575	211,269,000	99	0.00
Bought CHF / Sold ILS, due 03/07/19	UBS AG London	8,359	30,000	162	0.00
Bought CHF / Sold JPY, due 03/07/19	Goldman Sachs International	6,040	657,000	97	0.00
Bought CHF / Sold JPY, due 03/07/19	Merrill Lynch International	819,091	89,063,000	13,459	0.00
Bought CHF / Sold JPY, due 03/07/19	Westpac Banking Corp	10,352	1,118,000	241	0.00
Bought CHF / Sold JPY, due 05/08/19	HSBC Bank PLC	823,462	90,838,000	1,952	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.15)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold KRW, due 03/07/19	Standard Chartered Bank	59,355	70,242,000	47	0.00
Bought CHF / Sold KRW, due 05/08/19	UBS AG London	59,671	70,242,000	501	0.00
Bought CHF / Sold MXN, due 03/07/19	UBS AG London	10,531	201,000	341	0.00
Bought CHF / Sold MXN, due 05/08/19	UBS AG London	14,370	283,000	136	0.00
Bought CHF / Sold MYR, due 03/07/19	UBS AG London	20,081	84,000	271	0.00
Bought CHF / Sold MYR, due 05/08/19	UBS AG London	14,723	62,000	153	0.00
Bought CHF / Sold NOK, due 03/07/19	UBS AG London	6,792	59,000	47	0.00
Bought CHF / Sold NOK, due 05/08/19	UBS AG London	6,767	59,000	35	0.00
Bought CHF / Sold NZD, due 03/07/19	UBS AG London	7,886	12,000	29	0.00
Bought CHF / Sold PLN, due 03/07/19	UBS AG London	13,083	50,000	11	0.00
Bought CHF / Sold PLN, due 05/08/19	UBS AG London	13,049	50,000	6	0.00
Bought CHF / Sold RUB, due 05/08/19	Barclays Bank PLC	7,938	514,000	57	0.00
	Goldman Sachs				
Bought CHF / Sold SEK, due 03/07/19	International	3,785	36,000	2	0.00
Bought CHF / Sold SEK, due 03/07/19	UBS AG London	18,916	179,000	109	0.00
Bought CHF / Sold SEK, due 05/08/19	UBS AG London	22,678	215,000	102	0.00
Bought CHF / Sold SGD, due 03/07/19	UBS AG London	10,950	15,000	145	0.00
Bought CHF / Sold SGD, due 05/08/19	UBS AG London	10,807	15,000	26	0.00
Bought CHF / Sold THB, due 05/08/19	HSBC Bank PLC	16,498	518,000	71	0.00
Bought CHF / Sold USD, due 03/07/19	Barclays Bank PLC	752,074	747,334	24,098	0.00
Bought CHF / Sold USD, due 03/07/19	BNP Paribas SA	752,169	747,333	24,197	0.00
Bought CHF / Sold USD, due 03/07/19	Citibank NA	752,176	747,333	24,205	0.00
	Goldman Sachs				
Bought CHF / Sold USD, due 03/07/19	International	25,765	26,000	428	0.00
Bought CHF / Sold USD, due 03/07/19	UBS AG London	792,000	809,507	2,879	0.00
Bought CHF / Sold USD, due 03/07/19	Westpac Banking Corp	28,082	28,000	805	0.00
Bought CHF / Sold USD, due 05/08/19	BNP Paribas SA	746,829	765,334	3,089	0.00
Bought CHF / Sold USD, due 05/08/19	Merrill Lynch International	746,827	765,333	3,088	0.00
Bought CHF / Sold USD, due 05/08/19	Westpac Banking Corp	746,774	765,333	3,033	0.00
Bought CNH / Sold USD, due 03/07/19	UBS AG London	9,072,000	1,319,433	515	0.00
Bought CZK / Sold USD, due 03/07/19	UBS AG London	2,415,000	108,004	87	0.00
Bought DKK / Sold EUR, due 03/07/19	UBS AG London	3,329,000	446,022	7	0.00
Bought DKK / Sold GBP, due 03/07/19	UBS AG London	18,099,000	2,169,583	393	0.00
Bought DKK / Sold USD, due 03/07/19	UBS AG London	2,042,000	311,204	389	0.00
Bought EUR / Sold AUD, due 03/07/19	UBS AG London	2,474,386	3,983,000	22,896	0.00
Bought EUR / Sold CNH, due 03/07/19	UBS AG London	1,191,209	9,217,000	15,618	0.00
Bought EUR / Sold CNH, due 03/07/19	Westpac Banking Corp	610,858	4,772,000	1,393	0.00
Bought EUR / Sold CNH, due 05/08/19	UBS AG London	1,784,236	13,989,000	2,317	0.00
Bought EUR / Sold CZK, due 05/08/19	UBS AG London	175,293	4,468,000	74	0.00
Bought EUR / Sold GBP, due 03/07/19	BNP Paribas SA	320,125	285,000	1,851	0.00
Bought EUR / Sold IDR, due 05/08/19	BNP Paribas SA	624,767	10,103,107,000	1,025	0.00
Bought EUR / Sold ILS, due 03/07/19	UBS AG London	168,051	678,000	1,281	0.00
Bought EUR / Sold JPY, due 03/07/19	BNP Paribas SA	799,816	97,377,000	7,019	0.00
Bought EUR / Sold JPY, due 03/07/19	Merrill Lynch International	16,226,608	1,983,102,500	72,536	0.00
Bought EUR / Sold JPY, due 03/07/19	UBS AG London	16,227,538	1,983,102,500	73,594	0.00
Bought EUR / Sold KRW, due 05/08/19	Standard Chartered Bank	2,417,200	3,172,237,000	10,260	0.00
Bought EUR / Sold MXN, due 03/07/19	UBS AG London	541,689	11,623,000	12,028	0.00
Bought EUR / Sold MXN, due 05/08/19	UBS AG London	530,476	11,623,000	4,107	0.00
Bought EUR / Sold MYR, due 03/07/19	UBS AG London	527,071	2,476,000	1,133	0.00
Bought EUR / Sold MYR, due 05/08/19	UBS AG London	527,274	2,476,000	3,268	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.15)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold NOK, due 05/08/19	UBS AG London	144,961	1,406,000	448	0.00
Bought EUR / Sold RUB, due 05/08/19	Barclays Bank PLC	171,389	12,375,000	469	0.00
Bought EUR / Sold SEK, due 05/08/19	UBS AG London	851,350	8,978,000	2,089	0.00
Bought EUR / Sold SGD, due 03/07/19	UBS AG London	372,771	574,000	280	0.00
Bought EUR / Sold SGD, due 05/08/19	UBS AG London	371,737	574,000	4	0.00
Bought EUR / Sold USD, due 03/07/19	BNP Paribas SA	46,354,994	52,075,321	718,200	0.03
Bought EUR / Sold USD, due 03/07/19	Citibank NA	30,140,860	33,648,666	678,642	0.03
	Goldman Sachs				
Bought EUR / Sold USD, due 03/07/19	International	29,961,283	33,447,668	675,120	0.02
Bought EUR / Sold USD, due 03/07/19	Merrill Lynch International	16,354,258	18,584,093	41,708	0.00
Bought EUR / Sold USD, due 03/07/19	Westpac Banking Corp	388,554	438,000	4,522	0.00
Bought EUR / Sold USD, due 05/08/19	BNP Paribas SA	29,370,754	33,493,668	46,783	0.00
Bought EUR / Sold USD, due 05/08/19	Merrill Lynch International	29,240,273	33,335,666	55,780	0.00
Bought EUR / Sold USD, due 05/08/19	Westpac Banking Corp	29,345,188	33,453,666	57,589	0.00
Bought GBP / Sold CNH, due 05/08/19	UBS AG London	10,137,979	88,758,000	11,071	0.00
Bought GBP / Sold CZK, due 05/08/19	UBS AG London	723,278	20,581,000	312	0.00
Bought GBP / Sold EUR, due 03/07/19	Westpac Banking Corp	9,348,054	10,443,935	3,327	0.00
Bought GBP / Sold EUR, due 05/08/19	Barclays Bank PLC	1,023,959	1,143,000	108	0.00
Bought GBP / Sold EUR, due 05/08/19	HSBC Bank PLC	34,174,451	38,096,000	62,344	0.00
Bought GBP / Sold EUR, due 05/08/19	Merrill Lynch International	102,170,496	113,881,500	201,408	0.01
Bought GBP / Sold EUR, due 05/08/19	Westpac Banking Corp	136,139,223	151,738,500	274,418	0.01
Bought GBP / Sold HKD, due 03/07/19	UBS AG London	5,342	53,000	15	0.00
Bought GBP / Sold HKD, due 05/08/19	UBS AG London	5,328	53,000	8	0.00
Bought GBP / Sold JPY, due 03/07/19	BNP Paribas SA	3,311,054	452,870,000	10,492	0.00
Bought GBP / Sold JPY, due 05/08/19	Barclays Bank PLC	581,317	79,007,000	5,860	0.00
Bought GBP / Sold JPY, due 05/08/19	BNP Paribas SA	92,501,423	12,665,224,500	64,000	0.00
Bought GBP / Sold JPY, due 05/08/19	Citibank NA	973,335	133,099,000	2,249	0.00
	Goldman Sachs				
Bought GBP / Sold JPY, due 05/08/19	International	623,303	85,122,000	2,480	0.00
Bought GBP / Sold JPY, due 05/08/19	HSBC Bank PLC	70,432,803	9,643,106,000	53,383	0.00
Bought GBP / Sold JPY, due 05/08/19	Merrill Lynch International	22,737,158	3,112,239,500	24,246	0.00
Bought GBP / Sold MXN, due 03/07/19	UBS AG London	2,947,913	71,626,000	24,347	0.00
Bought GBP / Sold MXN, due 05/08/19	UBS AG London	2,928,452	71,626,000	25,478	0.00
Bought GBP / Sold NOK, due 05/08/19	UBS AG London	784,104	8,490,000	2,705	0.00
Bought GBP / Sold SEK, due 05/08/19	UBS AG London	4,839,381	56,981,000	12,274	0.00
Bought GBP / Sold USD, due 03/07/19	Barclays Bank PLC	167,610,664	211,911,336	1,417,801	0.05
Bought GBP / Sold USD, due 03/07/19	BNP Paribas SA	174,453,137	220,688,332	1,349,670	0.05
Bought GBP / Sold USD, due 03/07/19	Citibank NA	174,278,712	220,456,332	1,359,667	0.05
Bought GBP / Sold USD, due 03/07/19	HSBC Bank PLC	349,783	444,000	1,192	0.00
Bought GBP / Sold USD, due 03/07/19	Merrill Lynch International	828,874	1,052,000	2,963	0.00
Bought GBP / Sold USD, due 03/07/19	Westpac Banking Corp	8,902,324	11,289,364	41,213	0.00
Bought GBP / Sold USD, due 05/08/19	Barclays Bank PLC	170,799,930	216,947,332	794,187	0.03
Bought GBP / Sold USD, due 05/08/19	BNP Paribas SA	169,016,067	214,826,336	641,054	0.03
Bought GBP / Sold USD, due 05/08/19	Citibank NA	2,896,692	3,667,000	25,801	0.00
	Goldman Sachs				
Bought GBP / Sold USD, due 05/08/19	International	1,929,009	2,454,000	5,165	0.00
Bought GBP / Sold USD, due 05/08/19	HSBC Bank PLC	2,009,465	2,526,000	35,734	0.00
Bought GBP / Sold USD, due 05/08/19	Westpac Banking Corp	170,938,724	217,125,332	793,127	0.03
Bought HKD / Sold USD, due 03/07/19	UBS AG London	276,000	35,327	1	0.00
Bought HUF / Sold EUR, due 03/07/19	UBS AG London	49,202,000	152,118	357	0.00
Bought HUF / Sold GBP, due 03/07/19	UBS AG London	207,134,000	573,022	1,526	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.15)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought HUF / Sold USD, due 03/07/19	UBS AG London	29,789,000	104,762	345	0.00
Bought IDR / Sold GBP, due 03/07/19	BNP Paribas SA	53,161,686,000	2,944,518	14,911	0.00
Bought IDR / Sold USD, due 03/07/19	BNP Paribas SA	4,402,290,000	310,001	1,578	0.00
Bought ILS / Sold CHF, due 03/07/19	UBS AG London	30,000	8,198	3	0.00
Bought ILS / Sold EUR, due 03/07/19	UBS AG London	678,000	166,490	496	0.00
Bought ILS / Sold GBP, due 03/07/19	UBS AG London	3,919,000	861,086	2,924	0.00
Bought ILS / Sold USD, due 03/07/19	UBS AG London	648,000	181,000	699	0.00
Bought JPY / Sold EUR, due 03/07/19	BNP Paribas SA	1,965,042,500	16,003,382	14,056	0.00
Bought JPY / Sold EUR, due 03/07/19	Citibank NA	42,223,000	343,878	288	0.00
Bought JPY / Sold EUR, due 03/07/19	HSBC Bank PLC	1,965,042,500	16,002,705	14,828	0.00
Bought JPY / Sold USD, due 03/07/19	HSBC Bank PLC	1,281,380,500	11,869,030	25,214	0.00
Bought JPY / Sold USD, due 03/07/19	Westpac Banking Corp	1,281,380,500	11,874,310	19,934	0.00
Bought KRW / Sold GBP, due 03/07/19	UBS AG London	19,132,845,000	12,956,760	79,846	0.00
Bought KRW / Sold USD, due 03/07/19	UBS AG London	1,956,040,000	1,684,590	9,517	0.00
Bought MYR / Sold GBP, due 03/07/19	UBS AG London	13,161,000	2,494,910	9,280	0.00
Bought MYR / Sold USD, due 03/07/19	UBS AG London	1,553,000	374,758	1,039	0.00
Bought NZD / Sold CHF, due 03/07/19	Goldman Sachs International	4,000	2,616	3	0.00
Bought NZD / Sold CHF, due 03/07/19	UBS AG London	8,000	5,238	0	0.00
Bought NZD / Sold EUR, due 03/07/19	UBS AG London	290,000	170,624	460	0.00
Bought NZD / Sold GBP, due 03/07/19	UBS AG London	1,548,000	814,929	2,524	0.00
Bought NZD / Sold USD, due 03/07/19	UBS AG London	229,000	153,257	554	0.00
Bought PLN / Sold EUR, due 03/07/19	UBS AG London	1,877,000	441,115	956	0.00
Bought PLN / Sold GBP, due 03/07/19	UBS AG London	11,449,000	2,407,555	5,936	0.00
Bought PLN / Sold USD, due 03/07/19	UBS AG London	1,032,000	275,879	864	0.00
Bought RUB / Sold CHF, due 03/07/19	BNP Paribas SA	383,000	5,793	129	0.00
Bought RUB / Sold GBP, due 03/07/19	Barclays Bank PLC	85,199,000	1,055,615	7,012	0.00
Bought RUB / Sold USD, due 03/07/19	Barclays Bank PLC	9,866,000	155,480	914	0.00
Bought SGD / Sold USD, due 03/07/19	UBS AG London	287,000	211,885	248	0.00
Bought THB / Sold EUR, due 03/07/19	HSBC Bank PLC	23,027,000	658,856	492	0.00
Bought THB / Sold GBP, due 03/07/19	HSBC Bank PLC	136,771,000	3,473,602	38,720	0.00
Bought THB / Sold USD, due 03/07/19	HSBC Bank PLC	12,419,000	401,092	3,865	0.00
Bought USD / Sold MXN, due 03/07/19	UBS AG London	317,452	6,099,000	39	0.00
Bought USD / Sold MXN, due 05/08/19	UBS AG London	317,492	6,099,000	1,770	0.00
Bought USD / Sold NOK, due 05/08/19	UBS AG London	135,824	1,155,000	204	0.00
Bought USD / Sold SEK, due 05/08/19	UBS AG London	618,419	5,718,000	556	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				10,314,066	0.34

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold CHF, due 03/07/19	UBS AG London	94,000	64,354	(43)	(0.00)
Bought CHF / Sold CAD, due 06/08/19	UBS AG London	130,881	176,000	(115)	(0.00)
Bought CHF / Sold CZK, due 03/07/19	UBS AG London	5,732	132,000	(28)	(0.00)
Bought CHF / Sold IDR, due 03/07/19	BNP Paribas SA	22,933	332,872,000	(36)	(0.00)
Bought CHF / Sold ILS, due 05/08/19	UBS AG London	8,190	30,000	(3)	(0.00)
Bought CHF / Sold MXN, due 03/07/19	Goldman Sachs International	4,104	82,000	(58)	(0.00)
Bought CHF / Sold NZD, due 05/08/19	UBS AG London	5,226	8,000	(1)	(0.00)
Bought CHF / Sold RUB, due 03/07/19	BNP Paribas SA	13,836	897,000	(27)	(0.00)
Bought CHF / Sold THB, due 03/07/19	HSBC Bank PLC	21,698	690,000	(242)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.15)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought CNH / Sold CHF, due 03/07/19	UBS AG London	321,000	45,677	(148)	(0.00)
Bought CNH / Sold CHF, due 05/08/19	HSBC Bank PLC	22,000	3,157	(48)	(0.00)
Bought CNH / Sold EUR, due 03/07/19	UBS AG London	13,989,000	1,789,188	(2,344)	(0.00)
Bought CNH / Sold GBP, due 03/07/19	UBS AG London	88,758,000	10,155,843	(11,998)	(0.00)
Bought CZK / Sold CHF, due 03/07/19	UBS AG London	132,000	5,775	(16)	(0.00)
Bought CZK / Sold EUR, due 03/07/19	UBS AG London	4,468,000	175,663	(83)	(0.00)
Bought CZK / Sold GBP, due 03/07/19	UBS AG London	20,581,000	724,014	(338)	(0.00)
Bought DKK / Sold CHF, due 03/07/19	UBS AG London	78,000	11,629	(27)	(0.00)
Bought EUR / Sold AUD, due 06/08/19	UBS AG London	2,447,116	3,983,000	(3,698)	(0.00)
Bought EUR / Sold CAD, due 03/07/19	UBS AG London	5,082,190	7,652,000	(67,803)	(0.00)
Bought EUR / Sold CAD, due 06/08/19	UBS AG London	5,118,904	7,652,000	(14,334)	(0.00)
Bought EUR / Sold CHF, due 03/07/19	BNP Paribas SA	540,000	601,116	(1,585)	(0.00)
Bought EUR / Sold CHF, due 03/07/19	HSBC Bank PLC	540,000	601,186	(1,657)	(0.00)
Bought EUR / Sold CHF, due 03/07/19	UBS AG London	1,052,192	1,183,000	(15,114)	(0.00)
Bought EUR / Sold CHF, due 05/08/19	HSBC Bank PLC	78,000	87,044	(487)	(0.00)
Bought EUR / Sold CHF, due 05/08/19	UBS AG London	1,063,357	1,183,000	(2,885)	(0.00)
Bought EUR / Sold CZK, due 03/07/19	UBS AG London	172,612	4,468,000	(3,391)	(0.00)
Bought EUR / Sold DKK, due 03/07/19	UBS AG London	445,788	3,329,000	(273)	(0.00)
Bought EUR / Sold DKK, due 05/08/19	UBS AG London	446,099	3,329,000	(20)	(0.00)
Bought EUR / Sold GBP, due 03/07/19	HSBC Bank PLC	37,019,000	33,176,428	(65,032)	(0.00)
Bought EUR / Sold GBP, due 03/07/19	Merrill Lynch International	122,970,163	110,079,600	(55,325)	(0.01)
Bought EUR / Sold GBP, due 03/07/19	Westpac Banking Corp	158,200,500	141,708,456	(187,761)	(0.01)
Bought EUR / Sold GBP, due 05/08/19	Westpac Banking Corp	9,029,964	8,102,000	(16,776)	(0.00)
Bought EUR / Sold HUF, due 03/07/19	UBS AG London	151,292	49,202,000	(1,298)	(0.00)
Bought EUR / Sold HUF, due 05/08/19	UBS AG London	152,011	49,202,000	(374)	(0.00)
Bought EUR / Sold IDR, due 03/07/19	BNP Paribas SA	619,594	10,103,107,000	(9,408)	(0.00)
Bought EUR / Sold ILS, due 05/08/19	UBS AG London	166,382	678,000	(493)	(0.00)
Bought EUR / Sold JPY, due 05/08/19	BNP Paribas SA	16,000,164	1,965,042,500	(14,606)	(0.00)
Bought EUR / Sold JPY, due 05/08/19	HSBC Bank PLC	15,999,512	1,965,042,500	(15,350)	(0.00)
Bought EUR / Sold KRW, due 03/07/19	Standard Chartered Bank	2,386,551	3,172,237,000	(29,409)	(0.00)
Bought EUR / Sold NOK, due 03/07/19	UBS AG London	143,992	1,406,000	(920)	(0.00)
Bought EUR / Sold NZD, due 03/07/19	UBS AG London	169,543	290,000	(1,691)	(0.00)
Bought EUR / Sold NZD, due 05/08/19	UBS AG London	170,284	290,000	(469)	(0.00)
Bought EUR / Sold PLN, due 03/07/19	UBS AG London	436,902	1,877,000	(5,755)	(0.00)
Bought EUR / Sold PLN, due 05/08/19	UBS AG London	440,323	1,877,000	(947)	(0.00)
Bought EUR / Sold RUB, due 03/07/19	BNP Paribas SA	169,963	12,375,000	(2,597)	(0.00)
Bought EUR / Sold SEK, due 03/07/19	UBS AG London	844,082	8,978,000	(6,397)	(0.00)
Bought EUR / Sold THB, due 03/07/19	HSBC Bank PLC	644,725	23,027,000	(16,585)	(0.00)
Bought EUR / Sold THB, due 05/08/19	HSBC Bank PLC	657,708	23,027,000	(343)	(0.00)
Bought GBP / Sold AUD, due 03/07/19	UBS AG London	13,510,979	24,637,000	(93,334)	(0.00)
Bought GBP / Sold AUD, due 06/08/19	UBS AG London	13,565,682	24,637,000	(15,147)	(0.00)
Bought GBP / Sold CAD, due 03/07/19	Merrill Lynch International	1,077,077	1,834,000	(32,648)	(0.00)
Bought GBP / Sold CAD, due 03/07/19	UBS AG London	28,620,915	48,830,000	(940,689)	(0.04)
Bought GBP / Sold CAD, due 06/08/19	UBS AG London	29,658,307	49,449,000	(60,310)	(0.00)
Bought GBP / Sold CHF, due 03/07/19	UBS AG London	5,861,555	7,462,000	(193,686)	(0.01)
Bought GBP / Sold CHF, due 03/07/19	Westpac Banking Corp	186,000	231,127	(342)	(0.00)
Bought GBP / Sold CHF, due 05/08/19	HSBC Bank PLC	13,000	16,314	(213)	(0.00)
Bought GBP / Sold CHF, due 05/08/19	UBS AG London	6,007,761	7,462,000	(18,858)	(0.00)
Bought GBP / Sold CNH, due 03/07/19	Citibank NA	3,486,371	30,652,000	(22,436)	(0.00)
Bought GBP / Sold CNH, due 03/07/19	UBS AG London	6,631,621	58,106,000	(13,740)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.15)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought GBP / Sold CZK, due 03/07/19	UBS AG London	702,127	20,581,000	(27,519)	(0.00)
Bought GBP / Sold DKK, due 03/07/19	UBS AG London	2,140,091	18,099,000	(37,931)	(0.00)
Bought GBP / Sold DKK, due 05/08/19	UBS AG London	2,172,327	18,099,000	(413)	(0.00)
Bought GBP / Sold EUR, due 03/07/19	Citibank NA	3,358,654	3,783,604	(34,350)	(0.00)
	Goldman Sachs				
Bought GBP / Sold EUR, due 03/07/19	International	4,006,147	4,509,000	(36,395)	(0.00)
Bought GBP / Sold EUR, due 03/07/19	HSBC Bank PLC	184,156	209,000	(3,642)	(0.00)
Bought GBP / Sold EUR, due 03/07/19	Merrill Lynch International	132,311,936	149,958,500	(2,385,029)	(0.08)
Bought GBP / Sold EUR, due 03/07/19	UBS AG London	131,878,059	149,464,500	(2,374,637)	(0.08)
Bought GBP / Sold EUR, due 05/08/19	Citibank NA	1,424,514	1,602,000	(13,413)	(0.00)
	Goldman Sachs				
Bought GBP / Sold EUR, due 05/08/19	International	910,758	1,020,000	(3,742)	(0.00)
Bought GBP / Sold HUF, due 03/07/19	UBS AG London	562,428	207,134,000	(15,010)	(0.00)
Bought GBP / Sold HUF, due 05/08/19	UBS AG London	573,243	207,134,000	(1,584)	(0.00)
Bought GBP / Sold IDR, due 03/07/19	BNP Paribas SA	2,879,675	53,161,686,000	(97,441)	(0.00)
Bought GBP / Sold IDR, due 05/08/19	BNP Paribas SA	2,926,042	53,161,686,000	(18,574)	(0.00)
Bought GBP / Sold ILS, due 03/07/19	UBS AG London	857,806	3,919,000	(7,097)	(0.00)
Bought GBP / Sold ILS, due 05/08/19	UBS AG London	861,469	3,919,000	(2,880)	(0.00)
Bought GBP / Sold JPY, due 03/07/19	Citibank NA	2,238,932	309,406,000	(22,384)	(0.00)
Bought GBP / Sold JPY, due 03/07/19	Merrill Lynch International	90,525,515	12,537,467,000	(1,159,582)	(0.04)
Bought GBP / Sold JPY, due 03/07/19	UBS AG London	90,517,345	12,537,467,000	(1,169,980)	(0.04)
Bought GBP / Sold JPY, due 03/07/19	Westpac Banking Corp	775,125	106,850,000	(5,269)	(0.00)
Bought GBP / Sold KRW, due 03/07/19	Barclays Bank PLC	9,547,753	14,388,655,000	(309,817)	(0.01)
Bought GBP / Sold KRW, due 03/07/19	Standard Chartered Bank	3,158,435	4,744,190,000	(88,948)	(0.00)
Bought GBP / Sold KRW, due 05/08/19	UBS AG London	12,950,884	19,132,845,000	(76,597)	(0.00)
Bought GBP / Sold MYR, due 03/07/19	UBS AG London	2,471,206	13,161,000	(39,450)	(0.00)
Bought GBP / Sold MYR, due 05/08/19	UBS AG London	2,491,698	13,161,000	(6,709)	(0.00)
Bought GBP / Sold NOK, due 03/07/19	UBS AG London	767,831	8,490,000	(18,537)	(0.00)
Bought GBP / Sold NZD, due 03/07/19	UBS AG London	799,174	1,548,000	(22,576)	(0.00)
Bought GBP / Sold NZD, due 05/08/19	UBS AG London	814,193	1,548,000	(2,549)	(0.00)
Bought GBP / Sold PLN, due 03/07/19	UBS AG London	2,353,383	11,449,000	(74,885)	(0.00)
Bought GBP / Sold PLN, due 05/08/19	UBS AG London	2,405,848	11,449,000	(5,824)	(0.00)
Bought GBP / Sold RUB, due 03/07/19	BNP Paribas SA	1,032,977	85,199,000	(35,825)	(0.00)
Bought GBP / Sold RUB, due 05/08/19	Barclays Bank PLC	1,049,193	85,199,000	(6,714)	(0.00)
Bought GBP / Sold SEK, due 03/07/19	UBS AG London	4,730,232	56,981,000	(121,376)	(0.01)
Bought GBP / Sold SGD, due 03/07/19	UBS AG London	1,984,228	3,460,000	(31,972)	(0.00)
Bought GBP / Sold SGD, due 05/08/19	UBS AG London	2,007,169	3,460,000	(72)	(0.00)
Bought GBP / Sold THB, due 03/07/19	HSBC Bank PLC	3,377,745	136,771,000	(160,724)	(0.01)
Bought GBP / Sold THB, due 05/08/19	HSBC Bank PLC	3,471,398	136,771,000	(37,694)	(0.00)
Bought HKD / Sold GBP, due 03/07/19	UBS AG London	53,000	5,336	(8)	(0.00)
	Goldman Sachs				
Bought HUF / Sold CHF, due 03/07/19	International	1,150,000	3,985	(30)	(0.00)
Bought HUF / Sold CHF, due 03/07/19	UBS AG London	1,109,000	3,816	(1)	(0.00)
Bought IDR / Sold CHF, due 03/07/19	BNP Paribas SA	332,872,000	23,123	(159)	(0.00)
Bought IDR / Sold EUR, due 03/07/19	BNP Paribas SA	10,103,107,000	629,399	(1,758)	(0.00)
Bought JPY / Sold CHF, due 03/07/19	HSBC Bank PLC	90,838,000	823,942	(1,958)	(0.00)
Bought JPY / Sold CHF, due 05/08/19	HSBC Bank PLC	6,553,000	60,140	(898)	(0.00)
Bought JPY / Sold EUR, due 03/07/19	Westpac Banking Corp	91,274,000	746,694	(3,168)	(0.00)
	Goldman Sachs				
Bought JPY / Sold EUR, due 05/08/19	International	14,277,000	117,080	(843)	(0.00)
Bought JPY / Sold EUR, due 05/08/19	State Street Bank London	33,802,000	275,840	(446)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.15)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought JPY / Sold GBP, due 03/07/19	BNP Paribas SA	12,665,224,500	92,420,154	(65,958)	(0.00)
Bought JPY / Sold GBP, due 03/07/19	HSBC Bank PLC	9,552,985,000	69,707,328	(46,797)	(0.00)
Bought JPY / Sold GBP, due 03/07/19	Merrill Lynch International	3,112,239,500	22,717,077	(24,571)	(0.00)
Bought JPY / Sold GBP, due 03/07/19	Westpac Banking Corp	613,611,000	4,488,036	(16,457)	(0.00)
Bought KRW / Sold CHF, due 03/07/19	UBS AG London	70,242,000	59,785	(488)	(0.00)
Bought KRW / Sold EUR, due 03/07/19	Standard Chartered Bank	3,172,237,000	2,421,148	(9,993)	(0.00)
Bought MXN / Sold CHF, due 03/07/19	UBS AG London	283,000	14,493	(138)	(0.00)
Bought MXN / Sold EUR, due 03/07/19	UBS AG London	11,623,000	534,862	(4,252)	(0.00)
Bought MXN / Sold GBP, due 03/07/19	UBS AG London	71,626,000	2,949,183	(25,962)	(0.00)
Bought MXN / Sold USD, due 03/07/19	UBS AG London	6,099,000	319,256	(1,844)	(0.00)
Bought MYR / Sold CHF, due 03/07/19	UBS AG London	84,000	19,999	(187)	(0.00)
Bought MYR / Sold EUR, due 03/07/19	UBS AG London	2,476,000	528,523	(2,787)	(0.00)
Bought NOK / Sold CHF, due 03/07/19	UBS AG London	59,000	6,781	(35)	(0.00)
Bought NOK / Sold EUR, due 03/07/19	UBS AG London	1,406,000	145,197	(452)	(0.00)
Bought NOK / Sold GBP, due 03/07/19	UBS AG London	8,490,000	784,527	(2,713)	(0.00)
Bought NOK / Sold USD, due 03/07/19	UBS AG London	1,155,000	135,680	(208)	(0.00)
Bought PLN / Sold CHF, due 03/07/19	UBS AG London	50,000	13,077	(6)	(0.00)
Bought RUB / Sold CHF, due 03/07/19	Barclays Bank PLC	514,000	7,999	(57)	(0.00)
Bought RUB / Sold EUR, due 03/07/19	Barclays Bank PLC	12,375,000	172,632	(443)	(0.00)
Bought SEK / Sold CHF, due 03/07/19	UBS AG London	215,000	22,693	(102)	(0.00)
Bought SEK / Sold EUR, due 03/07/19	UBS AG London	8,978,000	851,555	(2,114)	(0.00)
Bought SEK / Sold GBP, due 03/07/19	UBS AG London	56,981,000	4,835,353	(12,418)	(0.00)
Bought SEK / Sold USD, due 03/07/19	UBS AG London	5,718,000	616,903	(572)	(0.00)
Bought SGD / Sold CHF, due 03/07/19	UBS AG London	15,000	10,835	(26)	(0.00)
Bought SGD / Sold EUR, due 03/07/19	UBS AG London	574,000	372,549	(28)	(0.00)
Bought SGD / Sold GBP, due 03/07/19	UBS AG London	3,460,000	2,009,361	(17)	(0.00)
Bought THB / Sold CHF, due 03/07/19	HSBC Bank PLC	690,000	21,975	(42)	(0.00)
Bought USD / Sold AUD, due 03/07/19	BNP Paribas SA	215,276	314,000	(5,082)	(0.00)
Bought USD / Sold AUD, due 03/07/19	UBS AG London	1,564,983	2,256,000	(18,223)	(0.00)
Bought USD / Sold AUD, due 06/08/19	UBS AG London	1,800,385	2,570,000	(5,284)	(0.00)
Bought USD / Sold CAD, due 03/07/19	BNP Paribas SA	464,367	622,000	(11,635)	(0.00)
Bought USD / Sold CAD, due 03/07/19	Goldman Sachs International	67,072	90,000	(1,802)	(0.00)
Bought USD / Sold CAD, due 03/07/19	UBS AG London	3,225,072	4,347,000	(101,582)	(0.01)
Bought USD / Sold CAD, due 06/08/19	UBS AG London	3,857,033	5,059,000	(17,476)	(0.00)
Bought USD / Sold CHF, due 03/07/19	BNP Paribas SA	863,522	847,120	(5,403)	(0.00)
Bought USD / Sold CHF, due 03/07/19	Merrill Lynch International	765,333	749,123	(3,073)	(0.00)
Bought USD / Sold CHF, due 03/07/19	UBS AG London	689,484	694,000	(22,380)	(0.00)
Bought USD / Sold CHF, due 03/07/19	Westpac Banking Corp	765,333	749,082	(3,030)	(0.00)
Bought USD / Sold CHF, due 05/08/19	HSBC Bank PLC	165,000	163,571	(3,301)	(0.00)
Bought USD / Sold CHF, due 05/08/19	UBS AG London	811,999	792,000	(2,901)	(0.00)
Bought USD / Sold CNH, due 03/07/19	BNP Paribas SA	159,630	1,107,000	(1,435)	(0.00)
Bought USD / Sold CNH, due 03/07/19	UBS AG London	752,422	5,213,000	(6,053)	(0.00)
Bought USD / Sold CNH, due 03/07/19	Westpac Banking Corp	397,199	2,752,000	(3,208)	(0.00)
Bought USD / Sold CNH, due 05/08/19	UBS AG London	1,319,211	9,072,000	(651)	(0.00)
Bought USD / Sold CZK, due 03/07/19	UBS AG London	104,197	2,415,000	(3,893)	(0.00)
Bought USD / Sold CZK, due 05/08/19	UBS AG London	108,068	2,415,000	(91)	(0.00)
Bought USD / Sold DKK, due 03/07/19	UBS AG London	305,386	2,042,000	(6,207)	(0.00)
Bought USD / Sold DKK, due 05/08/19	UBS AG London	312,098	2,042,000	(398)	(0.00)
Bought USD / Sold EUR, due 03/07/19	BNP Paribas SA	52,366,316	46,333,259	(402,449)	(0.01)

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.15)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 03/07/19	Citibank NA	15,863,524	14,196,284	(304,568)	(0.01)
	JPMorgan Chase Bank NA				
Bought USD / Sold EUR, due 03/07/19	London	254,771	226,000	(2,619)	(0.00)
Bought USD / Sold EUR, due 03/07/19	Merrill Lynch International	33,335,666	29,318,967	(55,591)	(0.00)
Bought USD / Sold EUR, due 03/07/19	Royal Bank of Canada	122,000	109,207	(2,376)	(0.00)
Bought USD / Sold EUR, due 03/07/19	Westpac Banking Corp	35,646,666	31,374,300	(85,401)	(0.00)
Bought USD / Sold EUR, due 05/08/19	BNP Paribas SA	17,393,403	15,252,500	(24,458)	(0.00)
	Goldman Sachs				
Bought USD / Sold EUR, due 05/08/19	International	361,000	317,801	(1,918)	(0.00)
Bought USD / Sold EUR, due 05/08/19	Merrill Lynch International	17,388,765	15,252,500	(29,097)	(0.00)
Bought USD / Sold EUR, due 05/08/19	State Street Bank London	858,000	752,543	(1,380)	(0.00)
Bought USD / Sold GBP, due 03/07/19	Barclays Bank PLC	220,296,572	173,735,406	(827,928)	(0.03)
Bought USD / Sold GBP, due 03/07/19	BNP Paribas SA	215,344,334	169,702,639	(647,398)	(0.03)
Bought USD / Sold GBP, due 03/07/19	State Street Bank London	67,261	53,000	(195)	(0.00)
Bought USD / Sold GBP, due 03/07/19	Westpac Banking Corp	230,108,332	181,512,113	(914,096)	(0.04)
Bought USD / Sold GBP, due 05/08/19	Westpac Banking Corp	6,681,110	5,260,000	(24,516)	(0.00)
Bought USD / Sold HKD, due 03/07/19	UBS AG London	35,181	276,000	(147)	(0.00)
Bought USD / Sold HKD, due 05/08/19	UBS AG London	35,331	276,000	(2)	(0.00)
Bought USD / Sold HUF, due 03/07/19	UBS AG London	102,305	29,789,000	(2,802)	(0.00)
Bought USD / Sold HUF, due 05/08/19	UBS AG London	104,971	29,789,000	(355)	(0.00)
Bought USD / Sold IDR, due 03/07/19	BNP Paribas SA	301,547	4,402,290,000	(10,031)	(0.00)
Bought USD / Sold IDR, due 05/08/19	BNP Paribas SA	308,502	4,402,290,000	(1,934)	(0.00)
Bought USD / Sold ILS, due 03/07/19	UBS AG London	179,380	648,000	(2,319)	(0.00)
Bought USD / Sold ILS, due 05/08/19	UBS AG London	181,372	648,000	(695)	(0.00)
Bought USD / Sold JPY, due 03/07/19	BNP Paribas SA	2,899,370	314,702,000	(21,810)	(0.00)
Bought USD / Sold JPY, due 03/07/19	HSBC Bank PLC	197,667	21,306,000	(103)	(0.00)
Bought USD / Sold JPY, due 03/07/19	Merrill Lynch International	10,173,629	1,113,376,500	(161,140)	(0.01)
Bought USD / Sold JPY, due 03/07/19	UBS AG London	10,173,043	1,113,376,500	(161,726)	(0.01)
Bought USD / Sold JPY, due 05/08/19	HSBC Bank PLC	11,898,733	1,281,380,500	(25,527)	(0.00)
Bought USD / Sold JPY, due 05/08/19	Westpac Banking Corp	11,904,061	1,281,380,500	(20,199)	(0.00)
Bought USD / Sold KRW, due 03/07/19	Standard Chartered Bank	1,645,689	1,956,040,000	(48,418)	(0.00)
Bought USD / Sold KRW, due 05/08/19	UBS AG London	1,686,478	1,956,040,000	(9,270)	(0.00)
Bought USD / Sold MYR, due 03/07/19	UBS AG London	369,148	1,553,000	(6,649)	(0.00)
Bought USD / Sold MYR, due 05/08/19	UBS AG London	374,939	1,553,000	(680)	(0.00)
Bought USD / Sold NOK, due 03/07/19	UBS AG London	132,106	1,155,000	(3,366)	(0.00)
Bought USD / Sold NZD, due 03/07/19	UBS AG London	149,516	229,000	(4,296)	(0.00)
Bought USD / Sold NZD, due 05/08/19	UBS AG London	153,365	229,000	(561)	(0.00)
Bought USD / Sold PLN, due 03/07/19	UBS AG London	268,278	1,032,000	(8,465)	(0.00)
Bought USD / Sold PLN, due 05/08/19	UBS AG London	276,127	1,032,000	(859)	(0.00)
Bought USD / Sold RUB, due 03/07/19	BNP Paribas SA	151,407	9,866,000	(4,988)	(0.00)
Bought USD / Sold RUB, due 05/08/19	Barclays Bank PLC	154,773	9,866,000	(892)	(0.00)
Bought USD / Sold SEK, due 03/07/19	BNP Paribas SA	78,652	745,000	(1,650)	(0.00)
Bought USD / Sold SEK, due 03/07/19	UBS AG London	522,149	4,973,000	(13,879)	(0.00)
Bought USD / Sold SGD, due 03/07/19	UBS AG London	208,155	287,000	(3,979)	(0.00)
Bought USD / Sold SGD, due 05/08/19	UBS AG London	211,994	287,000	(259)	(0.00)

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in US Dollar)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – (0.15)% *(continued)*

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold THB, due 03/07/19	HSBC Bank PLC	388,290	12,419,000	(16,666)	(0.00)
Bought USD / Sold THB, due 05/08/19	HSBC Bank PLC	401,468	12,419,000	(3,793)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				<u>(14,719,376)</u>	<u>(0.49)</u>
Total Forward Foreign Exchange Contracts Hedge				<u>(4,405,310)</u>	<u>(0.15)</u>
Other Net Assets/(Liabilities)				<u>60,041,278</u>	<u>2.01</u>
TOTAL NET ASSETS				<u>2,989,475,338</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Australian Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.15%					
Australia					
AGL Energy Ltd	AUD	136,702	3,329,029	2,735,407	0.91
Alumina Ltd	AUD	499,818	1,135,481	1,164,576	0.39
AMP Ltd	AUD	612,955	3,132,537	1,299,465	0.43
APA Group	AUD	246,209	2,137,424	2,659,057	0.89
Aristocrat Leisure Ltd	AUD	119,743	2,768,128	3,678,505	1.23
ASX Ltd	AUD	40,398	2,238,282	3,327,583	1.11
Aurizon Holdings Ltd	AUD	410,604	2,209,551	2,217,262	0.74
AusNet Services	AUD	356,414	656,884	668,276	0.22
Australia & New Zealand Banking Group Ltd	AUD	596,203	16,918,002	16,818,887	5.60
Bank of Queensland Ltd	AUD	77,864	963,880	742,044	0.25
Bendigo & Adelaide Bank Ltd	AUD	102,036	1,159,776	1,181,577	0.39
BHP Billiton Ltd	AUD	614,746	17,091,859	25,302,945	8.43
BlueScope Steel Ltd	AUD	108,812	1,531,611	1,311,185	0.44
Boral Ltd	AUD	244,631	1,835,174	1,252,511	0.42
Brambles Ltd	AUD	332,515	3,334,042	4,282,793	1.43
Caltex Australia Ltd	AUD	52,109	1,781,004	1,289,698	0.43
Challenger Ltd	AUD	114,909	1,581,341	762,996	0.25
CIMIC Group Ltd	AUD	20,299	1,011,043	908,786	0.30
Coca-Cola Amatil Ltd	AUD	106,133	911,148	1,084,679	0.36
Cochlear Ltd	AUD	12,087	2,091,156	2,500,075	0.83
Coles Group Ltd	AUD	236,599	2,938,366	3,158,597	1.05
Commonwealth Bank of Australia	AUD	369,417	29,473,945	30,580,339	10.19
Computershare Ltd	AUD	102,171	1,652,872	1,656,192	0.55
Crown Resorts Ltd	AUD	77,280	961,819	962,136	0.32
CSL Ltd	AUD	94,531	13,353,843	20,324,165	6.77
Dexus REIT	AUD	227,792	2,386,927	2,956,740	0.99
Domino's Pizza Enterprises Ltd	AUD	12,254	565,114	461,241	0.15
Flight Centre Travel Group Ltd	AUD	11,927	531,529	495,567	0.17
Fortescue Metals Group Ltd	AUD	289,728	1,368,092	2,613,346	0.87
Goodman Group REIT	AUD	340,654	2,979,640	5,120,030	1.71
GPT Group REIT	AUD	401,109	2,174,433	2,466,820	0.82
Harvey Norman Holdings Ltd	AUD	111,012	447,113	451,819	0.15
Incitec Pivot Ltd	AUD	326,999	1,230,754	1,115,067	0.37
Insurance Australia Group Ltd	AUD	482,248	3,463,607	3,983,368	1.33
LendLease Group	AUD	119,056	1,915,733	1,547,728	0.52
Macquarie Group Ltd	AUD	67,382	6,560,629	8,449,029	2.81
Medibank Pvt Ltd	AUD	567,197	1,834,059	1,979,517	0.66
Mirvac Group REIT	AUD	807,585	1,975,453	2,527,741	0.84
National Australia Bank Ltd	AUD	561,283	16,423,827	14,997,482	5.00
Newcrest Mining Ltd	AUD	159,597	3,473,634	5,099,124	1.70
Oil Search Ltd	AUD	286,143	2,127,112	2,023,031	0.67
Orica Ltd	AUD	79,131	1,421,779	1,603,985	0.53
Origin Energy Ltd	AUD	367,144	3,286,795	2,683,823	0.89
QBE Insurance Group Ltd	AUD	277,119	2,958,008	3,278,318	1.09
Ramsay Health Care Ltd	AUD	29,518	2,025,666	2,132,380	0.71
REA Group Ltd	AUD	10,994	821,607	1,055,864	0.35
Santos Ltd	AUD	369,458	1,846,292	2,615,763	0.87
Scentre Group REIT	AUD	1,109,561	4,811,549	4,260,714	1.42
SEEK Ltd	AUD	70,418	1,280,240	1,490,045	0.50

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Australian Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.15% (continued)					
Australia (continued)					
Sonic Healthcare Ltd	AUD	93,924	2,161,022	2,545,340	0.85
South32 Ltd	AUD	1,047,674	3,349,003	3,331,603	1.11
Stockland REIT	AUD	496,468	2,300,545	2,070,272	0.69
Suncorp Group Ltd	AUD	270,960	3,822,220	3,649,831	1.22
Sydney Airport	AUD	232,590	1,689,300	1,870,024	0.62
Tabcorp Holdings Ltd	AUD	421,434	2,143,430	1,875,381	0.62
Telstra Corp Ltd	AUD	867,410	3,252,972	3,339,528	1.11
TPG Telecom Ltd	AUD	77,090	516,984	496,460	0.17
Transurban Group	AUD	558,286	6,885,926	8,229,136	2.74
Treasury Wine Estates Ltd	AUD	148,369	2,297,350	2,213,665	0.74
Vicinity Centres REIT	AUD	682,855	1,946,872	1,672,995	0.56
Washington H Soul Pattinson & Co Ltd	AUD	24,979	656,610	549,288	0.18
Wesfarmers Ltd	AUD	236,331	7,533,181	8,545,729	2.85
Westpac Banking Corp	AUD	719,022	22,384,553	20,391,464	6.79
Woodside Petroleum Ltd	AUD	195,358	6,204,904	7,103,217	2.37
Woolworths Group Ltd	AUD	262,298	7,037,069	8,716,162	2.90
WorleyParsons Ltd	AUD	66,587	883,309	979,495	0.33
Total Australia			<u>259,173,039</u>	<u>284,857,868</u>	<u>94.90</u>
Ireland					
James Hardie Industries PLC	AUD	92,238	2,015,774	1,724,850	0.58
Total Ireland			<u>2,015,774</u>	<u>1,724,850</u>	<u>0.58</u>
United Kingdom					
Rio Tinto Ltd	AUD	77,342	5,399,160	8,025,006	2.67
Total United Kingdom			<u>5,399,160</u>	<u>8,025,006</u>	<u>2.67</u>
Total Common and Preferred Stocks			<u>266,587,973</u>	<u>294,607,724</u>	<u>98.15</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
			<u>266,587,973</u>	<u>294,607,724</u>	<u>98.15</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Australian Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Malta					
AZ BGP Holdings*	EUR	545,934	0	0	0.00
Total Malta			0	0	0.00
Total Common and Preferred Stocks					
			0	0	0.00
Total Other transferable securities					
			0	0	0.00
TOTAL INVESTMENTS			266,587,973	294,607,724	98.15
Derivatives					
Futures Contracts – 0.02%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
SPI 200 FUTURE, due 19/09/19	AUD	32	5,247,200	54,450	0.02
Unrealised Gain on Futures Contracts			5,247,200	54,450	0.02
Total Futures Contracts			5,247,200	54,450	0.02
Other Net Assets/(Liabilities)				5,493,702	1.83
TOTAL NET ASSETS				300,155,876	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes AUD 164,592 held as cash at Barclays Capital Inc.

* The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in Canadian Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.23%					
Canada					
Agnico Eagle Mines Ltd	CAD	11,762	566,753	789,701	0.83
Alimentation Couche-Tard Inc	CAD	22,085	1,329,937	1,820,025	1.92
AltaGas Ltd	CAD	13,510	396,131	267,633	0.28
Atco Ltd	CAD	4,011	161,278	177,046	0.19
Aurora Cannabis Inc	CAD	34,900	251,430	358,074	0.38
Bank of Montreal	CAD	32,070	2,592,408	3,172,364	3.35
Bank of Nova Scotia	CAD	61,431	3,982,045	4,321,057	4.57
Barrick Gold Corp	CAD	87,286	1,437,576	1,804,202	1.91
Bausch Health Cos Inc	CAD	15,752	2,119,067	520,446	0.55
BCE Inc	CAD	7,638	435,634	455,072	0.48
BlackBerry Ltd	CAD	26,073	260,699	254,472	0.27
Bombardier Inc	CAD	104,981	237,722	230,958	0.24
Brookfield Asset Management Inc	CAD	42,324	1,883,830	2,651,599	2.80
CAE Inc	CAD	12,959	218,373	456,286	0.48
Cameco Corp	CAD	20,281	309,807	284,745	0.30
Canadian Imperial Bank of Commerce	CAD	22,449	2,273,076	2,311,798	2.44
Canadian National Railway Co	CAD	36,372	3,013,086	4,408,286	4.66
Canadian Natural Resources Ltd	CAD	60,275	2,137,262	2,128,310	2.25
Canadian Pacific Railway Ltd	CAD	7,071	1,377,528	2,180,909	2.31
Canadian Tire Corp Ltd	CAD	3,060	403,050	436,601	0.46
Canadian Utilities Ltd	CAD	6,369	230,850	235,398	0.25
Canopy Growth Corp	CAD	10,400	585,748	549,848	0.58
CCL Industries Inc	CAD	7,625	362,345	489,678	0.52
Cenovus Energy Inc	CAD	52,980	922,403	611,919	0.65
CGI Inc	CAD	12,265	749,989	1,234,840	1.31
CI Financial Corp	CAD	12,028	340,151	256,678	0.27
Constellation Software Inc	CAD	1,004	631,710	1,239,187	1.31
Cronos Group Inc	CAD	9,000	243,608	189,090	0.20
Dollarama Inc	CAD	14,904	478,560	686,627	0.73
Emera Inc	CAD	2,834	125,200	151,647	0.16
Empire Co Ltd	CAD	8,702	215,709	286,992	0.30
Enbridge Inc	CAD	101,525	5,138,682	4,802,132	5.08
Encana Corp	CAD	75,375	760,620	506,520	0.54
Fairfax Financial Holdings Ltd	CAD	1,376	878,780	884,438	0.94
First Capital Realty Inc	CAD	8,846	175,731	193,374	0.20
First Quantum Minerals Ltd	CAD	34,651	321,719	431,058	0.46
Fortis Inc	CAD	21,375	868,641	1,105,301	1.17
Franco-Nevada Corp	CAD	9,415	735,858	1,046,477	1.11
George Weston Ltd	CAD	3,945	414,559	392,015	0.41
Gildan Activewear Inc	CAD	10,449	401,176	529,555	0.56
Great-West Lifeco Inc	CAD	14,240	475,717	429,336	0.45
H+R Real Estate Inv REIT UTS	CAD	7,397	154,817	168,947	0.18
Husky Energy Inc	CAD	18,011	322,573	223,517	0.24
Hydro One Ltd	CAD	16,850	389,698	384,854	0.41
Ia Financial Corp Inc	CAD	5,564	249,286	296,784	0.31
IGM Financial Inc	CAD	4,128	146,933	154,346	0.16
Imperial Oil Ltd	CAD	13,470	570,186	488,422	0.52
Intact Financial Corp	CAD	7,003	660,997	847,503	0.90
Inter Pipeline Ltd	CAD	20,814	532,282	423,981	0.45

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Canadian Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.23% (continued)					
Canada (continued)					
Keyera Corp	CAD	10,854	407,961	365,780	0.39
Kinross Gold Corp	CAD	62,945	236,752	318,502	0.34
Kirkland Lake Gold Ltd	CAD	9,920	428,167	559,686	0.59
Loblaw Cos Ltd	CAD	9,106	507,629	610,557	0.65
Lundin Mining Corp	CAD	34,563	261,942	249,199	0.26
Magna International Inc	CAD	16,049	960,500	1,045,753	1.11
Manulife Financial Corp	CAD	98,945	2,062,302	2,354,891	2.49
Methanex Corp	CAD	3,236	162,993	192,380	0.20
Metro Inc	CAD	12,759	495,266	626,977	0.66
National Bank of Canada	CAD	17,012	797,309	1,058,317	1.12
Nutrien Ltd	CAD	30,335	1,817,198	2,124,967	2.25
ONEX Corp	CAD	4,404	371,060	347,872	0.37
Open Text Corp	CAD	13,497	488,662	729,378	0.77
Pembina Pipeline Corp	CAD	25,702	891,500	1,252,972	1.32
Power Corp of Canada	CAD	15,420	459,721	434,998	0.46
Power Financial Corp	CAD	13,023	412,412	392,253	0.41
PrairieSky Royalty Ltd	CAD	10,524	261,921	193,642	0.20
Quebecor Inc	CAD	8,700	276,344	271,353	0.29
Restaurant Brands International Inc	CAD	12,132	688,678	1,104,861	1.17
RioCan Real Estate Investment Trust REIT	CAD	7,641	193,358	198,590	0.21
Rogers Communications Inc	CAD	18,460	943,475	1,294,046	1.37
Royal Bank of Canada	CAD	72,113	5,766,069	7,504,800	7.93
Saputo Inc	CAD	11,654	430,759	456,837	0.48
Shaw Communications Inc	CAD	23,623	607,141	631,207	0.67
Shopify Inc	CAD	4,986	796,096	1,962,390	2.07
SmartCentres REIT	CAD	3,610	117,894	119,888	0.13
SNC-Lavalin Group Inc	CAD	8,966	427,985	237,420	0.25
Stars Group Inc	CAD	10,600	272,009	236,910	0.25
Sun Life Financial Inc	CAD	29,866	1,349,446	1,619,633	1.71
Suncor Energy Inc	CAD	79,030	2,982,960	3,228,375	3.41
TC Energy Corp	CAD	46,524	2,452,071	3,020,338	3.19
Teck Resources Ltd	CAD	25,749	410,445	778,135	0.82
TELUS Corp	CAD	9,896	422,062	479,065	0.51
Thomson Reuters Corp	CAD	10,156	559,759	857,979	0.91
Toronto-Dominion Bank	CAD	91,959	5,328,891	7,036,703	7.44
Tourmaline Oil Corp	CAD	13,587	398,056	226,631	0.24
Vermilion Energy Inc	CAD	7,651	330,419	217,671	0.23
West Fraser Timber Co Ltd	CAD	2,891	145,030	172,593	0.18
Wheaton Precious Metals Corp	CAD	22,348	507,239	707,761	0.75
WSP Global Inc	CAD	5,091	347,794	367,010	0.39
Total Canada			80,248,495	93,858,368	99.23
Total Common and Preferred Stocks			80,248,495	93,858,368	99.23
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			80,248,495	93,858,368	99.23

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Canadian Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Canada					
Pegasus Gold Inc*	CAD	100	0	0	0.00
Total Canada			0	0	0.00
Total Common and Preferred Stocks			0	0	0.00
Total Other transferable securities			0	0	0.00
TOTAL INVESTMENTS			80,248,495	93,858,368	99.23
Derivatives					
Futures Contracts – (0.00)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
S&P/TSX 60 INDEX FUTURE, due 19/09/19	CAD	3	586,620	(252)	(0.00)
Unrealised Loss on Futures Contracts			586,620	(252)	(0.00)
Total Futures Contracts			586,620	(252)	(0.00)
Other Net Assets/(Liabilities)				726,958	0.77
TOTAL NET ASSETS				94,585,074	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CAD 29,556 held as cash at Barclays Capital Inc.

* The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.03%					
Japan					
ABC-Mart Inc	JPY	4,000	27,222,893	28,080,000	0.06
Acom Co Ltd	JPY	48,100	26,451,537	18,662,800	0.04
Advantest Corp	JPY	26,000	69,022,032	77,090,000	0.18
Aeon Co Ltd	JPY	80,400	145,335,408	148,820,400	0.34
AEON Financial Service Co Ltd	JPY	13,600	33,469,021	23,596,000	0.05
Aeon Mall Co Ltd	JPY	12,400	22,339,302	20,112,800	0.05
Air Water Inc	JPY	18,000	32,255,094	33,192,000	0.08
Aisin Seiki Co Ltd	JPY	19,600	83,143,208	72,716,000	0.17
Ajinomoto Co Inc	JPY	53,000	130,662,722	99,004,000	0.23
Alfresa Holdings Corp	JPY	22,700	49,640,613	60,336,600	0.14
Alps Electric Co Ltd	JPY	25,700	79,530,421	46,671,200	0.11
Amada Holdings Co Ltd	JPY	41,100	41,642,038	49,854,300	0.11
ANA Holdings Inc	JPY	13,900	48,444,664	49,595,200	0.11
Aozora Bank Ltd	JPY	14,300	60,685,629	36,979,800	0.09
Asahi Glass Co Ltd	JPY	22,000	82,904,848	81,950,000	0.19
Asahi Group Holdings Ltd	JPY	43,800	176,897,336	212,211,000	0.49
Asahi Intecc Co Ltd	JPY	23,600	62,577,849	62,634,400	0.14
Asahi Kasei Corp	JPY	152,500	145,574,498	175,146,250	0.40
Astellas Pharma Inc	JPY	224,800	359,955,030	345,068,000	0.79
Bandai Namco Holdings Inc	JPY	24,100	73,114,052	126,043,000	0.29
Bank of Kyoto Ltd	JPY	6,400	39,342,933	26,656,000	0.06
Benesse Holdings Inc	JPY	8,700	28,762,100	21,819,600	0.05
Bridgestone Corp	JPY	68,000	287,735,415	288,456,000	0.66
Brother Industries Ltd	JPY	26,900	46,156,194	54,741,500	0.13
Calbee Inc	JPY	9,700	38,395,930	28,207,600	0.06
Canon Inc	JPY	123,400	432,021,490	388,216,400	0.89
Casio Computer Co Ltd	JPY	23,400	46,677,175	31,309,200	0.07
Central Japan Railway Co	JPY	17,300	341,400,860	373,334,000	0.86
Chiba Bank Ltd	JPY	73,100	59,723,911	38,450,600	0.09
Chubu Electric Power Co Inc	JPY	73,200	126,069,600	110,641,800	0.25
Chugai Pharmaceutical Co Ltd	JPY	27,000	112,718,070	190,080,000	0.44
Chugoku Electric Power Co Inc	JPY	33,600	54,946,164	45,628,800	0.10
Coca-Cola Bottlers Japan Holdings Inc	JPY	16,200	59,543,981	44,209,800	0.10
Concordia Financial Group Ltd	JPY	129,700	84,912,013	52,009,700	0.12
Credit Saison Co Ltd	JPY	19,000	40,123,033	23,959,000	0.06
CyberAgent Inc	JPY	12,200	69,438,825	47,641,000	0.11
Dai Nippon Printing Co Ltd	JPY	29,300	69,358,239	67,272,800	0.15
Daicel Corp	JPY	31,700	43,768,117	30,368,600	0.07
Daifuku Co Ltd	JPY	12,200	74,164,017	73,810,000	0.17
Dai-ichi Life Holdings Inc	JPY	130,100	243,131,138	211,412,500	0.49
Daiichi Sankyo Co Ltd	JPY	69,800	183,517,661	393,323,000	0.90
Daikin Industries Ltd	JPY	30,700	268,500,260	431,795,500	0.99
Daito Trust Construction Co Ltd	JPY	8,600	122,910,935	118,121,000	0.27
Daiwa House Industry Co Ltd	JPY	68,300	215,990,490	214,530,300	0.49
Daiwa House REIT Investment Corp	JPY	222	64,089,392	57,742,200	0.13
Daiwa Securities Group Inc	JPY	194,800	146,431,325	91,965,080	0.21
Denso Corp	JPY	52,300	275,539,518	237,075,900	0.54
Dentsu Inc	JPY	26,100	154,561,673	98,136,000	0.23
Disco Corp	JPY	3,500	68,124,421	61,880,000	0.14

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.03% (continued)					
Japan (continued)					
Don Quijote Holdings Co Ltd	JPY	14,100	67,042,095	96,444,000	0.22
East Japan Railway Co	JPY	36,800	382,120,061	370,944,000	0.85
Eisai Co Ltd	JPY	30,400	225,200,404	185,166,400	0.43
Electric Power Development Co Ltd	JPY	17,700	60,355,673	43,329,600	0.10
FamilyMart UNY Holdings Co Ltd	JPY	30,600	50,027,525	78,703,200	0.18
FANUC Corp	JPY	23,275	465,419,203	463,870,750	1.07
Fast Retailing Co Ltd	JPY	7,000	317,526,630	455,910,000	1.05
Fuji Electric Co Ltd	JPY	14,400	37,487,359	53,496,000	0.12
FUJIFILM Holdings Corp	JPY	43,000	194,527,358	234,909,000	0.54
Fujitsu Ltd	JPY	23,700	144,660,675	178,034,400	0.41
Fukuoka Financial Group Inc	JPY	18,800	51,952,211	36,979,600	0.09
GMO Payment Gateway Inc	JPY	4,000	34,093,107	29,640,000	0.07
Hakuhodo DY Holdings Inc	JPY	28,200	35,641,894	51,154,800	0.12
Hamamatsu Photonics KK	JPY	16,900	49,749,343	70,895,500	0.16
Hankyu Hanshin Holdings Inc	JPY	27,600	104,928,889	106,536,000	0.24
Hikari Tsushin Inc	JPY	2,500	24,768,758	58,725,000	0.13
Hino Motors Ltd	JPY	31,200	40,119,220	28,298,400	0.07
Hirose Electric Co Ltd	JPY	3,740	48,500,624	44,954,800	0.10
Hisamitsu Pharmaceutical Co Inc	JPY	6,900	33,172,838	29,359,500	0.07
Hitachi Chemical Co Ltd	JPY	12,600	22,919,629	36,867,600	0.08
Hitachi Construction Machinery Co Ltd	JPY	13,000	25,998,245	36,426,000	0.08
Hitachi High-Technologies Corp	JPY	8,300	27,242,316	45,982,000	0.11
Hitachi Ltd	JPY	118,799	382,407,254	469,137,251	1.08
Hitachi Metals Ltd	JPY	25,900	37,012,915	31,520,300	0.07
Honda Motor Co Ltd	JPY	200,000	698,868,863	557,000,000	1.28
Hoshizaki Corp	JPY	6,600	59,878,372	52,932,000	0.12
Hoya Corp	JPY	45,600	211,341,812	376,382,400	0.86
Hulic Co Ltd	JPY	36,000	39,228,583	31,176,000	0.07
Idemitsu Kosan Co Ltd	JPY	22,630	56,584,770	73,321,200	0.17
IHI Corp	JPY	17,700	57,299,453	45,966,900	0.11
Iida Group Holdings Co Ltd	JPY	17,800	35,270,492	30,972,000	0.07
Inpex Corp	JPY	123,500	135,624,945	119,955,550	0.28
Isetan Mitsukoshi Holdings Ltd	JPY	40,560	68,690,895	35,449,440	0.08
Isuzu Motors Ltd	JPY	66,500	88,741,710	81,595,500	0.19
ITOCHU Corp	JPY	166,700	249,608,805	343,485,350	0.79
Itochu Techno-Solutions Corp	JPY	9,000	22,665,399	24,858,000	0.06
J Front Retailing Co Ltd	JPY	27,700	50,712,493	34,209,500	0.08
Japan Airlines Co Ltd	JPY	13,900	58,533,776	47,857,700	0.11
Japan Airport Terminal Co Ltd	JPY	5,600	27,549,803	25,732,000	0.06
Japan Exchange Group Inc	JPY	61,500	105,887,032	105,288,000	0.24
Japan Post Bank Co Ltd	JPY	48,900	81,481,889	53,496,600	0.12
Japan Post Holdings Co Ltd	JPY	190,000	273,325,789	231,800,000	0.53
Japan Prime Realty Investment Corp REIT	JPY	100	40,319,768	46,700,000	0.11
Japan Real Estate Investment Corp REIT	JPY	159	90,718,114	104,304,000	0.24
Japan Retail Fund Investment Corp REIT	JPY	316	72,237,740	68,888,000	0.16
Japan Tobacco Inc	JPY	142,400	550,986,071	338,840,800	0.78
JFE Holdings Inc	JPY	59,300	105,885,279	93,842,250	0.22
JGC Corp	JPY	25,000	42,847,526	36,950,000	0.09
JSR Corp	JPY	23,200	39,864,308	39,463,200	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.03% (continued)					
Japan (continued)					
JTEKT Corp	JPY	24,900	41,705,764	32,519,400	0.07
JXTG Holdings Inc	JPY	388,100	194,506,153	207,400,640	0.48
Kajima Corp	JPY	54,200	78,340,957	80,107,600	0.18
Kakaku.com Inc	JPY	16,500	31,741,322	34,320,000	0.08
Kamigumi Co Ltd	JPY	13,000	25,680,749	33,150,000	0.08
Kaneka Corp	JPY	5,900	26,356,485	23,895,000	0.06
Kansai Electric Power Co Inc	JPY	84,900	117,243,604	104,809,050	0.24
Kansai Paint Co Ltd	JPY	21,400	38,518,470	48,342,600	0.11
Kao Corp	JPY	60,000	356,895,002	492,600,000	1.13
Kawasaki Heavy Industries Ltd	JPY	17,099	70,274,022	43,311,767	0.10
KDDI Corp	JPY	213,400	608,301,594	585,462,900	1.34
Keihan Holdings Co Ltd	JPY	11,600	46,102,725	54,462,000	0.13
Keikyu Corp	JPY	26,600	53,512,973	49,343,000	0.11
Keio Corp	JPY	12,400	54,529,640	87,916,000	0.20
Keisei Electric Railway Co Ltd	JPY	15,600	42,136,926	61,230,000	0.14
Keyence Corp	JPY	11,200	400,644,070	740,656,000	1.70
Kikkoman Corp	JPY	17,500	65,791,543	82,075,000	0.19
Kintetsu Group Holdings Co Ltd	JPY	20,700	90,182,082	106,812,000	0.25
Kirin Holdings Co Ltd	JPY	99,200	184,522,117	230,491,200	0.53
Kobayashi Pharmaceutical Co Ltd	JPY	5,900	56,896,136	45,489,000	0.10
Kobe Steel Ltd	JPY	37,400	51,623,530	26,367,000	0.06
Koito Manufacturing Co Ltd	JPY	12,600	57,634,029	72,450,000	0.17
Komatsu Ltd	JPY	111,400	240,701,833	289,640,000	0.67
Konami Holdings Corp	JPY	11,300	34,859,811	57,065,000	0.13
Konica Minolta Inc	JPY	54,600	66,181,977	57,275,400	0.13
Kose Corp	JPY	3,700	41,344,200	66,859,000	0.15
Kubota Corp	JPY	127,700	219,803,375	228,966,100	0.53
Kuraray Co Ltd	JPY	38,500	57,448,761	49,549,500	0.11
Kurita Water Industries Ltd	JPY	11,900	31,680,925	31,832,500	0.07
Kyocera Corp	JPY	38,700	223,028,739	272,254,500	0.63
Kyowa Hakko Kirin Co Ltd	JPY	31,300	57,946,834	60,690,700	0.14
Kyushu Electric Power Co Inc	JPY	45,800	59,319,786	48,456,400	0.11
Kyushu Railway Co	JPY	19,300	72,107,535	60,602,000	0.14
Lawson Inc	JPY	6,100	50,647,713	31,537,000	0.07
LINE Corp	JPY	8,700	36,954,736	26,230,500	0.06
Lion Corp	JPY	27,100	53,715,498	54,389,700	0.13
LIXIL Group Corp	JPY	32,100	78,741,311	54,698,400	0.13
M3 Inc	JPY	50,800	69,319,353	100,025,200	0.23
Makita Corp	JPY	27,000	96,070,676	98,820,000	0.23
Marubeni Corp	JPY	188,700	123,988,158	134,543,100	0.31
Marui Group Co Ltd	JPY	22,900	35,947,717	50,242,600	0.12
Maruichi Steel Tube Ltd	JPY	6,800	20,944,652	20,352,400	0.05
Mazda Motor Corp	JPY	68,600	122,278,947	77,140,700	0.18
McDonald's Holdings Co Japan Ltd	JPY	8,000	26,119,463	38,000,000	0.09
Mebuki Financial Group Inc	JPY	99,600	45,979,537	27,987,600	0.06
Medipal Holdings Corp	JPY	20,700	41,297,422	49,245,300	0.11
MELJI Holdings Co Ltd	JPY	14,700	134,239,875	113,190,000	0.26
Mercari Inc	JPY	8,800	26,537,097	25,150,400	0.06
MINEBEA MITSUMI Inc	JPY	46,400	64,378,782	84,680,000	0.19

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.03% (continued)					
Japan (continued)					
MISUMI Group Inc	JPY	34,200	76,366,256	92,408,400	0.21
Mitsubishi Chemical Holdings Corp	JPY	151,500	108,683,531	114,018,900	0.26
Mitsubishi Corp	JPY	163,900	372,159,868	465,476,000	1.07
Mitsubishi Electric Corp	JPY	221,300	279,630,301	314,024,700	0.72
Mitsubishi Estate Co Ltd	JPY	143,600	333,197,436	287,918,000	0.66
Mitsubishi Gas Chemical Co Inc	JPY	19,600	26,899,377	28,145,600	0.06
Mitsubishi Heavy Industries Ltd	JPY	39,200	197,864,861	183,887,200	0.42
Mitsubishi Materials Corp	JPY	12,700	46,616,380	38,925,500	0.09
Mitsubishi Motors Corp	JPY	80,900	68,463,314	41,744,400	0.10
Mitsubishi Tanabe Pharma Corp	JPY	30,500	63,886,993	36,600,000	0.08
Mitsubishi UFJ Financial Group Inc	JPY	1,479,100	1,038,637,199	757,299,200	1.74
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	48,600	26,512,856	27,750,600	0.06
Mitsui & Co Ltd	JPY	201,500	311,685,341	353,431,000	0.81
Mitsui Chemicals Inc	JPY	22,220	50,135,441	59,260,740	0.14
Mitsui Fudosan Co Ltd	JPY	110,600	334,865,628	288,942,500	0.66
Mitsui OSK Lines Ltd	JPY	13,800	41,838,761	35,590,200	0.08
Mizuho Financial Group Inc	JPY	2,891,900	619,900,025	451,425,590	1.04
MonotaRO Co Ltd	JPY	15,100	46,404,828	39,652,600	0.09
MS&AD Insurance Group Holdings Inc	JPY	57,300	191,875,936	195,966,000	0.45
Murata Manufacturing Co Ltd	JPY	71,100	367,130,370	344,124,000	0.79
Nabtesco Corp	JPY	13,600	31,985,094	40,718,400	0.09
Nagoya Railroad Co Ltd	JPY	22,000	55,363,229	65,582,000	0.15
NEC Corp	JPY	31,400	111,968,826	133,136,000	0.31
Nexon Co Ltd	JPY	63,500	72,882,525	99,187,000	0.23
NGK Insulators Ltd	JPY	31,600	71,083,833	49,643,600	0.11
NGK Spark Plug Co Ltd	JPY	18,900	52,165,995	38,215,800	0.09
NH Foods Ltd	JPY	11,000	55,598,018	50,765,000	0.12
Nidec Corp	JPY	27,600	274,551,512	406,410,000	0.93
Nikon Corp	JPY	38,700	59,680,125	58,978,800	0.14
Nintendo Co Ltd	JPY	13,500	325,852,154	533,115,000	1.22
Nippon Building Fund Inc REIT	JPY	162	96,166,557	119,556,000	0.27
Nippon Electric Glass Co Ltd	JPY	10,200	31,865,053	27,835,800	0.06
Nippon Express Co Ltd	JPY	9,000	52,615,963	51,570,000	0.12
Nippon Paint Holdings Co Ltd	JPY	17,100	46,307,810	71,478,000	0.16
Nippon Prologis REIT Inc	JPY	222	50,806,848	55,255,800	0.13
Nippon Steel & Sumitomo Metal Corp	JPY	97,500	224,865,368	180,277,500	0.41
Nippon Telegraph & Telephone Corp	JPY	77,100	355,359,740	386,810,700	0.89
Nippon Yusen KK	JPY	18,500	48,529,462	31,986,500	0.07
Nissan Chemical Corp	JPY	15,300	62,796,598	74,281,500	0.17
Nissan Motor Co Ltd	JPY	280,100	308,065,386	216,125,160	0.50
Nisshin Seifun Group Inc	JPY	23,900	43,626,530	58,770,100	0.14
Nissin Foods Holdings Co Ltd	JPY	7,700	44,873,413	53,438,000	0.12
Nitori Holdings Co Ltd	JPY	9,600	112,123,941	137,088,000	0.31
Nitto Denko Corp	JPY	19,900	148,637,946	105,808,300	0.24
Nomura Holdings Inc	JPY	417,600	281,535,717	158,437,440	0.36
Nomura Real Estate Holdings Inc	JPY	15,100	35,795,919	34,971,600	0.08
Nomura Real Estate Master Fund Inc REIT	JPY	469	74,005,976	77,713,300	0.18
Nomura Research Institute Ltd	JPY	40,800	57,327,823	70,461,600	0.16
NSK Ltd	JPY	43,200	53,576,784	41,472,000	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.03% (continued)					
Japan (continued)					
NTT Data Corp	JPY	76,100	92,435,129	109,203,500	0.25
NTT DOCOMO Inc	JPY	159,800	378,843,815	401,497,500	0.92
Obayashi Corp	JPY	78,300	82,431,648	83,076,300	0.19
Obic Co Ltd	JPY	7,800	52,181,071	95,160,000	0.22
Odakyu Electric Railway Co Ltd	JPY	35,600	80,870,246	93,877,200	0.22
Oji Holdings Corp	JPY	104,000	57,392,141	64,688,000	0.15
Olympus Corp	JPY	140,600	140,692,337	168,157,600	0.39
Omron Corp	JPY	23,200	96,952,248	130,384,000	0.30
Ono Pharmaceutical Co Ltd	JPY	45,900	138,816,477	88,678,800	0.20
Oracle Corp Japan	JPY	4,600	24,072,588	36,202,000	0.08
Oriental Land Co Ltd	JPY	24,200	181,225,073	322,828,000	0.74
ORIX Corp	JPY	159,800	262,657,111	256,958,400	0.59
Osaka Gas Co Ltd	JPY	45,200	102,804,613	84,840,400	0.19
Otsuka Corp	JPY	12,600	38,127,255	54,621,000	0.13
Otsuka Holdings Co Ltd	JPY	47,100	202,432,753	165,603,600	0.38
Panasonic Corp	JPY	266,400	335,166,237	239,120,640	0.55
Park24 Co Ltd	JPY	14,000	35,653,205	35,126,000	0.08
PeptiDream Inc	JPY	10,500	59,551,153	57,855,000	0.13
Persol Holdings Co Ltd	JPY	21,400	55,517,095	54,163,400	0.12
Pigeon Corp	JPY	13,900	65,006,165	60,256,500	0.14
Pola Orbis Holdings Inc	JPY	11,100	28,696,138	33,411,000	0.08
Rakuten Inc	JPY	102,992	142,367,018	131,829,760	0.30
Recruit Holdings Co Ltd	JPY	143,200	248,501,050	514,660,800	1.18
Renesas Electronics Corp	JPY	100,600	108,122,537	53,821,000	0.12
Resona Holdings Inc	JPY	252,400	147,177,657	113,226,640	0.26
Ricoh Co Ltd	JPY	80,900	96,149,962	87,048,400	0.20
Rinnai Corp	JPY	4,000	37,100,400	27,400,000	0.06
Rohm Co Ltd	JPY	11,400	72,010,569	82,536,000	0.19
Ryohin Keikaku Co Ltd	JPY	2,900	73,451,550	56,434,000	0.13
Sankyo Co Ltd	JPY	5,400	23,445,510	21,060,000	0.05
Santen Pharmaceutical Co Ltd	JPY	44,200	73,486,158	78,897,000	0.18
SBI Holdings Inc	JPY	28,542	45,495,100	76,121,514	0.17
Secom Co Ltd	JPY	25,300	194,735,173	234,632,200	0.54
Sega Sammy Holdings Inc	JPY	20,900	26,322,634	27,358,100	0.06
Seibu Holdings Inc	JPY	26,800	57,698,664	48,132,800	0.11
Seiko Epson Corp	JPY	33,800	64,845,223	57,629,000	0.13
Sekisui Chemical Co Ltd	JPY	44,600	63,372,642	72,162,800	0.17
Sekisui House Ltd	JPY	75,000	139,721,018	133,162,500	0.31
Seven & i Holdings Co Ltd	JPY	93,100	466,452,632	339,628,800	0.78
Seven Bank Ltd	JPY	72,079	34,031,668	20,326,278	0.05
SG Holdings Co Ltd	JPY	17,100	44,671,859	52,240,500	0.12
Sharp Corp	JPY	25,700	46,552,699	30,377,400	0.07
Shimadzu Corp	JPY	26,800	50,804,210	70,805,600	0.16
Shimamura Co Ltd	JPY	2,700	36,588,057	21,735,000	0.05
Shimano Inc	JPY	8,900	151,183,915	142,667,000	0.33
Shimizu Corp	JPY	66,600	70,848,353	59,607,000	0.14
Shin-Etsu Chemical Co Ltd	JPY	44,800	326,957,059	449,568,000	1.03
Shinsei Bank Ltd	JPY	18,800	44,081,713	31,452,400	0.07
Shionogi & Co Ltd	JPY	33,200	166,916,475	206,138,800	0.47

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.03% (continued)					
Japan (continued)					
Shiseido Co Ltd	JPY	47,500	173,350,462	385,747,500	0.89
Shizuoka Bank Ltd	JPY	52,000	60,121,604	41,288,000	0.09
Showa Denko KK	JPY	16,300	86,506,028	51,671,000	0.12
SMC Corp	JPY	6,900	198,525,864	277,173,000	0.64
Softbank Corp	JPY	199,800	288,844,966	279,620,100	0.64
SoftBank Group Corp	JPY	199,000	662,291,614	1,027,835,000	2.36
Sohgo Security Services Co Ltd	JPY	8,600	47,270,495	42,742,000	0.10
Sompo Holdings Inc	JPY	42,300	157,476,719	176,010,300	0.40
Sony Corp	JPY	155,300	555,419,185	877,134,400	2.01
Sony Financial Holdings Inc	JPY	18,100	35,642,138	46,842,800	0.11
Stanley Electric Co Ltd	JPY	15,900	43,277,586	42,103,200	0.10
Start Today Co Ltd	JPY	24,400	50,514,337	49,263,600	0.11
Subaru Corp	JPY	74,200	306,108,212	194,329,800	0.45
SUMCO Corp	JPY	28,300	80,262,735	36,280,600	0.08
Sumitomo Chemical Co Ltd	JPY	179,800	108,642,974	89,900,000	0.21
Sumitomo Corp	JPY	144,700	194,632,617	236,222,750	0.54
Sumitomo Dainippon Pharma Co Ltd	JPY	19,200	28,846,293	39,225,600	0.09
Sumitomo Electric Industries Ltd	JPY	91,000	145,197,707	128,719,500	0.30
Sumitomo Heavy Industries Ltd	JPY	13,300	39,490,407	49,276,500	0.11
Sumitomo Metal Mining Co Ltd	JPY	27,600	83,878,349	88,844,400	0.20
Sumitomo Mitsui Financial Group Inc	JPY	159,800	707,116,330	608,198,800	1.40
Sumitomo Mitsui Trust Holdings Inc	JPY	39,999	172,763,817	156,236,094	0.36
Sumitomo Realty & Development Co Ltd	JPY	39,800	149,992,063	153,150,400	0.35
Sumitomo Rubber Industries Ltd	JPY	20,600	35,221,680	25,667,600	0.06
Sundrug Co Ltd	JPY	8,600	38,692,629	25,077,600	0.06
Suntory Beverage & Food Ltd	JPY	16,800	78,024,238	78,708,000	0.18
Suzuken Co Ltd Via Aichi Japan	JPY	8,700	36,386,178	54,984,000	0.13
Suzuki Motor Corp	JPY	43,700	181,259,789	221,296,800	0.51
Sysmex Corp	JPY	20,200	143,108,414	141,945,400	0.33
T&D Holdings Inc	JPY	67,200	98,809,204	78,590,400	0.18
Taiheiyu Cement Corp	JPY	14,600	54,192,504	47,596,000	0.11
Taisei Corp	JPY	25,700	108,650,618	100,615,500	0.23
Taisho Pharmaceutical Holdings Co Ltd	JPY	4,400	38,839,355	36,388,000	0.08
Taiyo Nippon Sanso Corp	JPY	15,700	19,556,926	35,921,600	0.08
Takeda Pharmaceutical Co Ltd	JPY	178,881	820,060,334	683,862,063	1.57
TDK Corp	JPY	15,600	114,663,970	130,104,000	0.30
Teijin Ltd	JPY	21,500	41,591,929	39,495,500	0.09
Terumo Corp	JPY	76,600	159,284,138	245,886,000	0.56
THK Co Ltd	JPY	14,500	30,315,830	37,337,500	0.09
Tobu Railway Co Ltd	JPY	23,100	63,391,256	72,534,000	0.17
Toho Co Ltd	JPY	13,700	39,741,252	62,746,000	0.14
Toho Gas Co Ltd	JPY	8,999	33,227,167	35,681,035	0.08
Tohoku Electric Power Co Inc	JPY	49,600	79,273,321	54,014,400	0.12
Tokio Marine Holdings Inc	JPY	79,700	365,478,359	430,300,300	0.99
Tokyo Century Corp	JPY	5,100	33,820,569	23,179,500	0.05
Tokyo Electric Power Co Holdings Inc	JPY	195,400	138,523,477	109,814,800	0.25
Tokyo Electron Ltd	JPY	18,900	167,080,493	285,768,000	0.66
Tokyo Gas Co Ltd	JPY	45,900	131,901,107	116,471,250	0.27
Tokyu Corp	JPY	60,300	107,544,547	115,233,300	0.26

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.03% (continued)					
Japan (continued)					
Tokyu Fudosan Holdings Corp	JPY	73,800	57,355,941	43,911,000	0.10
Toppan Printing Co Ltd	JPY	29,500	58,315,435	48,232,500	0.11
Toray Industries Inc	JPY	167,300	173,655,332	137,052,160	0.31
Toshiba Corp	JPY	68,000	210,024,151	228,140,000	0.52
Tosoh Corp	JPY	31,400	60,690,166	47,571,000	0.11
TOTO Ltd	JPY	17,100	66,600,690	72,760,500	0.17
Toyo Seikan Group Holdings Ltd	JPY	18,400	36,082,144	39,339,200	0.09
Toyo Suisan Kaisha Ltd	JPY	10,700	47,136,689	47,508,000	0.11
Toyoda Gosei Co Ltd	JPY	7,800	18,612,345	16,387,800	0.04
Toyota Industries Corp	JPY	17,700	103,926,880	104,961,000	0.24
Toyota Motor Corp	JPY	277,900	1,934,233,792	1,858,595,200	4.27
Toyota Tsusho Corp	JPY	25,600	73,007,535	83,584,000	0.19
Trend Micro Inc	JPY	14,400	67,015,552	69,192,000	0.16
Tsuruha Holdings Inc	JPY	4,500	51,774,825	44,820,000	0.10
Unicharm Corp	JPY	48,700	118,234,196	157,982,800	0.36
United Urban Investment Corp REIT	JPY	350	56,575,490	63,210,000	0.15
USS Co Ltd	JPY	26,500	52,162,065	56,259,500	0.13
Welcia Holdings Co Ltd	JPY	5,700	32,836,828	24,994,500	0.06
West Japan Railway Co	JPY	19,700	147,088,411	171,705,200	0.39
Yahoo Japan Corp	JPY	341,900	146,241,276	108,040,400	0.25
Yakult Honsha Co Ltd	JPY	14,400	97,825,843	91,440,000	0.21
Yamada Denki Co Ltd	JPY	75,800	37,013,318	36,156,600	0.08
Yamaha Corp	JPY	16,200	47,837,947	82,944,000	0.19
Yamaha Motor Co Ltd	JPY	33,800	82,809,173	64,727,000	0.15
Yamato Holdings Co Ltd	JPY	37,200	89,795,068	81,505,200	0.19
Yamazaki Baking Co Ltd	JPY	14,600	30,391,382	23,783,400	0.05
Yaskawa Electric Corp	JPY	28,700	52,699,266	105,042,000	0.24
Yokogawa Electric Corp	JPY	27,500	39,190,061	58,080,000	0.13
Yokohama Rubber Co Ltd	JPY	14,300	29,049,955	28,314,000	0.07
Total Japan			<u>41,461,053,986</u>	<u>43,136,263,292</u>	<u>99.03</u>
Total Common and Preferred Stocks			<u>41,461,053,986</u>	<u>43,136,263,292</u>	<u>99.03</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>41,461,053,986</u>	<u>43,136,263,292</u>	<u>99.03</u>
TOTAL INVESTMENTS			<u>41,461,053,986</u>	<u>43,136,263,292</u>	<u>99.03</u>

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Japanese Yen)

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
TOPIX INDEX FUTURE, due 12/09/19	JPY	24	<u>372,240,000</u>	<u>2,291,692</u>	<u>0.01</u>
Unrealised Gain on Futures Contracts			<u>372,240,000</u>	<u>2,291,692</u>	<u>0.01</u>
Total Futures Contracts			<u>372,240,000</u>	<u>2,291,692</u>	<u>0.01</u>
Other Net Assets/(Liabilities)				<u>419,940,319</u>	<u>0.96</u>
TOTAL NET ASSETS				<u>43,558,495,303</u>	<u>100.00</u>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes JPY 14,214,180 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 30 June 2019 (Expressed in Swiss Franc)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.90%					
Switzerland					
ABB Ltd	CHF	353,388	7,184,412	6,922,871	2.85
Adecco Group AG	CHF	30,499	1,775,530	1,789,071	0.74
Alcon Inc	CHF	83,051	3,879,918	5,006,314	2.06
Baloise Holding AG	CHF	9,405	1,281,808	1,625,184	0.67
Barry Callebaut AG	CHF	423	625,266	828,234	0.34
Chocoladefabriken Lindt & Spruengli AG	CHF	207	1,235,252	1,470,735	0.61
Chocoladefabriken Lindt & Spruengli AG	CHF	19	1,350,321	1,508,600	0.62
Cie Financiere Richemont SA	CHF	100,108	7,506,228	8,292,947	3.41
Clariant AG	CHF	38,384	922,653	761,731	0.31
Credit Suisse Group AG	CHF	489,977	6,948,912	5,735,181	2.36
Dufry AG	CHF	8,306	890,597	686,740	0.28
EMS-Chemie Holding AG	CHF	1,578	843,011	999,663	0.41
Geberit AG	CHF	7,074	2,803,082	3,225,744	1.33
Givaudan SA	CHF	1,769	3,658,526	4,875,364	2.00
Julius Baer Group Ltd	CHF	43,134	1,912,758	1,874,604	0.77
Kuehne + Nagel International AG	CHF	10,407	1,440,053	1,507,974	0.62
LafargeHolcim Ltd	CHF	92,951	4,417,881	4,430,974	1.82
Lonza Group AG	CHF	14,260	3,197,781	4,697,244	1.93
Nestle SA	CHF	587,734	45,346,814	59,396,398	24.42
Novartis AG	CHF	416,001	29,927,592	37,107,289	15.26
Pargesa Holding SA	CHF	7,247	526,853	545,337	0.22
Partners Group Holding AG	CHF	3,602	2,161,894	2,762,734	1.14
Roche Holding AG	CHF	134,805	32,566,557	37,024,193	15.22
Schindler Holding AG	CHF	7,847	1,529,166	1,705,153	0.70
Schindler Holding AG	CHF	3,878	745,136	826,790	0.34
SGS SA	CHF	1,030	2,311,439	2,561,610	1.05
Sika AG	CHF	24,412	2,610,217	4,067,039	1.67
Sonova Holding AG	CHF	10,702	1,675,236	2,373,704	0.98
Straumann Holding AG	CHF	1,989	1,286,588	1,713,325	0.70
Swatch Group AG	CHF	5,647	2,030,105	1,578,337	0.65
Swatch Group AG	CHF	10,758	748,301	568,560	0.23
Swiss Life Holding AG	CHF	6,534	2,013,689	3,161,149	1.30
Swiss Prime Site AG	CHF	14,637	1,098,966	1,247,804	0.51
Swiss Re AG	CHF	58,433	5,243,304	5,798,891	2.38
Swisscom AG	CHF	4,992	2,289,447	2,446,579	1.01
Temenos AG	CHF	12,323	1,792,032	2,152,212	0.89
UBS Group AG	CHF	739,537	10,137,278	8,578,629	3.53
Vifor Pharma AG	CHF	8,769	1,198,730	1,236,867	0.51
Zurich Insurance Group AG	CHF	29,029	8,010,611	9,866,957	4.06
Total Switzerland			<u>207,123,944</u>	<u>242,958,732</u>	<u>99.90</u>
Total Common and Preferred Stocks			<u>207,123,944</u>	<u>242,958,732</u>	<u>99.90</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>207,123,944</u>	<u>242,958,732</u>	<u>99.90</u>
TOTAL INVESTMENTS			<u>207,123,944</u>	<u>242,958,732</u>	<u>99.90</u>

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Swiss Franc)

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
SWISS MARKET INDEX FUTURE, due 20/09/19	CHF	3	<u>295,590</u>	<u>1,130</u>	<u>0.00</u>
Unrealised Gain on Futures Contracts			<u>295,590</u>	<u>1,130</u>	<u>0.00</u>
Total Futures Contracts			<u>295,590</u>	<u>1,130</u>	<u>0.00</u>
Other Net Assets/(Liabilities)				<u>251,230</u>	<u>0.10</u>
TOTAL NET ASSETS				<u>243,211,092</u>	<u>100.00</u>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes CHF 15,152 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 30 June 2019 (Expressed in British Pound)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 0.00%					
United Kingdom					
National Grid Gas PLC, 4.188%, 14/12/22	GBP	1,000	1,458	2,018	0.00
Total United Kingdom			1,458	2,018	0.00
Total Corporate Bonds			1,458	2,018	0.00
Common and Preferred Stocks - 96.66%					
Chile					
Antofagasta PLC	GBP	35,355	236,984	328,660	0.20
Total Chile			236,984	328,660	0.20
Germany					
TUI AG DI	GBP	39,532	426,943	305,345	0.18
Total Germany			426,943	305,345	0.18
Ireland					
DCC PLC	GBP	8,809	589,688	618,392	0.37
Total Ireland			589,688	618,392	0.37
Isle Of Man					
GVC Holdings PLC	GBP	52,168	438,130	340,031	0.20
Total Isle Of Man			438,130	340,031	0.20
Mexico					
Fresnillo PLC	GBP	18,425	168,592	160,334	0.10
Total Mexico			168,592	160,334	0.10
Netherlands					
Royal Dutch Shell PLC	GBP	396,921	8,086,244	10,210,793	6.12
Royal Dutch Shell PLC	GBP	335,806	6,619,781	8,667,153	5.19
Total Netherlands			14,706,025	18,877,946	11.31
South Africa					
Investec PLC	GBP	61,156	308,376	312,507	0.19
Mondi PLC	GBP	32,925	526,025	589,358	0.35
Total South Africa			834,401	901,865	0.54
Switzerland					
Coca-Cola HBC AG	GBP	17,984	356,038	534,485	0.32
Glencore PLC	GBP	997,530	1,927,252	2,726,748	1.63
Total Switzerland			2,283,290	3,261,233	1.95

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in British Pound)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 96.66% (continued)					
United Arab Emirates					
NMC Health PLC	GBP	8,677	299,618	208,508	0.13
Total United Arab Emirates			299,618	208,508	0.13
United Kingdom					
3i Group PLC	GBP	87,235	612,145	971,362	0.58
Admiral Group PLC	GBP	16,948	302,600	374,212	0.22
Anglo American PLC	GBP	94,470	1,087,520	2,120,379	1.27
Ashtead Group PLC	GBP	42,379	594,320	955,223	0.57
Associated British Foods PLC	GBP	31,940	915,407	786,682	0.47
AstraZeneca PLC	GBP	113,603	5,698,839	7,313,761	4.38
Auto Trader Group PLC	GBP	83,775	354,458	458,919	0.28
Aviva PLC	GBP	349,958	1,572,296	1,457,575	0.87
BAE Systems PLC	GBP	286,594	1,410,798	1,419,787	0.85
Barclays PLC	GBP	1,536,208	3,168,568	2,301,240	1.38
Barratt Developments PLC	GBP	90,935	546,235	520,694	0.31
Berkeley Group Holdings PLC	GBP	10,989	376,656	410,000	0.25
BP PLC	GBP	1,816,385	8,091,886	9,964,688	5.97
British American Tobacco PLC	GBP	205,650	8,083,726	5,653,318	3.39
British Land Co PLC REIT	GBP	81,225	586,619	437,315	0.26
BT Group PLC	GBP	756,194	2,569,895	1,485,619	0.89
Bunzl PLC	GBP	30,164	627,207	626,506	0.38
Burberry Group PLC	GBP	36,884	569,340	686,780	0.41
Centrica PLC	GBP	510,760	931,947	448,345	0.27
Compass Group PLC	GBP	142,201	2,011,305	2,683,333	1.61
Croda International PLC	GBP	11,522	443,175	589,926	0.35
Diageo PLC	GBP	216,784	4,997,773	7,335,971	4.40
Direct Line Insurance Group PLC	GBP	123,277	443,055	409,033	0.25
easyJet PLC	GBP	13,242	201,172	126,223	0.08
Evraz PLC	GBP	51,633	313,637	343,463	0.21
Experian PLC	GBP	81,594	1,229,363	1,945,201	1.17
Ferguson PLC	GBP	20,797	1,007,401	1,164,632	0.70
G4S PLC	GBP	139,110	323,490	289,349	0.17
GlaxoSmithKline PLC	GBP	445,136	6,431,353	7,018,014	4.21
Halma PLC	GBP	34,038	619,951	687,568	0.41
Hargreaves Lansdown PLC	GBP	25,515	384,867	489,633	0.29
HSBC Holdings PLC	GBP	1,797,718	10,521,078	11,809,210	7.08
Imperial Brands PLC	GBP	85,777	2,768,003	1,584,130	0.95
Informa PLC	GBP	112,231	908,201	937,129	0.56
InterContinental Hotels Group PLC	GBP	15,428	586,046	797,936	0.48
Intertek Group PLC	GBP	14,470	531,071	796,139	0.48
ITV PLC	GBP	324,812	633,692	350,797	0.21
J Sainsbury PLC	GBP	157,984	383,714	309,570	0.19
John Wood Group PLC	GBP	61,104	405,506	276,190	0.17
Johnson Matthey PLC	GBP	17,351	507,301	577,615	0.35
Kingfisher PLC	GBP	189,184	588,564	406,556	0.24
Land Securities Group PLC REIT	GBP	61,797	698,275	514,893	0.31
Legal & General Group PLC	GBP	534,423	1,336,764	1,440,270	0.86
Lloyds Banking Group PLC	GBP	6,396,957	4,315,294	3,620,038	2.17

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in British Pound)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 96.66% (continued)					
United Kingdom (continued)					
London Stock Exchange Group PLC	GBP	28,094	937,954	1,541,237	0.92
Marks & Spencer Group PLC	GBP	174,825	611,725	368,356	0.22
Meggitt PLC	GBP	69,652	337,495	364,976	0.22
Melrose Industries PLC	GBP	435,572	732,441	787,732	0.47
Merlin Entertainments PLC	GBP	64,145	245,570	288,075	0.17
Micro Focus International PLC	GBP	30,720	671,054	634,061	0.38
National Grid PLC	GBP	305,737	2,908,234	2,555,350	1.53
Next PLC	GBP	12,335	755,814	681,632	0.41
Ocado Group PLC	GBP	40,753	498,693	475,587	0.28
Pearson PLC	GBP	70,058	684,514	574,055	0.34
Persimmon PLC	GBP	28,473	615,119	568,606	0.34
Prudential PLC	GBP	232,490	3,489,720	3,989,528	2.39
Reckitt Benckiser Group PLC	GBP	63,432	4,102,593	3,941,664	2.36
RELX PLC	GBP	175,968	2,691,454	3,360,109	2.01
Rentokil Initial PLC	GBP	165,804	627,626	659,071	0.39
Rio Tinto PLC	GBP	102,201	3,127,848	4,987,920	2.99
Rolls-Royce Holdings PLC	GBP	152,973	1,181,275	1,285,585	0.77
Royal Bank of Scotland Group PLC	GBP	432,095	1,160,829	949,745	0.57
RSA Insurance Group PLC	GBP	92,072	454,079	531,071	0.32
Sage Group PLC	GBP	97,343	600,518	781,080	0.47
Schroders PLC	GBP	11,145	319,818	339,922	0.20
Segro PLC REIT	GBP	97,232	513,021	709,988	0.43
Severn Trent PLC	GBP	21,263	457,096	435,466	0.26
Smith & Nephew PLC	GBP	78,441	1,026,467	1,337,419	0.80
Smiths Group PLC	GBP	35,499	443,553	555,559	0.33
Spirax-Sarco Engineering PLC	GBP	6,600	575,258	606,210	0.36
SSE PLC	GBP	92,035	1,253,970	1,032,633	0.62
St James's Place PLC	GBP	47,470	453,900	521,221	0.31
Standard Chartered PLC	GBP	252,197	1,619,613	1,801,191	1.08
Standard Life Aberdeen PLC	GBP	223,362	791,644	658,024	0.39
Taylor Wimpey PLC	GBP	293,944	544,865	463,697	0.28
Tesco PLC	GBP	878,047	1,712,168	1,990,533	1.19
Unilever PLC	GBP	99,528	3,470,054	4,871,398	2.92
United Utilities Group PLC	GBP	61,135	546,209	478,565	0.29
Vodafone Group PLC	GBP	2,395,646	4,705,646	3,098,049	1.86
Weir Group PLC	GBP	23,266	346,179	359,809	0.22
Whitbread PLC	GBP	16,181	742,010	749,018	0.45
Wm Morrison Supermarkets PLC	GBP	212,328	408,250	427,629	0.26
WPP PLC	GBP	113,130	1,451,895	1,120,213	0.67
Total United Kingdom			128,506,684	135,777,208	81.37

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in British Pound)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 96.66% (continued)					
United States					
Carnival PLC	GBP	14,749	566,916	513,118	0.31
Total United States			566,916	513,118	0.31
Total Common and Preferred Stocks			149,057,271	161,292,640	96.66
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
			149,058,729	161,294,658	96.66
Other transferable securities					
Common and Preferred Stocks - 2.29%					
Australia					
BHP Group PLC	GBP	189,360	2,482,350	3,815,604	2.29
Total Australia			2,482,350	3,815,604	2.29
Total Common and Preferred Stocks			2,482,350	3,815,604	2.29
Total Other transferable securities			2,482,350	3,815,604	2.29
TOTAL INVESTMENTS			151,541,079	165,110,262	98.95
Derivatives					
Futures Contracts – 0.01%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
FTSE 100 INDEX FUTURE, due 20/09/19	GBP	24	1,768,560	20,990	0.01
Unrealised Gain on Futures Contracts			1,768,560	20,990	0.01
Total Futures Contracts			1,768,560	20,990	0.01
Other Net Assets/(Liabilities)				1,735,731	1.04
TOTAL NET ASSETS				166,866,983	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes GBP 66,926 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.43%					
Argentina					
MercadoLibre Inc	USD	2,500	511,447	1,529,425	0.10
Total Argentina			<u>511,447</u>	<u>1,529,425</u>	<u>0.10</u>
Bermuda					
Arch Capital Group Ltd	USD	24,184	614,715	896,743	0.06
Everest Re Group Ltd	USD	2,443	441,143	603,861	0.04
IHS Markit Ltd	USD	23,380	851,980	1,489,773	0.10
Marvell Technology Group Ltd	USD	37,215	532,494	888,322	0.06
RenaissanceRe Holdings Ltd	USD	2,298	245,242	409,067	0.02
Total Bermuda			<u>2,685,574</u>	<u>4,287,766</u>	<u>0.28</u>
Canada					
Lululemon Athletica Inc	USD	5,867	371,424	1,057,292	0.07
Waste Connections Inc	USD	15,800	764,965	1,510,164	0.10
Total Canada			<u>1,136,389</u>	<u>2,567,456</u>	<u>0.17</u>
Ireland					
Accenture PLC	USD	37,785	4,217,855	6,981,535	0.46
Alkermes PLC	USD	9,087	535,285	204,821	0.01
Allegion PLC	USD	5,700	451,570	630,135	0.04
Allergan PLC	USD	19,994	5,042,634	3,347,595	0.22
Jazz Pharmaceuticals PLC	USD	3,691	512,576	526,189	0.03
Johnson Controls International plc	USD	43,233	1,653,627	1,785,955	0.12
Linde PLC	USD	31,726	4,328,876	6,370,581	0.42
Medtronic PLC	USD	79,723	5,751,604	7,764,223	0.51
Perrigo Co PLC	USD	7,628	1,031,821	363,245	0.02
Willis Towers Watson PLC	USD	7,572	913,368	1,450,341	0.09
Total Ireland			<u>24,439,216</u>	<u>29,424,620</u>	<u>1.92</u>
Sweden					
Autoliv Inc	USD	5,120	396,161	361,011	0.02
Total Sweden			<u>396,161</u>	<u>361,011</u>	<u>0.02</u>
Switzerland					
Chubb Ltd	USD	26,909	2,973,532	3,963,427	0.26
Garmin Ltd	USD	6,559	250,037	523,408	0.03
TE Connectivity Ltd	USD	20,204	1,280,138	1,935,139	0.13
Total Switzerland			<u>4,503,707</u>	<u>6,421,974</u>	<u>0.42</u>
United Kingdom					
AMCOR PLC	USD	81,600	916,016	937,584	0.06
Aon PLC	USD	14,243	1,390,197	2,748,614	0.18
Aptiv PLC	USD	13,820	900,762	1,117,070	0.07
Capri Holdings Ltd	USD	9,046	418,341	313,715	0.02
Liberty Global PLC	USD	11,498	410,396	310,331	0.02
Liberty Global PLC	USD	29,096	1,014,936	771,917	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United Kingdom (continued)					
Nielsen Holdings PLC	USD	21,628	949,839	488,793	0.03
Pentair PLC	USD	8,858	317,310	329,518	0.02
TechnipFMC PLC	USD	25,739	874,643	667,670	0.05
Total United Kingdom			7,192,440	7,685,212	0.50
United States					
3M Co	USD	34,226	5,271,880	5,932,735	0.39
Abbott Laboratories	USD	101,637	4,223,915	8,547,672	0.56
AbbVie Inc	USD	84,841	5,295,923	6,169,638	0.40
ABIOMED Inc	USD	2,500	1,002,067	651,225	0.04
Activision Blizzard Inc	USD	45,420	1,906,360	2,143,824	0.14
Acuity Brands Inc	USD	2,500	412,862	344,775	0.02
Adobe Systems Inc	USD	28,363	3,056,364	8,357,158	0.55
Advance Auto Parts Inc	USD	4,193	719,625	646,309	0.04
Advanced Micro Devices Inc	USD	55,600	844,671	1,688,572	0.11
AES Corp	USD	39,639	431,133	664,350	0.04
Affiliated Managers Group Inc	USD	3,246	533,607	299,086	0.02
Aflac Inc	USD	45,104	1,446,311	2,472,150	0.16
Agilent Technologies Inc	USD	19,074	748,445	1,424,256	0.09
AGNC Investment Corp REIT	USD	30,946	601,413	520,512	0.03
Air Products & Chemicals Inc	USD	12,854	1,623,584	2,909,760	0.19
Akamai Technologies Inc	USD	9,617	672,047	770,706	0.05
Albemarle Corp	USD	6,020	381,413	423,868	0.03
Alexandria Real Estate Equities Inc REIT	USD	6,400	683,850	902,976	0.06
Alexion Pharmaceuticals Inc	USD	14,285	1,996,035	1,871,049	0.12
Align Technology Inc	USD	4,900	932,273	1,341,130	0.09
Alleghany Corp	USD	837	433,676	570,089	0.04
Alliance Data Systems Corp	USD	2,991	757,476	419,129	0.03
Alliant Energy Corp	USD	14,282	452,141	700,961	0.05
Allstate Corp	USD	20,285	1,309,138	2,062,782	0.13
Ally Financial Inc	USD	22,767	476,746	705,549	0.05
Alnylam Pharmaceuticals Inc	USD	5,300	685,704	384,568	0.03
Alphabet Inc	USD	18,468	13,428,093	19,962,246	1.30
Alphabet Inc	USD	17,587	13,437,748	19,043,204	1.24
Altice USA Inc	USD	14,700	320,350	357,945	0.02
Altria Group Inc	USD	113,045	6,407,319	5,352,681	0.35
Amazon.com Inc	USD	24,615	19,435,883	46,611,702	3.04
AMERCO	USD	500	185,086	189,275	0.01
Ameren Corp	USD	14,776	732,238	1,109,825	0.07
American Airlines Group Inc	USD	6,985	284,552	227,781	0.01
American Electric Power Co Inc	USD	29,054	1,719,553	2,557,043	0.17
American Express Co	USD	40,948	3,256,163	5,054,621	0.33
American Financial Group Inc	USD	4,400	443,282	450,868	0.03
American International Group Inc	USD	52,078	3,005,574	2,774,716	0.18
American Tower Corp REIT	USD	26,467	2,850,536	5,411,178	0.35
American Water Works Co Inc	USD	10,461	722,424	1,213,476	0.08
Ameriprise Financial Inc	USD	7,978	912,039	1,158,086	0.08
AmerisourceBergen Corp	USD	9,622	914,937	820,372	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
AMETEK Inc	USD	13,909	747,932	1,263,494	0.08
Amgen Inc	USD	35,713	5,326,180	6,581,192	0.43
Amphenol Corp	USD	17,989	1,069,646	1,725,865	0.11
Anadarko Petroleum Corp	USD	29,426	1,864,534	2,076,299	0.14
Analog Devices Inc	USD	21,765	1,731,314	2,456,616	0.16
Annaly Capital Management Inc REIT	USD	77,404	821,363	706,699	0.05
ANSYS Inc	USD	5,076	500,618	1,039,666	0.07
Anthem Inc	USD	15,222	2,381,603	4,295,801	0.28
AO Smith Corp	USD	8,500	429,198	400,860	0.03
Apache Corp	USD	22,599	946,367	654,693	0.04
Apple Inc	USD	277,836	35,239,556	54,989,301	3.59
Applied Materials Inc	USD	57,630	1,220,574	2,588,163	0.17
Aramark	USD	15,100	552,975	544,506	0.04
Archer-Daniels-Midland Co	USD	33,420	1,446,258	1,363,536	0.09
Arconic Inc	USD	25,681	528,711	663,083	0.04
Arista Networks Inc	USD	3,200	562,720	830,784	0.05
Arrow Electronics Inc	USD	5,054	339,646	360,199	0.02
Arthur J Gallagher & Co	USD	11,000	498,347	963,490	0.06
Assurant Inc	USD	3,093	275,264	329,033	0.02
AT&T Inc	USD	423,390	12,979,743	14,187,799	0.93
Athene Holding Ltd	USD	9,700	477,061	417,682	0.03
Atmos Energy Corp	USD	6,800	502,928	717,808	0.05
Autodesk Inc	USD	11,893	866,845	1,937,370	0.13
Automatic Data Processing Inc	USD	24,665	2,196,614	4,077,864	0.27
AutoZone Inc	USD	1,507	1,151,560	1,656,901	0.11
AvalonBay Communities Inc REIT	USD	7,407	1,316,669	1,504,954	0.10
Avery Dennison Corp	USD	4,887	319,077	565,328	0.04
Axa Equitable Holdings Inc	USD	14,500	270,041	303,050	0.02
Axalta Coating Systems Ltd	USD	12,700	345,645	378,079	0.02
Baker Hughes a GE Co	USD	30,600	1,128,059	753,678	0.05
Ball Corp	USD	21,092	880,824	1,476,229	0.10
Bank of America Corp	USD	539,828	10,095,339	15,655,012	1.02
Bank of New York Mellon Corp	USD	50,499	2,127,560	2,229,531	0.15
Baxter International Inc	USD	29,711	1,276,152	2,433,331	0.16
BB&T Corp	USD	45,556	1,724,714	2,238,166	0.15
Becton Dickinson and Co	USD	15,860	3,016,553	3,996,879	0.26
Berkshire Hathaway Inc	USD	77,385	11,639,721	16,496,160	1.08
Best Buy Co Inc	USD	14,010	569,175	976,917	0.06
Biogen Inc	USD	11,862	3,213,823	2,774,166	0.18
BioMarin Pharmaceutical Inc	USD	10,778	1,114,692	923,136	0.06
BlackRock Inc	USD	6,983	2,312,975	3,277,122	0.21
Boeing Co	USD	31,785	5,282,750	11,570,058	0.76
Booking Holdings Inc	USD	2,711	3,979,057	5,082,339	0.33
BorgWarner Inc	USD	12,383	500,081	519,838	0.03
Boston Properties Inc REIT	USD	9,300	1,109,157	1,199,700	0.08
Boston Scientific Corp	USD	81,762	1,567,094	3,514,131	0.23
Brighthouse Financial Inc	USD	6,262	332,943	229,753	0.02
Bristol-Myers Squibb Co	USD	95,822	5,734,597	4,345,528	0.28
Broadcom Inc	USD	23,874	3,765,801	6,872,370	0.45

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Broadridge Financial Solutions Inc	USD	5,500	386,696	702,240	0.05
Brown-Forman Corp	USD	15,707	701,564	870,639	0.06
Bunge Ltd	USD	8,254	577,430	459,830	0.03
Burlington Stores Inc	USD	4,100	681,525	697,615	0.05
Cabot Oil & Gas Corp	USD	26,078	615,435	598,751	0.04
Cadence Design Systems Inc	USD	14,200	385,222	1,005,502	0.07
Camden Property Trust REIT	USD	5,441	413,098	567,986	0.04
Campbell Soup Co	USD	10,522	547,729	421,617	0.03
Capital One Financial Corp	USD	27,551	2,149,655	2,499,978	0.16
Cardinal Health Inc	USD	17,389	1,274,682	819,022	0.05
CarMax Inc	USD	10,542	643,947	915,362	0.06
Carnival Corp	USD	24,550	1,332,291	1,142,803	0.07
Caterpillar Inc	USD	34,585	2,678,634	4,713,590	0.31
Cboe Global Markets Inc	USD	6,600	584,797	683,958	0.04
CBRE Group Inc	USD	19,398	673,117	995,117	0.07
CBS Corp	USD	19,547	858,938	975,395	0.06
CDK Global Inc	USD	7,500	387,865	370,800	0.02
CDW Corp	USD	9,000	520,688	999,000	0.07
Celanese Corp	USD	8,111	540,098	874,366	0.06
Celgene Corp	USD	40,165	4,257,999	3,712,853	0.24
Centene Corp	USD	10,854	460,265	569,184	0.04
CenterPoint Energy Inc	USD	29,254	640,660	837,542	0.05
CenturyLink Inc	USD	59,150	1,162,199	695,604	0.05
Cerner Corp	USD	17,889	1,081,222	1,311,264	0.09
CF Industries Holdings Inc	USD	14,210	641,216	663,749	0.04
CH Robinson Worldwide Inc	USD	8,243	592,264	695,297	0.05
Charles Schwab Corp	USD	71,728	2,306,199	2,882,748	0.19
Charter Communications Inc	USD	8,939	1,975,118	3,532,514	0.23
Chemours Co	USD	9,600	488,787	230,400	0.02
Cheniere Energy Inc	USD	12,815	639,227	877,187	0.06
Chevron Corp	USD	112,472	10,172,641	13,996,016	0.91
Chipotle Mexican Grill Inc	USD	1,496	849,956	1,096,388	0.07
Church & Dwight Co Inc	USD	14,626	665,556	1,068,576	0.07
Cigna Corp	USD	22,496	3,120,914	3,544,245	0.23
Cimarex Energy Co	USD	5,652	591,336	335,333	0.02
Cincinnati Financial Corp	USD	9,266	543,173	960,606	0.06
Cintas Corp	USD	5,400	653,734	1,281,366	0.08
Cisco Systems Inc	USD	261,752	7,724,656	14,325,687	0.94
CIT Group Inc	USD	6,630	286,875	348,340	0.02
Citigroup Inc	USD	138,276	7,425,624	9,683,468	0.63
Citizens Financial Group Inc	USD	26,700	683,623	944,112	0.06
Citrix Systems Inc	USD	8,091	519,705	794,051	0.05
Clorox Co	USD	7,639	973,185	1,169,607	0.08
CME Group Inc	USD	20,287	2,296,166	3,937,910	0.26
CMS Energy Corp	USD	17,126	651,897	991,767	0.06
Coca-Cola Co	USD	238,197	9,801,951	12,128,991	0.79
Cognex Corp	USD	10,400	700,043	498,992	0.03
Cognizant Technology Solutions Corp	USD	34,124	2,140,695	2,163,120	0.14
Colgate-Palmolive Co	USD	48,654	3,137,959	3,487,032	0.23

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Comcast Corp	USD	263,872	7,955,201	11,156,508	0.73
Comerica Inc	USD	9,661	599,772	701,775	0.05
CommScope Holding Co Inc	USD	11,100	407,703	174,603	0.01
Conagra Brands Inc	USD	24,170	747,293	640,988	0.04
Concho Resources Inc	USD	11,137	1,346,249	1,149,116	0.08
ConocoPhillips	USD	68,043	3,365,200	4,150,623	0.27
Consolidated Edison Inc	USD	18,052	1,298,255	1,582,799	0.10
Constellation Brands Inc	USD	9,748	1,392,845	1,919,771	0.13
Continental Resources Inc	USD	5,476	186,240	230,485	0.02
Cooper Cos Inc	USD	2,933	482,254	988,098	0.06
Copart Inc	USD	12,700	714,006	949,198	0.06
Corning Inc	USD	47,059	903,829	1,563,771	0.10
Corteva Inc	USD	45,196	1,164,573	1,336,446	0.09
CoStar Group Inc	USD	2,200	466,771	1,218,932	0.08
Costco Wholesale Corp	USD	26,246	4,221,910	6,935,768	0.45
Coty Inc	USD	16,768	298,156	224,691	0.01
Crown Castle International Corp REIT	USD	24,367	2,128,718	3,176,238	0.21
Crown Holdings Inc	USD	8,109	380,661	495,460	0.03
CSX Corp	USD	45,169	1,471,121	3,494,726	0.23
Cummins Inc	USD	9,004	1,048,771	1,542,745	0.10
CVS Health Corp	USD	78,116	7,814,872	4,256,541	0.28
Danaher Corp	USD	38,052	2,868,198	5,438,392	0.36
Darden Restaurants Inc	USD	7,463	508,963	908,471	0.06
DaVita Inc	USD	8,183	585,766	460,376	0.03
Deere & Co	USD	17,991	1,740,941	2,981,289	0.19
Dell Technologies	USD	8,932	712,668	453,746	0.03
Delta Air Lines Inc	USD	10,313	481,462	585,263	0.04
DENTSPLY SIRONA Inc	USD	13,576	752,841	792,295	0.05
Devon Energy Corp	USD	27,917	1,057,448	796,193	0.05
DexCom Inc	USD	5,200	664,558	779,168	0.05
Diamondback Energy Inc	USD	9,200	1,018,308	1,002,524	0.07
Digital Realty Trust Inc REIT	USD	12,330	1,116,604	1,452,351	0.09
Discover Financial Services	USD	19,536	1,092,356	1,515,798	0.10
Discovery Inc	USD	14,300	390,980	439,010	0.03
Discovery Inc	USD	16,346	448,781	465,044	0.03
DISH Network Corp	USD	13,737	776,159	527,638	0.03
DocuSign Inc	USD	6,000	335,705	298,260	0.02
Dollar General Corp	USD	15,543	1,181,472	2,100,792	0.14
Dollar Tree Inc	USD	14,254	1,127,685	1,530,737	0.10
Dominion Energy Inc	USD	47,036	3,329,883	3,636,824	0.24
Domino's Pizza Inc	USD	2,400	358,038	667,872	0.04
Dover Corp	USD	8,791	513,982	880,858	0.06
Dow Inc	USD	45,196	2,058,375	2,228,615	0.15
DR Horton Inc	USD	21,455	678,518	925,354	0.06
Dropbox Inc	USD	4,700	106,043	117,735	0.01
DTE Energy Co	USD	10,583	902,309	1,353,354	0.09
Duke Energy Corp	USD	43,077	3,219,692	3,801,114	0.25
Duke Realty Corp REIT	USD	21,306	452,701	673,483	0.04
Dupont De Nemours Inc	USD	45,196	3,116,443	3,392,864	0.22

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
DXC Technology Co	USD	16,814	835,552	927,292	0.06
E*TRADE Financial Corp	USD	14,300	422,015	637,780	0.04
East West Bancorp Inc	USD	9,000	503,506	420,930	0.03
Eastman Chemical Co	USD	8,011	580,541	623,496	0.04
Eaton Corp PLC	USD	24,758	1,399,186	2,061,846	0.13
Eaton Vance Corp	USD	6,883	235,261	296,864	0.02
eBay Inc	USD	49,130	1,308,107	1,940,635	0.13
Ecolab Inc	USD	16,033	1,974,148	3,165,556	0.21
Edison International	USD	21,589	1,357,991	1,455,314	0.10
Edwards Lifesciences Corp	USD	12,270	1,067,553	2,266,760	0.15
Elanco Animal Health Inc	USD	11,740	219,705	396,812	0.03
Electronic Arts Inc	USD	17,778	1,395,843	1,800,200	0.12
Eli Lilly & Co	USD	51,483	4,347,257	5,703,802	0.37
Emerson Electric Co	USD	37,020	1,778,888	2,469,974	0.16
Entergy Corp	USD	10,796	777,269	1,111,232	0.07
EOG Resources Inc	USD	32,335	2,669,193	3,012,329	0.20
EPAM Systems Inc	USD	4,000	677,238	692,400	0.05
Equifax Inc	USD	7,293	789,692	986,305	0.06
Equinix Inc REIT	USD	4,792	1,592,267	2,416,558	0.16
Equity LifeStyle Properties Inc REIT	USD	3,800	455,553	461,092	0.03
Equity Residential REIT	USD	21,441	1,515,886	1,627,801	0.11
Erie Indemnity Co	USD	800	161,890	203,424	0.01
Essex Property Trust Inc REIT	USD	3,980	889,859	1,161,881	0.08
Estee Lauder Cos Inc	USD	13,050	1,214,010	2,389,585	0.16
Evergy Inc	USD	15,500	834,866	932,325	0.06
Eversource Energy	USD	18,960	971,918	1,436,410	0.09
Exact Sciences Corp	USD	7,400	766,688	873,496	0.06
Exelon Corp	USD	57,092	1,836,751	2,736,990	0.18
Expedia Group Inc	USD	7,333	889,970	975,509	0.06
Expeditors International of Washington Inc	USD	10,476	535,850	794,709	0.05
Extra Space Storage Inc REIT	USD	7,500	630,264	795,750	0.05
Exxon Mobil Corp	USD	250,126	19,152,093	19,167,155	1.25
F5 Networks Inc	USD	3,583	433,896	521,792	0.03
Facebook Inc	USD	140,661	15,995,987	27,147,573	1.77
FactSet Research Systems Inc	USD	1,700	469,969	487,152	0.03
Fastenal Co	USD	34,570	690,239	1,126,636	0.07
Federal Realty Investment Trust REIT	USD	4,515	616,551	581,351	0.04
FedEx Corp	USD	14,822	2,395,934	2,433,624	0.16
Fidelity National Information Services Inc	USD	19,240	1,428,990	2,360,363	0.15
Fifth Third Bancorp	USD	50,689	1,137,745	1,414,223	0.09
First Data Corp	USD	32,100	527,451	868,947	0.06
First Republic Bank	USD	9,728	674,336	949,939	0.06
FirstEnergy Corp	USD	34,756	1,169,607	1,487,904	0.10
Fiserv Inc	USD	23,460	1,164,993	2,138,614	0.14
FleetCor Technologies Inc	USD	4,450	791,440	1,249,783	0.08
Flex Ltd	USD	33,072	362,745	316,499	0.02
FLIR Systems Inc	USD	8,452	267,909	457,253	0.03
Flowserve Corp	USD	7,920	327,124	417,305	0.03
Fluor Corp	USD	8,689	397,979	292,732	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
FMC Corp	USD	8,152	397,617	676,208	0.04
FNF Group	USD	16,818	523,544	677,765	0.04
Ford Motor Co	USD	231,782	2,909,797	2,371,130	0.15
Fortinet Inc	USD	8,500	333,567	653,055	0.04
Fortive Corp	USD	18,033	837,723	1,470,050	0.10
Fortune Brands Home & Security Inc	USD	8,800	438,660	502,744	0.03
Fox Corp	USD	20,959	493,473	767,938	0.05
Fox Corp	USD	8,976	223,864	327,893	0.02
Franklin Resources Inc	USD	18,865	698,080	656,502	0.04
Freeport-McMoRan Inc	USD	81,599	978,060	947,364	0.06
Gap Inc	USD	13,574	413,882	243,925	0.02
Gartner Inc	USD	5,400	510,619	869,076	0.06
General Dynamics Corp	USD	14,813	2,164,680	2,693,300	0.18
General Electric Co	USD	519,247	11,822,626	5,452,093	0.36
General Mills Inc	USD	32,078	1,811,936	1,684,737	0.11
General Motors Co	USD	75,052	2,352,914	2,891,754	0.19
Genuine Parts Co	USD	7,311	635,290	757,273	0.05
Gilead Sciences Inc	USD	75,880	7,127,890	5,126,453	0.33
Global Payments Inc	USD	9,500	812,570	1,521,235	0.10
GoDaddy Inc	USD	9,900	724,033	694,485	0.05
Goldman Sachs Group Inc	USD	19,659	3,743,022	4,022,231	0.26
GrubHub Inc	USD	5,500	427,377	428,945	0.03
H&R Block Inc	USD	12,137	418,898	355,614	0.02
Halliburton Co	USD	50,706	1,991,579	1,153,054	0.08
Hanesbrands Inc	USD	22,011	594,684	379,029	0.02
Harley-Davidson Inc	USD	9,859	521,130	353,248	0.02
Harris Corp	USD	7,046	599,948	1,332,610	0.09
Hartford Financial Services Group Inc	USD	21,404	987,286	1,192,631	0.08
Hasbro Inc	USD	7,202	565,110	761,107	0.05
HCA Healthcare Inc	USD	16,243	1,369,782	2,195,566	0.14
HCP Inc REIT	USD	32,733	1,082,654	1,046,801	0.07
HD Supply Holdings Inc	USD	10,200	413,734	410,856	0.03
HEICO Corp	USD	3,700	455,695	495,097	0.03
HEICO Corp	USD	4,400	382,415	454,828	0.03
Helmerich & Payne Inc	USD	6,613	351,663	334,750	0.02
Henry Schein Inc	USD	9,326	500,062	651,887	0.04
Hershey Co	USD	8,478	839,737	1,136,306	0.07
Hess Corp	USD	16,080	846,744	1,022,206	0.07
Hewlett Packard Enterprise Co	USD	85,895	810,248	1,284,130	0.08
Hilton Worldwide Holdings Inc	USD	16,361	1,064,786	1,599,124	0.10
HollyFrontier Corp	USD	9,907	499,603	458,496	0.03
Hologic Inc	USD	12,498	529,377	600,154	0.04
Home Depot Inc	USD	66,974	8,821,060	13,928,583	0.91
Honeywell International Inc	USD	41,887	4,242,540	7,313,051	0.48
Hormel Foods Corp	USD	17,766	572,723	720,234	0.05
Host Hotels & Resorts Inc REIT	USD	42,224	724,347	769,321	0.05
HP Inc	USD	92,995	1,207,426	1,933,366	0.13
Humana Inc	USD	8,111	1,611,663	2,151,848	0.14
Huntington Bancshares Inc	USD	62,719	700,985	866,777	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Huntington Ingalls Industries Inc	USD	2,600	486,546	584,324	0.04
IAC Via InterActiveCorp	USD	4,700	614,868	1,022,391	0.07
IDEX Corp	USD	4,600	516,708	791,844	0.05
IDEXX Laboratories Inc	USD	5,200	568,613	1,431,716	0.09
Illinois Tool Works Inc	USD	18,198	1,735,991	2,744,440	0.18
Illumina Inc	USD	8,607	1,609,302	3,168,667	0.21
Incyte Corp	USD	10,722	1,045,615	910,941	0.06
Ingersoll-Rand PLC	USD	14,681	871,182	1,859,642	0.12
Ingredion Inc	USD	4,300	509,368	354,707	0.02
Intel Corp	USD	267,359	8,928,691	12,798,475	0.84
Intercontinental Exchange Inc	USD	33,670	1,707,503	2,893,600	0.19
International Business Machines Corp	USD	51,296	7,536,805	7,073,718	0.46
International Flavors & Fragrances Inc	USD	5,117	587,057	742,426	0.05
International Paper Co	USD	22,387	926,427	969,805	0.06
Interpublic Group of Cos Inc	USD	22,826	461,484	515,639	0.03
Intuit Inc	USD	14,633	1,524,178	3,824,042	0.25
Intuitive Surgical Inc	USD	6,723	1,486,525	3,526,550	0.23
Invesco Ltd	USD	25,004	774,880	511,582	0.03
Invitation Homes Inc REIT	USD	31,700	786,250	847,341	0.06
Ionis Pharmaceuticals Inc	USD	7,700	505,153	494,879	0.03
IPG Photonics Corp	USD	2,200	497,636	339,350	0.02
IQVIA Holdings Inc	USD	9,503	793,502	1,529,033	0.10
Iron Mountain Inc REIT	USD	16,140	531,552	505,182	0.03
Jack Henry & Associates Inc	USD	4,700	537,097	629,424	0.04
Jacobs Engineering Group Inc	USD	7,596	425,416	641,026	0.04
JB Hunt Transport Services Inc	USD	3,465	311,570	316,736	0.02
Jefferies Financial Group Inc	USD	17,578	372,589	338,025	0.02
JM Smucker Co	USD	6,911	818,343	796,078	0.05
Johnson & Johnson	USD	156,348	15,855,805	21,776,149	1.42
Jones Lang LaSalle Inc	USD	2,800	421,148	393,932	0.03
JPMorgan Chase & Co	USD	192,634	13,847,230	21,536,481	1.41
Juniper Networks Inc	USD	20,441	525,314	544,344	0.04
Kansas City Southern	USD	4,735	451,281	576,818	0.04
Kellogg Co	USD	14,913	1,035,735	798,889	0.05
KeyCorp	USD	60,748	850,014	1,078,277	0.07
Keysight Technologies Inc	USD	11,200	682,016	1,005,872	0.07
Kimberly-Clark Corp	USD	20,365	2,262,832	2,714,247	0.18
Kimco Realty Corp REIT	USD	25,491	554,078	471,074	0.03
Kinder Morgan Inc	USD	116,667	3,080,895	2,436,007	0.16
KKR & Co Inc	USD	28,800	661,363	727,776	0.05
KLA-Tencor Corp	USD	9,402	563,233	1,111,316	0.07
Knight-Swift Transportation Holdings Inc	USD	7,700	311,192	252,868	0.02
Kohl's Corp	USD	9,857	498,259	468,700	0.03
Kraft Heinz Co	USD	36,514	2,708,854	1,133,395	0.07
Kroger Co	USD	47,578	1,644,847	1,032,918	0.07
L Brands Inc	USD	14,476	1,189,744	377,824	0.02
L3 Technologies Inc	USD	4,752	607,641	1,165,048	0.08
Laboratory Corp of America Holdings	USD	5,898	779,877	1,019,764	0.07
Lam Research Corp	USD	9,113	780,408	1,711,786	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Lamb Weston Holdings Inc	USD	8,900	672,548	563,904	0.04
Las Vegas Sands Corp	USD	20,698	972,183	1,223,045	0.08
Lear Corp	USD	3,700	451,812	515,299	0.03
Leggett & Platt Inc	USD	7,730	329,671	296,600	0.02
Leidos Holdings Inc	USD	6,900	393,340	550,965	0.04
Lennar Corp	USD	17,715	918,165	858,469	0.06
Lennox International Inc	USD	2,200	397,943	605,000	0.04
Liberty Broadband Corp	USD	6,300	436,907	656,586	0.04
Liberty Media Corp-Liberty Formula One	USD	12,200	441,750	456,402	0.03
Liberty Media Corp-Liberty SiriusXM	USD	4,065	171,006	153,698	0.01
Liberty Media Corp-Liberty SiriusXM	USD	10,824	405,010	411,096	0.03
Liberty Property Trust REIT	USD	8,987	313,596	449,709	0.03
Lincoln National Corp	USD	12,384	624,349	798,149	0.05
Live Nation Entertainment Inc	USD	10,800	572,108	715,500	0.05
LKQ Corp	USD	18,946	568,401	504,153	0.03
Lockheed Martin Corp	USD	14,596	3,422,142	5,306,230	0.35
Loews Corp	USD	15,941	670,905	871,494	0.06
Lowe's Cos Inc	USD	47,237	3,449,303	4,766,686	0.31
LyondellBasell Industries NV	USD	19,176	1,678,545	1,651,629	0.11
M&T Bank Corp	USD	7,963	1,059,309	1,354,267	0.09
Macerich Co REIT	USD	6,398	480,144	214,269	0.01
Macy's Inc	USD	18,545	904,109	397,976	0.03
ManpowerGroup Inc	USD	3,396	286,725	328,054	0.02
Marathon Oil Corp	USD	48,946	764,153	695,523	0.05
Marathon Petroleum Corp	USD	40,669	2,165,825	2,272,584	0.15
Markel Corp	USD	680	664,692	740,928	0.05
MarketAxess Holdings Inc	USD	1,700	477,823	546,414	0.04
Marriott International Inc	USD	17,212	1,226,654	2,414,671	0.16
Marsh & McLennan Cos Inc	USD	29,765	1,742,733	2,969,059	0.19
Martin Marietta Materials Inc	USD	3,635	647,599	836,450	0.05
Masco Corp	USD	18,343	518,815	719,779	0.05
Mastercard Inc	USD	53,363	5,661,457	14,116,114	0.92
Maxim Integrated Products Inc	USD	16,874	613,650	1,009,403	0.07
McCormick & Co Inc	USD	7,226	646,212	1,120,102	0.07
McDonald's Corp	USD	44,524	4,792,810	9,245,854	0.60
McKesson Corp	USD	11,459	2,082,465	1,539,975	0.10
Merck & Co Inc	USD	153,446	8,125,847	12,866,447	0.84
MetLife Inc	USD	44,687	1,913,908	2,219,603	0.14
Mettler-Toledo International Inc	USD	1,617	871,096	1,358,280	0.09
MGM Resorts International	USD	25,543	620,351	729,764	0.05
Microchip Technology Inc	USD	14,054	729,955	1,218,482	0.08
Micron Technology Inc	USD	62,706	1,447,878	2,419,825	0.16
Microsoft Corp	USD	428,847	24,087,762	57,448,344	3.75
Mid-America Apartment Communities Inc REIT	USD	6,900	636,032	812,544	0.05
Middleby Corp	USD	3,300	438,041	447,810	0.03
Mohawk Industries Inc	USD	3,902	806,972	575,428	0.04
Molson Coors Brewing Co	USD	11,422	951,807	639,632	0.04
Mondelez International Inc	USD	82,382	3,539,181	4,440,390	0.29
MongoDB Inc	USD	2,800	460,175	425,852	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Monster Beverage Corp	USD	24,827	1,182,616	1,584,707	0.10
Moody's Corp	USD	10,274	1,146,797	2,006,615	0.13
Morgan Stanley	USD	75,824	2,659,321	3,321,849	0.22
Mosaic Co	USD	22,291	667,193	557,944	0.04
Motorola Solutions Inc	USD	9,687	776,788	1,615,114	0.11
MSCI Inc	USD	5,100	412,412	1,217,829	0.08
Mylan NV	USD	30,550	1,271,852	581,672	0.04
Nasdaq Inc	USD	6,870	476,716	660,688	0.04
National Oilwell Varco Inc	USD	23,192	895,115	515,558	0.03
National Retail Properties Inc REIT	USD	9,500	409,696	503,595	0.03
Nektar Therapeutics	USD	10,500	546,459	373,590	0.02
NetApp Inc	USD	14,680	514,775	905,756	0.06
Netflix Inc	USD	26,046	3,698,487	9,567,217	0.62
Newell Brands Inc	USD	27,805	1,117,681	428,753	0.03
Newmont Mining Corp	USD	43,252	1,170,552	1,663,904	0.11
News Corp	USD	22,229	286,769	299,869	0.02
NextEra Energy Inc	USD	28,778	3,445,681	5,895,461	0.39
NIKE Inc	USD	72,704	4,572,235	6,103,501	0.40
NiSource Inc	USD	21,400	535,170	616,320	0.04
Noble Energy Inc	USD	22,361	696,493	500,886	0.03
Nordstrom Inc	USD	7,009	491,896	223,307	0.01
Norfolk Southern Corp	USD	15,174	1,337,493	3,024,633	0.20
Northern Trust Corp	USD	12,626	937,282	1,136,340	0.07
Northrop Grumman Corp	USD	9,750	1,828,797	3,150,322	0.21
Norwegian Cruise Line Holdings Ltd	USD	13,011	739,872	697,780	0.05
NRG Energy Inc	USD	17,000	675,964	597,040	0.04
Nucor Corp	USD	18,302	840,370	1,008,440	0.07
NVIDIA Corp	USD	33,028	2,406,328	5,424,188	0.35
NVR Inc	USD	210	512,276	707,753	0.05
Occidental Petroleum Corp	USD	43,372	2,973,578	2,180,744	0.14
OGE Energy Corp	USD	12,111	349,228	515,444	0.03
Okta Inc	USD	4,600	521,906	568,146	0.04
Old Dominion Freight Line Inc	USD	3,600	471,735	537,336	0.04
Omnicom Group Inc	USD	13,587	944,909	1,113,455	0.07
On Semiconductor Corp	USD	25,500	656,650	515,355	0.03
ONEOK Inc	USD	23,102	1,176,467	1,589,649	0.10
Oracle Corp	USD	150,615	5,727,732	8,580,537	0.56
O'Reilly Automotive Inc	USD	4,787	1,247,773	1,767,935	0.12
Owens Corning	USD	6,500	560,893	378,300	0.02
PACCAR Inc	USD	20,365	1,124,191	1,459,356	0.10
Packaging Corp of America	USD	5,600	395,296	533,792	0.03
Palo Alto Networks Inc	USD	5,537	951,149	1,128,219	0.07
Parker-Hannifin Corp	USD	6,899	740,897	1,172,899	0.08
Parsley Energy Inc	USD	15,200	530,402	288,952	0.02
Paychex Inc	USD	20,626	1,170,902	1,697,314	0.11
Paycom Software Inc	USD	2,900	615,082	657,488	0.04
PayPal Holdings Inc	USD	64,230	2,642,668	7,351,766	0.48
People's United Financial Inc	USD	20,102	323,073	337,312	0.02
PepsiCo Inc	USD	82,580	8,126,391	10,828,715	0.71

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
PerkinElmer Inc	USD	4,800	406,476	462,432	0.03
Pfizer Inc	USD	323,471	10,819,401	14,012,764	0.92
Philip Morris International Inc	USD	92,758	7,749,597	7,284,286	0.48
Phillips 66	USD	25,947	2,175,314	2,427,082	0.16
Pinnacle West Capital Corp	USD	6,602	445,856	621,182	0.04
Pioneer Natural Resources Co	USD	10,187	1,419,019	1,567,372	0.10
Plains GP Holdings LP	USD	8,597	247,526	214,667	0.01
PNC Financial Services Group Inc	USD	25,849	2,493,934	3,548,551	0.23
Polaris Industries Inc	USD	3,470	414,248	316,568	0.02
PPG Industries Inc	USD	14,100	1,292,447	1,645,611	0.11
PPL Corp	USD	42,011	1,349,638	1,302,761	0.09
Principal Financial Group Inc	USD	16,441	812,013	952,263	0.06
Procter & Gamble Co	USD	148,424	11,683,285	16,274,692	1.06
Progressive Corp	USD	34,276	1,173,329	2,739,681	0.18
Prologis Inc REIT	USD	38,873	2,043,774	3,113,727	0.20
Prudential Financial Inc	USD	24,415	1,995,437	2,465,915	0.16
Ptc Inc	USD	6,800	593,723	610,368	0.04
Public Service Enterprise Group Inc	USD	29,476	1,250,930	1,733,778	0.11
Public Storage REIT	USD	9,163	1,947,856	2,182,352	0.14
PulteGroup Inc	USD	16,487	351,292	521,319	0.03
PVH Corp	USD	4,674	510,606	442,347	0.03
Qorvo Inc	USD	6,032	313,551	401,792	0.03
QUALCOMM Inc	USD	70,978	3,980,219	5,399,296	0.35
Quest Diagnostics Inc	USD	8,198	661,913	834,638	0.05
Qurate Retail Inc	USD	25,471	664,154	315,586	0.02
Ralph Lauren Corp	USD	3,280	368,551	372,575	0.02
Raymond James Financial Inc	USD	7,428	413,129	628,037	0.04
Raytheon Co	USD	16,785	2,051,133	2,918,576	0.19
Realty Income Corp REIT	USD	17,272	888,769	1,191,250	0.08
Red Hat Inc	USD	10,374	850,440	1,947,822	0.13
Regency Centers Corp REIT	USD	9,354	613,048	624,286	0.04
Regeneron Pharmaceuticals Inc	USD	4,772	2,156,575	1,493,636	0.10
Regions Financial Corp	USD	61,477	624,852	918,466	0.06
Reinsurance Group of America Inc	USD	3,600	446,376	561,708	0.04
Republic Services Inc	USD	13,081	683,845	1,133,338	0.07
ResMed Inc	USD	8,452	510,152	1,031,398	0.07
Robert Half International Inc	USD	7,320	383,109	417,313	0.03
Rockwell Automation Inc	USD	7,085	864,000	1,160,736	0.08
Rollins Inc	USD	8,550	248,780	306,689	0.02
Roper Technologies Inc	USD	6,022	1,032,033	2,205,618	0.14
Ross Stores Inc	USD	22,092	1,216,034	2,189,759	0.14
Royal Caribbean Cruises Ltd	USD	10,026	919,055	1,215,251	0.08
S&P Global Inc	USD	14,833	1,525,475	3,378,809	0.22
Sabre Corp	USD	15,600	435,549	346,320	0.02
salesforce.com Inc	USD	45,378	4,050,154	6,885,204	0.45
SBA Communications Corp REIT	USD	6,550	733,590	1,472,702	0.10
Schlumberger Ltd	USD	81,565	5,958,401	3,241,393	0.21
Seagate Technology PLC	USD	16,315	698,553	768,763	0.05
Sealed Air Corp	USD	9,667	448,467	413,554	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Seattle Genetics Inc	USD	6,500	421,305	449,865	0.03
SEI Investments Co	USD	7,787	381,052	436,851	0.03
Sempra Energy	USD	15,980	1,591,810	2,196,291	0.14
Sensata Technologies Holding PLC	USD	9,991	451,545	489,559	0.03
ServiceNow Inc	USD	10,074	1,065,086	2,766,018	0.18
Sherwin-Williams Co	USD	5,007	1,367,229	2,294,658	0.15
Signature Bank	USD	3,200	486,930	386,688	0.03
Simon Property Group Inc REIT	USD	18,201	3,294,458	2,907,792	0.19
Sirius XM Holdings Inc	USD	96,178	396,464	536,673	0.04
Skyworks Solutions Inc	USD	10,641	923,842	822,230	0.05
SL Green Realty Corp REIT	USD	4,465	488,142	358,852	0.02
Snap Inc	USD	49,900	657,932	713,570	0.05
Snap-on Inc	USD	3,435	538,050	568,973	0.04
Southern Co	USD	60,828	2,809,484	3,362,572	0.22
Southwest Airlines Co	USD	7,872	315,998	399,740	0.03
Spirit AeroSystems Holdings Inc	USD	5,000	421,748	406,850	0.03
Splunk Inc	USD	8,700	576,089	1,094,025	0.07
Sprint Corp	USD	95,006	514,173	624,189	0.04
Square Inc	USD	18,100	805,138	1,312,793	0.09
SS&C Technologies Holdings Inc	USD	13,000	537,571	748,930	0.05
Stanley Black & Decker Inc	USD	8,861	952,941	1,281,389	0.08
Starbucks Corp	USD	72,887	4,171,480	6,110,117	0.40
State Street Corp	USD	22,580	1,602,502	1,265,835	0.08
Steel Dynamics Inc	USD	13,900	491,034	419,780	0.03
Steris Plc	USD	3,900	522,298	580,632	0.04
Stryker Corp	USD	19,891	2,170,430	4,089,192	0.27
Sun Communities Inc REIT	USD	3,900	490,357	499,941	0.03
SunTrust Banks Inc	USD	26,756	1,177,739	1,681,615	0.11
SVB Financial Group	USD	3,200	593,237	718,688	0.05
Symantec Corp	USD	37,783	775,064	822,158	0.05
Synchrony Financial	USD	38,517	1,060,109	1,335,384	0.09
Synopsys Inc	USD	9,946	718,439	1,279,951	0.08
Sysco Corp	USD	28,939	1,278,600	2,046,566	0.13
T Rowe Price Group Inc	USD	13,978	1,045,116	1,533,526	0.10
Tableau Software Inc	USD	4,300	567,181	713,886	0.05
Take-Two Interactive Software Inc	USD	6,900	776,200	783,357	0.05
Tapestry Inc	USD	17,315	571,468	549,405	0.04
Targa Resources Corp	USD	13,800	689,439	541,788	0.04
Target Corp	USD	29,313	2,311,119	2,538,799	0.17
TD Ameritrade Holding Corp	USD	16,993	718,697	848,291	0.06
Teleflex Inc	USD	2,700	433,375	894,105	0.06
Tesla Inc	USD	7,641	1,942,602	1,707,458	0.11
Texas Instruments Inc	USD	56,717	3,298,452	6,508,843	0.43
Textron Inc	USD	12,139	554,891	643,853	0.04
Thermo Fisher Scientific Inc	USD	23,204	3,297,648	6,814,551	0.45
Tiffany & Co	USD	6,507	564,067	609,315	0.04
TJX Cos Inc	USD	73,140	2,735,394	3,867,643	0.25
T-Mobile US Inc	USD	16,531	862,280	1,225,608	0.08
Torchmark Corp	USD	6,462	429,194	578,091	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Total System Services Inc	USD	11,013	788,071	1,412,638	0.09
Tractor Supply Co	USD	7,274	602,048	791,411	0.05
TransDigm Group Inc	USD	2,800	682,970	1,354,640	0.09
TransUnion	USD	11,100	638,356	815,961	0.05
Travelers Cos Inc	USD	15,648	1,662,891	2,339,689	0.15
Trimble Inc	USD	14,813	298,699	668,214	0.04
TripAdvisor Inc	USD	6,470	392,732	299,496	0.02
Twilio Inc	USD	5,400	701,775	736,290	0.05
Twitter Inc	USD	40,991	1,092,225	1,430,586	0.09
Tyson Foods Inc	USD	17,033	895,313	1,375,244	0.09
Uber Technologies Inc	USD	7,200	291,888	333,936	0.02
UDR Inc REIT	USD	15,967	549,361	716,759	0.05
UGI Corp	USD	10,200	463,891	544,782	0.04
Ulta Salon Cosmetics & Fragrance Inc	USD	3,413	638,572	1,183,936	0.08
Under Armour Inc	USD	10,626	479,599	269,369	0.02
Under Armour Inc	USD	11,617	558,307	257,897	0.02
Union Pacific Corp	USD	42,417	4,026,615	7,173,139	0.47
United Continental Holdings Inc	USD	4,109	241,755	359,743	0.02
United Parcel Service Inc	USD	39,178	4,050,499	4,045,912	0.26
United Rentals Inc	USD	4,911	341,875	651,346	0.04
United Technologies Corp	USD	47,117	5,191,634	6,134,633	0.40
UnitedHealth Group Inc	USD	56,643	7,825,380	13,821,458	0.90
Universal Health Services Inc	USD	5,109	650,445	666,163	0.04
Unum Group	USD	13,465	468,545	451,751	0.03
US Bancorp	USD	89,759	3,939,387	4,703,372	0.31
Vail Resorts Inc	USD	2,400	527,401	535,632	0.03
Valero Energy Corp	USD	25,029	1,675,398	2,142,733	0.14
Varian Medical Systems Inc	USD	5,411	400,978	736,599	0.05
Veeva Systems Inc	USD	7,300	485,333	1,183,403	0.08
Ventas Inc REIT	USD	21,359	1,256,132	1,459,888	0.10
VEREIT Inc REIT	USD	58,428	482,570	526,436	0.03
VeriSign Inc	USD	6,548	691,894	1,369,580	0.09
Verisk Analytics Inc	USD	9,422	742,186	1,379,946	0.09
Verizon Communications Inc	USD	240,697	11,228,939	13,751,020	0.90
Vertex Pharmaceuticals Inc	USD	15,104	1,693,346	2,769,772	0.18
VF Corp	USD	19,630	1,295,656	1,714,680	0.11
Viacom Inc	USD	20,995	853,921	627,121	0.04
Visa Inc	USD	102,494	8,199,590	17,787,834	1.16
Vistra Energy Corp	USD	20,000	421,311	452,800	0.03
VMware Inc	USD	4,552	407,297	761,140	0.05
Vornado Realty Trust REIT	USD	10,398	774,208	666,512	0.04
Voya Financial Inc	USD	8,580	345,689	474,474	0.03
Vulcan Materials Co	USD	8,028	842,018	1,102,325	0.07
WABCO Holdings Inc	USD	3,100	350,229	411,060	0.03
Wabtec Corp	USD	8,065	940,684	578,744	0.04
Walgreens Boots Alliance Inc	USD	45,002	3,710,484	2,460,259	0.16
Walmart Inc	USD	85,945	5,958,469	9,496,063	0.62
Walt Disney Co	USD	104,901	9,819,163	14,648,376	0.96
Waste Management Inc	USD	25,187	1,423,251	2,905,824	0.19

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.43% (continued)					
United States (continued)					
Waters Corp	USD	4,463	570,103	960,616	0.06
Wayfair Inc	USD	3,400	368,025	496,400	0.03
WEC Energy Group Inc	USD	18,889	1,019,501	1,574,776	0.10
WellCare Health Plans Inc	USD	5,567	1,493,382	1,586,985	0.10
Wells Fargo & Co	USD	254,167	13,214,625	12,027,182	0.79
Welltower Inc REIT	USD	22,406	1,519,722	1,826,761	0.12
Western Digital Corp	USD	17,346	1,510,760	824,802	0.05
Western Union Co	USD	26,540	492,290	527,881	0.03
Westlake Chemical Corp	USD	2,300	266,328	159,758	0.01
WestRock Co	USD	15,417	752,019	562,258	0.04
Weyerhaeuser Co REIT	USD	43,333	1,202,783	1,141,391	0.07
Whirlpool Corp	USD	3,839	595,393	546,520	0.04
Williams Cos Inc	USD	70,989	2,495,918	1,990,532	0.13
Workday Inc	USD	8,741	767,614	1,796,975	0.12
Worldpay Inc	USD	16,419	1,034,376	2,012,148	0.13
WP Carey Inc REIT	USD	9,800	642,904	795,564	0.05
WR Berkley Corp	USD	8,436	314,248	556,185	0.04
WW Grainger Inc	USD	2,902	705,921	778,403	0.05
Wynn Resorts Ltd	USD	5,885	516,362	729,681	0.05
Xcel Energy Inc	USD	30,576	1,134,543	1,818,966	0.12
Xerox Corp	USD	13,313	373,068	471,413	0.03
Xilinx Inc	USD	14,759	711,367	1,740,381	0.11
XPO Logistics Inc	USD	7,700	800,360	445,137	0.03
Xylem Inc	USD	10,263	390,781	858,397	0.06
Yum! Brands Inc	USD	18,578	1,116,948	2,056,027	0.13
Zayo Group Holdings Inc	USD	12,300	435,250	404,793	0.03
Zebra Technologies Corp	USD	3,200	548,616	670,368	0.04
Zillow Group Inc	USD	7,500	245,078	347,925	0.02
Zimmer Biomet Holdings Inc	USD	10,648	1,113,104	1,253,696	0.08
Zions Bancorporation	USD	11,600	481,856	533,368	0.03
Zoetis Inc	USD	28,489	1,448,525	3,233,217	0.21
Total United States			<u>1,062,673,081</u>	<u>1,469,924,022</u>	<u>96.02</u>
Total Common and Preferred Stocks			<u>1,103,538,015</u>	<u>1,522,201,486</u>	<u>99.43</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>1,103,538,015</u>	<u>1,522,201,486</u>	<u>99.43</u>
TOTAL INVESTMENTS			<u>1,103,538,015</u>	<u>1,522,201,486</u>	<u>99.43</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.20%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 02/07/19	Barclays Bank PLC	39,880,163	44,565,125	850,421	0.05
Bought EUR / Sold USD, due 02/07/19	BNP Paribas SA	4,123,781	4,671,500	24,664	0.00
Bought EUR / Sold USD, due 02/07/19	Royal Bank of Canada	39,880,199	44,565,125	850,462	0.06
Bought EUR / Sold USD, due 02/07/19	Standard Chartered Bank	39,887,480	44,565,125	858,754	0.06
Bought EUR / Sold USD, due 02/07/19	UBS AG London	39,879,913	44,565,125	850,136	0.05
Bought EUR / Sold USD, due 02/08/19	State Street Bank London	1,036,940	1,182,000	1,884	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				3,436,321	0.22

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold EUR, due 02/07/19	Barclays Bank PLC	552,000	484,722	(2)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Citibank NA	84,000	74,091	(374)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Credit Suisse London	1,202,000	1,076,118	(23,483)	(0.00)
Bought USD / Sold EUR, due 02/07/19	HSBC Bank PLC	162,000	144,677	(2,758)	(0.00)
Bought USD / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	8,350,000	7,399,157	(76,163)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Merrill Lynch International	151,000	134,134	(1,752)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Societe Generale	4,000,000	3,587,991	(86,006)	(0.01)
Bought USD / Sold EUR, due 02/07/19	Westpac Banking Corp	6,774,000	6,064,033	(131,724)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(322,262)	(0.02)

Total Forward Foreign Exchange Contracts Hedge

3,114,059 0.20

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 20/09/19	USD	36	5,299,560	89,200	0.01
Unrealised Gain on Futures Contracts				89,200	0.01
Total Futures Contracts				89,200	0.01

Other Net Assets/(Liabilities)

5,488,409 0.36

TOTAL NET ASSETS

1,530,893,154 100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 207,512 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.88%					
Austria					
ANDRITZ AG	EUR	12,578	522,662	416,332	0.06
Erste Group Bank AG	EUR	52,239	1,291,458	1,705,081	0.25
OMV AG	EUR	25,571	748,259	1,095,717	0.16
Raiffeisen Bank International AG	EUR	25,574	388,127	527,592	0.08
Verbund AG	EUR	11,765	427,813	541,190	0.08
voestalpine AG	EUR	19,804	647,888	538,075	0.08
Total Austria			<u>4,026,207</u>	<u>4,823,987</u>	<u>0.71</u>
Belgium					
Ageas	EUR	31,726	1,191,782	1,450,195	0.21
Anheuser-Busch InBev SA	EUR	131,045	12,628,775	10,200,543	1.49
Colruyt SA	EUR	10,432	456,162	532,032	0.08
Groupe Bruxelles Lambert SA	EUR	14,009	1,011,625	1,208,696	0.18
KBC Group NV	EUR	43,328	2,573,056	2,497,426	0.37
Proximus SADP	EUR	26,411	791,563	684,573	0.10
Solvay SA	EUR	12,869	1,237,517	1,172,366	0.17
Telenet Group Holding NV	EUR	9,145	477,060	448,105	0.07
UCB SA	EUR	21,952	1,560,070	1,600,740	0.23
Umicore SA	EUR	32,803	837,275	925,045	0.13
Total Belgium			<u>22,764,885</u>	<u>20,719,721</u>	<u>3.03</u>
Finland					
Elisa OYJ	EUR	24,697	802,412	1,059,748	0.16
Fortum OYJ	EUR	77,125	1,129,765	1,498,924	0.22
Kone OYJ	EUR	58,845	2,182,004	3,054,056	0.45
Metso OYJ	EUR	18,183	366,780	628,223	0.09
Neste Oyj	EUR	66,780	709,516	1,992,715	0.29
Nokia OYJ	EUR	978,579	5,455,646	4,272,476	0.63
Nokian Renkaat OYJ	EUR	20,276	616,013	556,779	0.08
Orion Oyj	EUR	17,992	652,348	579,882	0.08
Sampo Oyj	EUR	76,975	3,359,404	3,194,463	0.47
Stora Enso OYJ	EUR	95,683	823,844	988,884	0.14
UPM-Kymmene OYJ	EUR	92,674	1,650,825	2,165,791	0.32
Wartsila OYJ Abp	EUR	77,057	1,015,079	982,862	0.14
Total Finland			<u>18,763,636</u>	<u>20,974,803</u>	<u>3.07</u>
France					
Accor SA	EUR	27,347	1,143,957	1,032,349	0.15
Aéroports de Paris	EUR	5,155	586,947	800,056	0.12
Air Liquide SA	EUR	73,668	6,991,231	9,064,847	1.33
Airbus SE	EUR	100,200	6,405,004	12,492,936	1.83
Alstom SA	EUR	27,111	795,453	1,106,129	0.16
Amundi SA	EUR	10,455	748,947	641,937	0.09
Arkema SA	EUR	11,952	860,884	977,435	0.14
Atos SE	EUR	14,517	885,876	1,067,290	0.16
AXA SA	EUR	332,720	7,450,917	7,685,832	1.13
BioMerieux	EUR	7,157	490,235	521,387	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.88% (continued)					
France (continued)					
BNP Paribas SA	EUR	193,360	10,554,724	8,075,680	1.18
Bolloré SA	EUR	153,374	639,705	595,091	0.09
Bouygues SA	EUR	38,196	1,292,559	1,244,044	0.18
Bureau Veritas SA	EUR	47,394	939,591	1,029,398	0.15
Capgemini SE	EUR	27,178	2,331,737	2,971,914	0.44
Carrefour SA	EUR	102,780	2,427,288	1,745,204	0.26
Casino Guichard Perrachon SA	EUR	9,479	450,647	284,370	0.04
Cie de Saint-Gobain	EUR	84,124	3,373,263	2,883,350	0.42
Cie Generale des Etablissements Michelin SCA	EUR	29,650	2,704,440	3,307,458	0.48
CNP Assurances	EUR	29,657	442,663	591,954	0.09
Covivio REIT	EUR	8,360	691,902	769,538	0.11
Credit Agricole SA	EUR	199,083	2,233,472	2,099,330	0.31
Danone SA	EUR	105,752	6,309,918	7,878,524	1.15
Dassault Aviation SA	EUR	433	500,017	547,312	0.08
Dassault Systemes SE	EUR	22,706	1,706,318	3,185,652	0.47
Edenred	EUR	42,520	827,629	1,907,447	0.28
Eiffage SA	EUR	12,527	945,379	1,089,097	0.16
Electricite de France SA	EUR	106,042	1,256,677	1,175,476	0.17
Engie SA	EUR	317,133	4,440,163	4,230,554	0.62
Essilor International Cie Generale d'Optique SA	EUR	48,301	5,373,800	5,542,540	0.81
Eurazeo SA	EUR	6,417	334,775	393,362	0.06
Eutelsat Communications SA	EUR	30,163	784,400	495,880	0.07
Faurecia SA	EUR	13,117	827,332	535,305	0.08
Gecina SA REIT	EUR	7,935	977,373	1,044,246	0.15
Getlink	EUR	59,837	698,617	843,103	0.12
Hermes International	EUR	5,499	2,733,138	3,487,466	0.51
ICADE REIT	EUR	4,718	305,108	380,271	0.06
Iliad SA	EUR	4,583	849,565	452,617	0.07
Imerys SA	EUR	6,263	400,693	291,981	0.04
Ingenico Group SA	EUR	10,416	1,040,925	810,156	0.12
Ipsen SA	EUR	6,547	754,895	785,640	0.12
JCDecaux SA	EUR	13,019	424,017	346,826	0.05
Kering SA	EUR	12,991	2,610,746	6,756,619	0.99
Klepierre SA REIT	EUR	32,347	1,253,852	953,590	0.14
Legrand SA	EUR	46,326	2,366,516	2,978,762	0.44
L'Oreal SA	EUR	43,379	7,178,814	10,866,440	1.59
LVMH Moët Hennessy Louis Vuitton SE	EUR	47,836	8,620,328	17,905,015	2.62
Natixis SA	EUR	164,098	891,665	580,743	0.09
Orange SA	EUR	341,845	4,895,830	4,739,681	0.69
Pernod Ricard SA	EUR	36,402	3,746,257	5,898,944	0.86
Peugeot SA	EUR	102,120	1,575,849	2,212,940	0.32
Publicis Groupe SA	EUR	36,762	2,198,275	1,706,860	0.25
Remy Cointreau SA	EUR	3,981	274,577	504,791	0.07
Renault SA	EUR	33,376	2,373,580	1,845,359	0.27
Safran SA	EUR	56,209	4,259,959	7,242,530	1.06
Sanofi	EUR	193,298	16,111,828	14,673,251	2.15
Sartorius Stedim Biotech	EUR	4,778	435,438	662,709	0.10
Schneider Electric SE	EUR	94,322	4,972,718	7,523,123	1.10
SCOR SE	EUR	28,308	926,571	1,091,556	0.16

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.88% (continued)					
France (continued)					
SEB SA	EUR	3,900	532,642	616,590	0.09
Societe BIC SA	EUR	4,483	555,236	300,585	0.04
Societe Generale SA	EUR	140,408	5,382,983	3,119,866	0.46
Sodexo SA	EUR	15,362	1,287,136	1,579,214	0.23
Suez	EUR	56,229	858,520	713,546	0.11
Teleperformance	EUR	10,032	1,273,308	1,767,638	0.26
Thales SA	EUR	18,462	1,389,503	2,005,896	0.29
TOTAL SA	EUR	408,240	17,608,423	20,116,026	2.95
Ubisoft Entertainment SA	EUR	14,514	1,041,049	999,144	0.15
Unibail-Rodamco-Westfield REIT	EUR	24,011	5,151,777	3,163,449	0.46
Valeo SA	EUR	38,080	1,652,130	1,089,088	0.16
Veolia Environnement SA	EUR	93,295	1,866,188	1,998,379	0.29
Vinci SA	EUR	87,221	5,745,620	7,855,123	1.15
Vivendi SA	EUR	158,833	3,315,802	3,845,347	0.56
Wendel SA	EUR	4,797	534,803	575,160	0.08
Worldline SA	EUR	10,667	550,402	682,688	0.10
Total France			199,370,506	234,981,636	34.41
Germany					
1&1 Drillisch AG	EUR	9,208	575,169	269,979	0.04
adidas AG	EUR	30,942	3,352,608	8,400,753	1.23
Allianz SE	EUR	73,085	11,091,024	15,494,020	2.27
Axel Springer SE	EUR	8,389	452,046	519,699	0.08
BASF SE	EUR	157,959	11,406,071	10,096,739	1.48
Bayer AG	EUR	160,325	16,921,534	9,770,206	1.43
Bayerische Motoren Werke AG	EUR	57,489	4,562,294	3,741,959	0.55
Bayerische Motoren Werke AG—Preferred Stock	EUR	9,607	626,369	524,542	0.08
Beiersdorf AG	EUR	17,502	1,427,528	1,847,336	0.27
Brenntag AG	EUR	26,826	1,304,721	1,161,834	0.17
Carl Zeiss Meditec AG	EUR	6,991	615,993	606,469	0.09
Commerzbank AG	EUR	173,960	1,651,920	1,099,253	0.16
Continental AG	EUR	19,100	3,530,361	2,449,002	0.36
Covestro AG	EUR	29,551	1,933,964	1,321,225	0.19
Daimler AG	EUR	155,968	10,026,822	7,630,734	1.12
Delivery Hero AG	EUR	16,062	655,080	640,713	0.09
Deutsche Bank AG	EUR	340,916	5,946,075	2,311,411	0.34
Deutsche Boerse AG	EUR	32,990	2,766,330	4,103,956	0.60
Deutsche Lufthansa AG	EUR	41,256	612,208	621,728	0.09
Deutsche Post AG	EUR	171,758	4,605,940	4,963,806	0.73
Deutsche Telekom AG	EUR	573,002	9,020,803	8,716,506	1.28
Deutsche Wohnen SE	EUR	61,977	1,740,255	1,999,998	0.29
E.ON SE	EUR	382,182	2,785,444	3,650,220	0.53
Evonik Industries AG	EUR	28,319	838,509	725,250	0.11
Fraport AG Frankfurt Airport Services Worldwide	EUR	7,189	430,683	543,488	0.08
Fresenius Medical Care AG & Co KGaA	EUR	37,550	2,824,235	2,592,452	0.38
Fresenius SE & Co KGaA	EUR	72,430	4,718,135	3,453,462	0.51
FUCHS PETROLUB SE—Preferred Stock	EUR	12,008	486,696	415,237	0.06
GEA Group AG	EUR	28,205	944,741	705,125	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.88% (continued)					
Germany (continued)					
Hannover Rueck SE	EUR	10,470	1,026,574	1,488,834	0.22
HeidelbergCement AG	EUR	25,839	1,773,525	1,838,703	0.27
Henkel AG & Co KGaA	EUR	18,044	1,537,816	1,457,053	0.21
Henkel AG & Co KGaA–Preferred Stock	EUR	30,935	3,020,260	2,661,029	0.39
HOCHTIEF AG	EUR	3,662	444,712	392,200	0.06
HUGO BOSS AG	EUR	11,001	969,909	643,559	0.09
Infineon Technologies AG	EUR	205,424	2,607,300	3,194,343	0.47
Innogy SE	EUR	3,834	152,269	159,878	0.02
Innogy SE	EUR	22,034	817,045	829,580	0.12
KION Group AG	EUR	10,570	781,144	586,001	0.09
Knorr-Bremse AG	EUR	8,401	816,129	823,298	0.12
LANXESS AG	EUR	15,097	731,515	788,969	0.12
Merck KGaA	EUR	22,441	1,925,667	2,063,674	0.30
METRO AG	EUR	31,109	524,238	500,077	0.07
MTU Aero Engines AG	EUR	9,029	1,384,412	1,891,576	0.28
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	25,633	4,399,624	5,657,203	0.83
Porsche Automobil Holding SE–Preferred Stock	EUR	26,587	1,211,295	1,519,181	0.22
Puma SE	EUR	14,400	352,536	844,560	0.12
RWE AG	EUR	89,971	1,080,064	1,949,672	0.29
SAP SE	EUR	168,745	11,752,738	20,377,646	2.98
Sartorius AG–Preferred Stock	EUR	6,176	846,493	1,113,533	0.16
Siemens AG	EUR	131,701	12,056,783	13,775,925	2.02
Siemens Healthineers AG	EUR	26,045	887,276	966,530	0.14
Symrise AG	EUR	21,413	1,234,848	1,812,396	0.26
Telefonica Deutschland Holding AG	EUR	128,480	648,648	315,675	0.05
thyssenkrupp AG	EUR	67,088	1,272,462	860,404	0.13
Uniper SE	EUR	34,948	858,917	930,665	0.14
United Internet AG	EUR	21,357	990,218	618,499	0.09
Volkswagen AG	EUR	5,636	690,803	851,881	0.12
Volkswagen AG–Preferred Stock	EUR	32,224	3,940,484	4,776,241	0.70
Vonovia SE	EUR	84,339	2,769,312	3,542,238	0.52
Wirecard AG	EUR	20,382	1,918,317	3,017,555	0.44
Zalando SE	EUR	19,572	673,574	763,700	0.11
Total Germany			173,950,465	183,389,380	26.86
Ireland					
AerCap Holdings NV	USD	21,701	853,645	991,103	0.15
AIB Group PLC	EUR	140,690	743,485	505,921	0.07
Bank of Ireland Group PLC	EUR	168,587	1,504,497	774,826	0.11
CRH PLC	EUR	138,845	3,668,378	3,983,463	0.58
Kerry Group PLC	EUR	27,549	2,016,051	2,892,645	0.42
Kingspan Group PLC	EUR	26,600	1,036,576	1,270,416	0.19
Paddy Power Betfair PLC	EUR	13,904	1,714,943	919,611	0.14
Smurfit Kappa Group PLC	EUR	37,590	1,288,720	1,000,270	0.15
Total Ireland			12,826,295	12,338,255	1.81

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.88% (continued)					
Italy					
Assicurazioni Generali SpA	EUR	187,014	2,918,288	3,096,952	0.45
Atlantia SpA	EUR	86,030	2,088,502	1,970,947	0.29
Davide Campari-Milano SpA	EUR	100,846	666,725	868,788	0.13
Enel SpA	EUR	1,395,165	5,929,293	8,566,313	1.25
Eni SpA	EUR	436,152	6,152,501	6,370,436	0.93
Ferrari NV	EUR	21,291	1,167,429	3,040,355	0.45
FinecoBank Banca Fineco SpA	EUR	89,908	870,735	881,998	0.13
Intesa Sanpaolo SpA	EUR	2,550,192	7,269,069	4,799,461	0.70
Leonardo SpA	EUR	70,270	824,671	783,159	0.12
Mediobanca Banca di Credito Finanziario SpA	EUR	107,814	954,514	977,442	0.14
Moncler SpA	EUR	31,066	1,205,774	1,168,082	0.17
Pirelli & C SpA	EUR	69,109	507,012	359,229	0.05
Poste Italiane SpA	EUR	90,713	609,898	840,002	0.12
Prysmian SpA	EUR	41,903	835,622	760,539	0.11
Recordati SpA	EUR	18,155	648,654	665,562	0.10
Snam SpA	EUR	354,784	1,377,906	1,550,761	0.23
Telecom Italia SpA	EUR	1,498,269	1,417,676	719,469	0.11
Telecom Italia SpA–Preferred Stock	EUR	1,041,430	873,474	474,996	0.07
Terna Rete Elettrica Nazionale SpA	EUR	244,300	1,102,810	1,368,080	0.20
UniCredit SpA	EUR	348,508	6,056,806	3,772,948	0.55
Total Italy			<u>43,477,359</u>	<u>43,035,519</u>	<u>6.30</u>
Luxembourg					
ArcelorMittal	EUR	115,333	1,749,157	1,814,880	0.27
Aroundtown SA	EUR	136,160	1,024,677	986,615	0.14
Eurofins Scientific SE	EUR	1,991	872,754	774,499	0.11
RTL Group SA	EUR	6,766	512,018	304,741	0.04
SES SA	EUR	63,252	1,530,373	869,715	0.13
Tenaris SA	EUR	81,992	959,858	943,728	0.14
Total Luxembourg			<u>6,648,837</u>	<u>5,694,178</u>	<u>0.83</u>
Netherlands					
ABN AMRO Group NV	EUR	73,447	1,550,074	1,381,905	0.20
Adyen NV	EUR	1,759	1,171,098	1,193,657	0.17
Aegon NV	EUR	320,338	1,595,255	1,402,440	0.21
Akzo Nobel NV	EUR	38,989	2,441,193	3,222,051	0.47
ASML Holding NV	EUR	73,264	7,668,563	13,461,527	1.97
EXOR NV	EUR	18,830	778,285	1,159,928	0.17
Fiat Chrysler Automobiles NV	EUR	188,466	1,735,233	2,311,724	0.34
Heineken Holding NV	EUR	20,005	1,415,184	1,846,461	0.27
Heineken NV	EUR	45,006	3,473,315	4,416,889	0.65
ING Groep NV	EUR	667,333	8,657,511	6,804,127	1.00
Koninklijke Ahold Delhaize NV	EUR	205,533	3,604,400	4,065,032	0.59
Koninklijke DSM NV	EUR	30,988	1,657,452	3,368,396	0.49
Koninklijke KPN NV	EUR	583,800	1,793,210	1,576,260	0.23
Koninklijke Philips NV	EUR	158,771	4,014,937	6,062,671	0.89
Koninklijke Vopak NV	EUR	12,147	459,897	492,561	0.07
NN Group NV	EUR	55,166	1,655,296	1,952,876	0.29

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.88% (continued)					
Netherlands (continued)					
NXP Semiconductors NV	USD	50,559	4,348,750	4,333,564	0.63
QIAGEN NV	EUR	40,079	1,020,709	1,430,420	0.21
Randstad NV	EUR	20,688	1,084,949	999,230	0.15
Wolters Kluwer NV	EUR	48,568	1,604,164	3,109,323	0.46
Total Netherlands			<u>51,729,475</u>	<u>64,591,042</u>	<u>9.46</u>
Portugal					
EDP - Energias de Portugal SA	EUR	444,426	1,390,159	1,485,272	0.22
Galp Energia SGPS SA	EUR	87,035	920,842	1,177,148	0.17
Jeronimo Martins SGPS SA	EUR	43,490	574,238	616,036	0.09
Total Portugal			<u>2,885,239</u>	<u>3,278,456</u>	<u>0.48</u>
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	42,284	1,137,117	1,484,591	0.22
ACS Actividades de Construccion y Servicios SA–Rights	EUR	42,284	0	58,352	0.01
Aena SME SA	EUR	11,720	1,384,171	2,042,796	0.30
Amadeus IT Group SA	EUR	75,206	3,349,399	5,238,850	0.77
Banco Bilbao Vizcaya Argentaria SA	EUR	1,143,049	7,729,957	5,620,372	0.82
Banco de Sabadell SA	EUR	977,024	1,508,315	890,069	0.13
Banco Santander SA	EUR	2,793,733	13,143,874	11,399,828	1.67
Bankia SA	EUR	213,197	858,892	443,023	0.06
Bankinter SA	EUR	117,054	807,742	709,113	0.10
CaixaBank SA	EUR	623,143	2,044,331	1,569,074	0.23
Cellnex Telecom SA	EUR	33,732	963,173	1,097,639	0.16
Enagas SA	EUR	39,379	996,355	924,225	0.14
Endesa SA	EUR	55,150	1,058,457	1,246,942	0.18
Ferrovial SA	EUR	83,446	1,498,562	1,878,370	0.28
Gas Natural SDG SA	EUR	52,106	970,818	1,262,528	0.18
Grifols SA	EUR	51,793	1,059,957	1,346,618	0.20
Iberdrola SA	EUR	1,006,739	5,593,438	8,825,074	1.29
Industria de Diseno Textil SA	EUR	186,900	5,548,849	4,943,505	0.72
Mapfre SA	EUR	186,221	465,014	478,774	0.07
Red Electrica Corp SA	EUR	75,159	1,381,372	1,376,537	0.20
Repsol SA	EUR	242,306	2,458,095	3,340,188	0.49
Repsol SA–Rights	EUR	242,306	0	118,197	0.02
Siemens Gamesa Renewable Energy SA	EUR	41,189	769,316	602,183	0.09
Telefonica SA	EUR	801,072	7,568,794	5,784,541	0.85
Total Spain			<u>62,295,998</u>	<u>62,681,389</u>	<u>9.18</u>
Switzerland					
STMicroelectronics NV	EUR	118,577	1,086,824	1,849,801	0.27
Total Switzerland			<u>1,086,824</u>	<u>1,849,801</u>	<u>0.27</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.88% (continued)					
United Kingdom					
CNH Industrial NV	EUR	176,300	1,271,930	1,589,874	0.23
Coca-Cola European Partners PLC	USD	37,503	1,325,435	1,860,659	0.27
Unilever NV	EUR	250,918	9,967,268	13,439,168	1.97
Total United Kingdom			<u>12,564,633</u>	<u>16,889,701</u>	<u>2.47</u>
Total Common and Preferred Stocks			<u>612,390,359</u>	<u>675,247,868</u>	<u>98.88</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>612,390,359</u>	<u>675,247,868</u>	<u>98.88</u>
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Portugal					
Banco Espirito Santo SA*	EUR	1,471,159	<u>0</u>	<u>0</u>	<u>0.00</u>
Total Portugal			<u>0</u>	<u>0</u>	<u>0.00</u>
Total Common and Preferred Stocks			<u>0</u>	<u>0</u>	<u>0.00</u>
Total Other transferable securities			<u>0</u>	<u>0</u>	<u>0.00</u>
TOTAL INVESTMENTS			<u>612,390,359</u>	<u>675,247,868</u>	<u>98.88</u>
Derivatives					
Futures Contracts – 0.02%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	166	<u>5,753,560</u>	<u>106,030</u>	<u>0.02</u>
Unrealised Gain on Futures Contracts			<u>5,753,560</u>	<u>106,030</u>	<u>0.02</u>
Total Futures Contracts			<u>5,753,560</u>	<u>106,030</u>	<u>0.02</u>
Other Net Assets/(Liabilities)				<u>7,517,059</u>	<u>1.10</u>
TOTAL NET ASSETS				<u>682,870,957</u>	<u>100.00</u>

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 305,831 held as cash at Barclays Capital Inc.

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

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.02%					
Austria					
ANDRITZ AG	EUR	7,987	325,275	264,370	0.03
Erste Group Bank AG	EUR	32,307	828,319	1,054,500	0.13
OMV AG	EUR	16,423	416,809	703,725	0.09
Raiffeisen Bank International AG	EUR	14,182	320,354	292,575	0.03
Verbund AG	EUR	5,000	182,734	230,000	0.03
voestalpine AG	EUR	12,783	424,105	347,314	0.04
Total Austria			<u>2,497,596</u>	<u>2,892,484</u>	<u>0.35</u>
Belgium					
Ageas	EUR	18,829	710,750	860,673	0.11
Anheuser-Busch InBev SA	EUR	81,051	7,861,070	6,309,010	0.77
Colruyt SA	EUR	5,488	238,054	279,888	0.03
Groupe Bruxelles Lambert SA	EUR	8,035	567,155	693,260	0.08
KBC Group NV	EUR	26,877	1,628,544	1,549,190	0.19
Proximus SADP	EUR	14,703	442,553	381,102	0.05
Solvay SA	EUR	7,937	761,686	723,061	0.09
Telenet Group Holding NV	EUR	5,788	301,407	283,612	0.03
UCB SA	EUR	13,577	971,337	990,035	0.12
Umicore SA	EUR	19,281	492,757	543,724	0.07
Total Belgium			<u>13,975,313</u>	<u>12,613,555</u>	<u>1.54</u>
Chile					
Antofagasta PLC	GBP	39,065	295,020	405,847	0.05
Total Chile			<u>295,020</u>	<u>405,847</u>	<u>0.05</u>
Denmark					
AP Moller - Maersk A/S	DKK	652	808,520	711,254	0.09
AP Moller - Maersk A/S	DKK	400	447,693	408,377	0.05
Carlsberg A/S	DKK	11,501	892,543	1,340,913	0.16
Chr Hansen Holding A/S	DKK	11,027	639,751	910,680	0.11
Coloplast A/S	DKK	12,762	884,841	1,268,386	0.15
Danske Bank A/S	DKK	68,731	1,992,426	955,403	0.12
DSV A/S	DKK	18,475	779,948	1,595,588	0.19
Genmab A/S	DKK	6,602	884,756	1,067,650	0.13
H Lundbeck A/S	DKK	7,769	356,869	269,907	0.03
ISS A/S	DKK	17,318	525,346	459,651	0.06
Novo Nordisk A/S	DKK	181,963	8,250,339	8,155,022	1.00
Novozymes A/S	DKK	23,494	916,224	963,532	0.12
Orsted A/S	DKK	20,347	777,106	1,547,351	0.19
Pandora A/S	DKK	9,680	1,027,324	302,836	0.04
Tryg A/S	DKK	13,085	225,494	374,123	0.05
Vestas Wind Systems A/S	DKK	21,038	1,063,050	1,598,209	0.19
William Demant Holding A/S	DKK	10,545	165,075	288,360	0.03
Total Denmark			<u>20,637,305</u>	<u>22,217,242</u>	<u>2.71</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
Finland					
Elisa OYJ	EUR	14,205	452,582	609,537	0.07
Fortum OYJ	EUR	49,743	750,841	966,755	0.12
Kone OYJ	EUR	36,490	1,366,969	1,893,831	0.23
Metso OYJ	EUR	12,372	241,890	427,453	0.05
Neste Oyj	EUR	40,194	422,950	1,199,389	0.15
Nokia OYJ	EUR	608,432	3,210,728	2,656,414	0.32
Nokian Renkaat OYJ	EUR	13,457	419,829	369,529	0.05
Nordea Bank Abp	SEK	313,912	3,058,759	2,003,020	0.25
Orion Oyj	EUR	12,015	422,485	387,243	0.05
Sampo Oyj	EUR	46,081	2,015,656	1,912,361	0.23
Stora Enso OYJ	EUR	58,975	491,503	609,507	0.07
UPM-Kymmene OYJ	EUR	56,250	1,061,947	1,314,563	0.16
Wartsila OYJ Abp	EUR	49,490	605,243	631,245	0.08
Total Finland			14,521,382	14,980,847	1.83
France					
Accor SA	EUR	20,197	843,325	762,437	0.09
Aeroports de Paris	EUR	3,312	379,114	514,022	0.06
Air Liquide SA	EUR	45,508	4,318,169	5,599,759	0.68
Airbus SE	EUR	60,824	3,883,268	7,583,536	0.93
Alstom SA	EUR	15,821	444,766	645,497	0.08
Amundi SA	EUR	6,742	501,495	413,959	0.05
Arkema SA	EUR	7,599	540,825	621,446	0.08
Atos SE	EUR	10,731	690,890	788,943	0.10
AXA SA	EUR	204,329	4,613,356	4,720,000	0.58
BioMerieux	EUR	4,892	343,827	356,382	0.04
BNP Paribas SA	EUR	119,562	6,745,249	4,993,507	0.61
Bolloré SA	EUR	99,370	421,350	385,556	0.05
Bouygues SA	EUR	22,565	770,101	734,942	0.09
Bureau Veritas SA	EUR	30,439	590,228	661,135	0.08
Capgemini SE	EUR	15,974	1,367,130	1,746,757	0.21
Carrefour SA	EUR	63,650	1,493,541	1,080,777	0.13
Casino Guichard Perrachon SA	EUR	6,143	292,822	184,290	0.02
Cie de Saint-Gobain	EUR	49,570	2,038,048	1,699,012	0.21
Cie Generale des Etablissements Michelin SCA	EUR	17,656	1,675,002	1,969,527	0.24
CNP Assurances	EUR	18,833	255,048	375,907	0.05
Covivio REIT	EUR	4,288	338,876	394,710	0.05
Credit Agricole SA	EUR	123,358	1,436,311	1,300,810	0.16
Danone SA	EUR	64,952	3,853,000	4,838,924	0.59
Dassault Aviation SA	EUR	280	332,241	353,920	0.04
Dassault Systemes SE	EUR	14,089	1,061,363	1,976,687	0.24
Edenred	EUR	25,399	472,335	1,139,399	0.14
Eiffage SA	EUR	8,389	682,573	729,340	0.09
Electricite de France SA	EUR	65,459	746,035	725,613	0.09
Engie SA	EUR	190,926	2,640,099	2,546,953	0.31
Essilor International Cie Generale d'Optique SA	EUR	29,553	3,268,964	3,391,207	0.41
Eurazeo SA	EUR	3,641	187,352	223,193	0.03
Eutelsat Communications SA	EUR	19,156	480,716	314,925	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
France (continued)					
Faurecia SA	EUR	8,466	554,672	345,497	0.04
Gecina SA REIT	EUR	5,056	633,541	665,370	0.08
Getlink	EUR	43,828	507,419	617,537	0.08
Hermes International	EUR	3,275	923,803	2,077,005	0.25
ICADE REIT	EUR	2,648	190,853	213,429	0.03
Iliad SA	EUR	3,050	581,094	301,218	0.04
Imerys SA	EUR	3,929	242,036	183,170	0.02
Ingenico Group SA	EUR	6,774	658,253	526,882	0.06
Ipsen SA	EUR	4,200	473,602	504,000	0.06
JCDecaux SA	EUR	8,152	258,733	217,169	0.03
Kering SA	EUR	7,968	1,666,485	4,144,157	0.51
Klepierre SA REIT	EUR	21,807	872,589	642,870	0.08
Legrand SA	EUR	28,735	1,459,395	1,847,660	0.23
L'Oreal SA	EUR	26,430	4,344,066	6,620,715	0.81
LVMH Moet Hennessy Louis Vuitton SE	EUR	29,107	5,244,860	10,894,750	1.33
Natixis SA	EUR	93,517	532,961	330,957	0.04
Orange SA	EUR	204,974	2,929,947	2,841,964	0.35
Pernod Ricard SA	EUR	22,316	2,288,370	3,616,308	0.44
Peugeot SA	EUR	63,291	952,533	1,371,516	0.17
Publicis Groupe SA	EUR	23,237	1,401,990	1,078,894	0.13
Remy Cointreau SA	EUR	2,489	150,008	315,605	0.04
Renault SA	EUR	20,669	1,536,490	1,142,789	0.14
Safran SA	EUR	34,446	2,523,052	4,438,367	0.54
Sanofi	EUR	118,756	9,711,288	9,014,768	1.10
Sartorius Stedim Biotech	EUR	2,500	234,291	346,750	0.04
Schneider Electric SE	EUR	57,896	3,101,644	4,617,785	0.56
SCOR SE	EUR	17,559	574,607	677,075	0.08
SEB SA	EUR	2,509	319,744	396,673	0.05
Societe BIC SA	EUR	3,156	432,221	211,610	0.03
Societe Generale SA	EUR	79,085	3,126,782	1,757,269	0.21
Sodexo SA	EUR	9,145	770,122	940,106	0.11
Suez	EUR	29,639	444,517	376,119	0.05
Teleperformance	EUR	5,647	701,345	995,001	0.12
Thales SA	EUR	11,432	824,345	1,242,087	0.15
TOTAL SA	EUR	251,796	10,941,480	12,407,248	1.51
Ubisoft Entertainment SA	EUR	9,113	629,652	627,339	0.08
Unibail-Rodamco-Westfield	EUR	7,766	1,804,042	1,023,170	0.12
Unibail-Rodamco-Westfield REIT	EUR	7,144	1,433,498	941,222	0.11
Valeo SA	EUR	24,550	1,194,238	702,130	0.09
Veolia Environnement SA	EUR	57,733	1,139,454	1,236,641	0.15
Vinci SA	EUR	53,904	3,518,165	4,854,594	0.59
Vivendi SA	EUR	95,435	1,957,278	2,310,481	0.28
Wendel SA	EUR	3,099	330,371	371,570	0.05
Worldline SA	EUR	7,278	389,076	465,792	0.06
Total France			122,212,331	144,226,331	17.61

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
Germany					
1&1 Drillisch AG	EUR	5,912	380,659	173,340	0.02
adidas AG	EUR	19,012	2,104,546	5,161,758	0.63
Allianz SE	EUR	44,434	6,819,036	9,420,008	1.15
Axel Springer SE	EUR	5,415	314,558	335,459	0.04
BASF SE	EUR	97,763	7,380,211	6,249,011	0.76
Bayer AG	EUR	96,796	10,329,050	5,898,748	0.72
Bayerische Motoren Werke AG	EUR	35,724	2,940,134	2,325,275	0.28
Bayerische Motoren Werke AG—Preferred Stock	EUR	5,634	386,388	307,616	0.04
Beiersdorf AG	EUR	10,810	879,467	1,140,996	0.14
Brenntag AG	EUR	17,229	842,965	746,188	0.09
Carl Zeiss Meditec AG	EUR	4,000	352,449	347,000	0.04
Commerzbank AG	EUR	108,592	1,068,797	686,193	0.08
Continental AG	EUR	11,849	2,295,773	1,519,279	0.19
Covestro AG	EUR	17,501	1,193,746	782,470	0.10
Daimler AG	EUR	96,651	6,444,110	4,728,650	0.58
Delivery Hero AG	EUR	10,557	422,747	421,119	0.05
Deutsche Bank AG	EUR	211,478	3,807,314	1,433,821	0.18
Deutsche Boerse AG	EUR	19,714	1,690,709	2,452,422	0.30
Deutsche Lufthansa AG	EUR	25,361	400,623	382,190	0.05
Deutsche Post AG	EUR	101,532	2,874,959	2,934,275	0.36
Deutsche Telekom AG	EUR	354,072	5,514,251	5,386,143	0.66
Deutsche Wohnen SE	EUR	37,624	1,065,864	1,214,126	0.15
E.ON SE	EUR	237,379	1,654,599	2,267,207	0.28
Evonik Industries AG	EUR	18,819	567,565	481,955	0.06
Fraport AG Frankfurt Airport Services Worldwide	EUR	4,564	248,145	345,038	0.04
Fresenius Medical Care AG & Co KGaA	EUR	22,148	1,686,196	1,529,098	0.19
Fresenius SE & Co KGaA	EUR	44,977	2,986,720	2,144,503	0.26
FUCHS PETROLUB SE—Preferred Stock	EUR	7,637	306,574	264,087	0.03
GEA Group AG	EUR	18,372	624,067	459,300	0.06
Hannover Rueck SE	EUR	6,464	631,243	919,181	0.11
HeidelbergCement AG	EUR	15,980	1,170,104	1,137,137	0.14
Henkel AG & Co KGaA	EUR	11,148	972,483	900,201	0.11
Henkel AG & Co KGaA—Preferred Stock	EUR	19,190	1,910,827	1,650,724	0.20
HOCHTIEF AG	EUR	2,120	264,033	227,052	0.03
HUGO BOSS AG	EUR	7,066	625,795	413,361	0.05
Infineon Technologies AG	EUR	122,639	1,779,036	1,907,036	0.23
Innogy SE	EUR	17,642	650,663	664,221	0.08
KION Group AG	EUR	7,901	599,887	438,031	0.05
Knorr-Bremse AG	EUR	5,000	472,993	490,000	0.06
LANXESS AG	EUR	8,563	403,016	447,502	0.05
Merck KGaA	EUR	13,898	1,182,523	1,278,060	0.16
METRO AG	EUR	19,559	334,780	314,411	0.04
MTU Aero Engines AG	EUR	5,399	812,930	1,131,091	0.14
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	15,707	2,722,257	3,466,535	0.42
Porsche Automobil Holding SE—Preferred Stock	EUR	16,434	825,998	939,039	0.12
Puma SE	EUR	8,170	206,528	479,171	0.06
RWE AG	EUR	55,701	694,913	1,207,041	0.15
SAP SE	EUR	103,082	7,149,854	12,448,182	1.52
Sartorius AG—Preferred Stock	EUR	3,554	507,594	640,786	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
Germany (continued)					
Siemens AG	EUR	80,030	7,561,155	8,371,138	1.02
Siemens Healthineers AG	EUR	16,006	538,329	593,983	0.07
Symrise AG	EUR	12,706	705,644	1,075,436	0.13
Telefonica Deutschland Holding AG	EUR	81,593	401,912	200,474	0.02
thyssenkrupp AG	EUR	44,091	860,727	565,467	0.07
TUI AG DI	GBP	49,126	791,278	424,065	0.05
Uniper SE	EUR	22,446	546,783	597,737	0.07
United Internet AG	EUR	12,066	545,761	349,431	0.04
Volkswagen AG	EUR	3,620	450,012	547,163	0.07
Volkswagen AG—Preferred Stock	EUR	20,032	2,545,921	2,969,143	0.36
Vonovia SE	EUR	51,515	1,680,737	2,163,630	0.26
Wirecard AG	EUR	12,635	1,185,471	1,870,612	0.23
Zalando SE	EUR	11,152	396,279	435,151	0.05
Total Germany			109,709,688	112,799,467	13.77
Ireland					
AerCap Holdings NV	USD	13,338	522,910	609,158	0.07
AIB Group PLC	EUR	90,809	494,738	326,549	0.04
Bank of Ireland Group PLC	EUR	107,576	1,005,050	494,419	0.06
CRH PLC	EUR	84,795	2,282,629	2,432,769	0.30
DCC PLC	GBP	10,527	841,766	825,886	0.10
Kerry Group PLC	EUR	17,082	1,220,166	1,793,610	0.22
Kingspan Group PLC	EUR	13,000	529,307	620,880	0.08
Paddy Power Betfair PLC	EUR	8,092	1,018,723	535,205	0.07
Smurfit Kappa Group PLC	EUR	22,336	753,065	594,361	0.07
Total Ireland			8,668,354	8,232,837	1.01
Isle Of Man					
GVC Holdings PLC	GBP	63,947	684,285	465,814	0.06
Total Isle Of Man			684,285	465,814	0.06
Italy					
Assicurazioni Generali SpA	EUR	113,912	1,769,257	1,886,383	0.23
Atlantia SpA	EUR	48,786	1,213,439	1,117,687	0.14
Davide Campari-Milano SpA	EUR	64,768	421,338	557,976	0.07
Enel SpA	EUR	863,327	3,625,169	5,300,828	0.65
Eni SpA	EUR	267,445	3,808,436	3,906,302	0.48
Ferrari NV	EUR	12,781	661,797	1,825,127	0.22
FinecoBank Banca Fineco SpA	EUR	50,000	484,237	490,500	0.06
Intesa Sanpaolo SpA	EUR	1,547,046	4,484,356	2,911,540	0.36
Leonardo SpA	EUR	39,619	453,108	441,554	0.05
Mediobanca Banca di Credito Finanziario SpA	EUR	62,437	532,409	566,054	0.07
Moncler SpA	EUR	18,167	709,351	683,079	0.08
Pirelli & C SpA	EUR	45,910	340,775	238,640	0.03
Poste Italiane SpA	EUR	51,376	350,285	475,742	0.06
Prysmian SpA	EUR	26,021	543,956	472,281	0.06
Recordati SpA	EUR	11,660	420,622	427,455	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
Italy (continued)					
Snam SpA	EUR	212,474	808,491	928,724	0.11
Telecom Italia SpA	EUR	876,811	866,830	421,045	0.05
Telecom Italia SpA–Preferred Stock	EUR	635,209	459,107	289,719	0.03
Terna Rete Elettrica Nazionale SpA	EUR	150,773	661,356	844,329	0.10
UniCredit SpA	EUR	216,534	3,339,215	2,344,197	0.29
Total Italy			<u>25,953,534</u>	<u>26,129,162</u>	<u>3.19</u>
Luxembourg					
ArcelorMittal	EUR	71,491	1,223,105	1,124,982	0.14
Aroundtown SA	EUR	89,378	664,964	647,633	0.08
Eurofins Scientific SE	EUR	1,306	562,766	508,034	0.06
Millicom International Cellular SA–SDR	SEK	7,253	369,720	358,668	0.04
RTL Group SA	EUR	4,246	322,915	191,240	0.02
SES SA	EUR	38,970	958,113	535,838	0.07
Tenaris SA	EUR	52,659	626,407	606,105	0.08
Total Luxembourg			<u>4,727,990</u>	<u>3,972,500</u>	<u>0.49</u>
Mexico					
Fresnillo PLC	GBP	24,255	259,169	235,884	0.03
Total Mexico			<u>259,169</u>	<u>235,884</u>	<u>0.03</u>
Netherlands					
ABN AMRO Group NV	EUR	45,390	994,545	854,013	0.10
Adyen NV	EUR	1,050	702,380	712,530	0.09
Aegon NV	EUR	189,441	976,328	829,373	0.10
Akzo Nobel NV	EUR	24,200	1,435,876	1,999,888	0.24
ASML Holding NV	EUR	45,460	4,835,438	8,352,820	1.02
EXOR NV	EUR	11,588	466,352	713,821	0.09
Fiat Chrysler Automobiles NV	EUR	114,004	1,166,458	1,398,373	0.17
Heineken Holding NV	EUR	12,372	850,407	1,141,936	0.14
Heineken NV	EUR	27,960	2,147,975	2,743,994	0.33
ING Groep NV	EUR	409,403	5,412,309	4,174,273	0.51
Koninklijke Ahold Delhaize NV	EUR	127,751	2,235,259	2,526,659	0.31
Koninklijke DSM NV	EUR	18,884	1,012,857	2,052,691	0.25
Koninklijke KPN NV	EUR	360,923	1,083,414	974,492	0.12
Koninklijke Philips NV	EUR	97,303	2,497,704	3,715,515	0.45
Koninklijke Vopak NV	EUR	7,714	290,256	312,803	0.04
NN Group NV	EUR	31,241	967,653	1,105,931	0.14
NXP Semiconductors NV	USD	31,808	2,725,679	2,726,359	0.33
QIAGEN NV	EUR	23,751	576,750	847,673	0.10
Randstad NV	EUR	12,030	644,699	581,049	0.07
Royal Dutch Shell PLC	GBP	468,981	11,038,484	13,483,080	1.65
Royal Dutch Shell PLC	GBP	392,722	8,968,966	11,327,961	1.38
Wolters Kluwer NV	EUR	30,130	975,596	1,928,923	0.24
Total Netherlands			<u>52,005,385</u>	<u>64,504,157</u>	<u>7.87</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
Norway					
Aker BP ASA	NOK	12,401	389,908	312,405	0.04
DNB ASA	NOK	103,697	1,364,417	1,694,914	0.21
Gjensidige Forsikring ASA	NOK	21,945	285,138	388,296	0.05
Marine Harvest ASA	NOK	46,463	643,667	954,434	0.11
Norsk Hydro ASA	NOK	149,970	522,216	471,095	0.06
Orkla ASA	NOK	82,399	595,739	642,255	0.08
Schibsted ASA	NOK	11,309	248,746	259,038	0.03
Statoil ASA	NOK	104,115	1,543,351	1,806,296	0.22
Telenor ASA	NOK	76,451	1,284,034	1,425,956	0.17
Yara International ASA	NOK	17,762	639,918	756,984	0.09
Total Norway			<u>7,517,134</u>	<u>8,711,673</u>	<u>1.06</u>
Portugal					
EDP - Energias de Portugal SA	EUR	274,469	852,131	917,275	0.11
Galp Energia SGPS SA	EUR	49,798	538,774	673,518	0.08
Jeronimo Martins SGPS SA	EUR	29,046	386,078	411,437	0.05
Total Portugal			<u>1,776,983</u>	<u>2,002,230</u>	<u>0.24</u>
South Africa					
Investec PLC	GBP	77,291	505,598	441,396	0.05
Mondi PLC	GBP	39,369	759,977	787,564	0.10
Total South Africa			<u>1,265,575</u>	<u>1,228,960</u>	<u>0.15</u>
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	27,392	735,414	961,733	0.12
ACS Actividades de Construccion y Servicios SA–Rights	EUR	27,392	0	37,801	0.01
Aena SME SA	EUR	6,974	848,002	1,215,568	0.15
Amadeus IT Group SA	EUR	46,054	2,080,885	3,208,122	0.39
Banco Bilbao Vizcaya Argentaria SA	EUR	700,549	4,767,445	3,444,599	0.42
Banco de Sabadell SA	EUR	623,531	976,751	568,037	0.07
Banco Santander SA	EUR	1,701,287	8,201,361	6,942,102	0.85
Bankia SA	EUR	136,602	583,628	283,859	0.04
Bankinter SA	EUR	67,180	455,826	406,976	0.05
CaixaBank SA	EUR	372,730	1,283,914	938,534	0.11
Cellnex Telecom SA	EUR	18,000	465,753	585,720	0.07
Enagas SA	EUR	24,218	610,064	568,396	0.07
Endesa SA	EUR	34,003	644,995	768,808	0.09
Ferrovial SA	EUR	50,135	878,999	1,128,539	0.14
Gas Natural SDG SA	EUR	30,392	553,008	736,398	0.09
Grifols SA	EUR	31,933	623,339	830,258	0.10
Iberdrola SA	EUR	618,812	3,394,919	5,424,506	0.66
Industria de Diseno Textil SA	EUR	117,744	3,482,645	3,114,329	0.38
Mapfre SA	EUR	118,264	290,885	304,057	0.04
Red Electrica Corp SA	EUR	41,448	742,308	759,120	0.09
Repsol SA	EUR	150,495	1,568,954	2,074,574	0.25
Repsol SA–Rights	EUR	150,495	0	73,411	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
Spain (continued)					
Siemens Gamesa Renewable Energy SA	EUR	26,585	459,363	388,673	0.05
Telefonica SA	EUR	490,996	4,627,141	3,545,482	0.43
Total Spain			38,275,599	38,309,602	4.68
Sweden					
Alfa Laval AB	SEK	32,743	474,932	627,837	0.08
Assa Abloy AB	SEK	108,027	1,815,475	2,146,018	0.26
Atlas Copco AB	SEK	72,337	1,445,607	2,031,950	0.25
Atlas Copco AB	SEK	40,390	742,237	1,018,349	0.12
Boliden AB	SEK	30,500	544,313	685,426	0.08
Electrolux AB	SEK	24,261	622,987	544,873	0.07
Epiroc AB	SEK	66,564	392,541	609,066	0.07
Epiroc AB	SEK	44,625	282,062	388,473	0.05
Essity AB	SEK	63,758	1,528,538	1,722,175	0.21
Hennes & Mauritz AB	SEK	82,502	2,215,224	1,291,171	0.16
Hexagon AB	SEK	28,003	959,697	1,366,489	0.17
Husqvarna AB	SEK	46,135	309,853	379,262	0.05
ICA Gruppen AB	SEK	8,828	261,435	333,535	0.04
Industrivarden AB	SEK	19,272	328,212	375,371	0.05
Investor AB	SEK	49,087	1,649,649	2,072,466	0.25
Kinnevik AB	SEK	23,738	587,710	542,563	0.07
L E Lundbergforetagen AB	SEK	8,338	248,875	274,303	0.03
Lundin Petroleum AB	SEK	18,790	240,303	511,985	0.06
Sandvik AB	SEK	121,620	1,215,083	1,963,689	0.24
Securitas AB	SEK	27,832	343,498	429,096	0.05
Skandinaviska Enskilda Banken AB	SEK	175,232	1,672,539	1,424,939	0.17
Skanska AB	SEK	37,928	679,502	601,979	0.07
SKF AB	SEK	38,349	632,248	619,731	0.08
Svenska Handelsbanken AB	SEK	164,465	2,074,124	1,430,155	0.18
Swedbank AB	SEK	97,505	1,992,364	1,286,868	0.16
Swedish Match AB	SEK	19,060	601,156	707,127	0.09
Tele2 AB	SEK	46,279	397,831	593,488	0.07
Telefonaktiebolaget LM Ericsson	SEK	315,269	2,293,034	2,628,729	0.32
Telia Co AB	SEK	302,484	1,318,906	1,180,619	0.14
Volvo AB	SEK	154,649	1,637,845	2,156,681	0.26
Total Sweden			29,507,780	31,944,413	3.90
Switzerland					
ABB Ltd	CHF	193,435	3,381,703	3,412,850	0.42
Adecco Group AG	CHF	16,954	1,057,754	895,699	0.11
Alcon Inc	CHF	46,667	2,090,717	2,533,558	0.31
Baloise Holding AG	CHF	5,225	574,192	813,163	0.10
Barry Callebaut AG	CHF	241	241,437	424,989	0.05
Chocoladefabriken Lindt & Spruengli AG	CHF	109	543,982	697,491	0.08
Chocoladefabriken Lindt & Spruengli AG	CHF	11	685,443	786,613	0.10
Cie Financiere Richemont SA	CHF	54,861	3,823,125	4,093,093	0.50
Clariant AG	CHF	21,592	474,972	385,915	0.05
Coca-Cola HBC AG	GBP	20,656	428,141	686,078	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
Switzerland (continued)					
Credit Suisse Group AG	CHF	275,879	4,393,620	2,908,291	0.35
Dufry AG	CHF	3,230	347,233	240,520	0.03
EMS-Chemie Holding AG	CHF	945	401,106	539,171	0.07
Geberit AG	CHF	3,891	1,258,234	1,597,989	0.19
Givaudan SA	CHF	957	1,496,563	2,375,412	0.29
Glencore PLC	GBP	1,168,600	2,325,620	3,569,961	0.43
Julius Baer Group Ltd	CHF	24,958	919,747	976,894	0.12
Kuehne + Nagel International AG	CHF	6,058	722,425	790,579	0.10
LafargeHolcim Ltd	CHF	50,913	2,178,425	2,185,856	0.27
Lonza Group AG	CHF	7,715	1,106,264	2,288,797	0.28
Nestle SA	CHF	322,596	21,717,840	29,362,027	3.58
Novartis AG	CHF	227,947	15,753,290	18,312,452	2.23
Pargesa Holding SA	CHF	4,560	286,862	309,043	0.04
Partners Group Holding AG	CHF	1,865	775,952	1,288,315	0.16
Roche Holding AG	CHF	73,861	16,411,579	18,270,169	2.23
Schindler Holding AG	CHF	4,541	639,435	888,708	0.11
Schindler Holding AG	CHF	2,248	336,571	431,650	0.05
SGS SA	CHF	575	1,003,037	1,287,927	0.16
Sika AG	CHF	13,742	910,277	2,061,924	0.25
Sonova Holding AG	CHF	5,654	662,494	1,129,445	0.14
STMicroelectronics NV	EUR	73,357	646,535	1,144,369	0.14
Straumann Holding AG	CHF	1,036	529,378	803,734	0.10
Swatch Group AG	CHF	2,943	974,514	740,832	0.09
Swatch Group AG	CHF	6,653	425,020	316,672	0.04
Swiss Life Holding AG	CHF	3,589	716,663	1,563,821	0.19
Swiss Prime Site AG	CHF	8,468	494,544	650,164	0.08
Swiss Re AG	CHF	31,684	2,508,598	2,831,878	0.34
Swisscom AG	CHF	2,783	1,215,866	1,228,417	0.15
Temenos AG	CHF	6,227	798,967	979,479	0.12
UBS Group AG	CHF	409,275	5,663,542	4,275,835	0.52
Vifor Pharma AG	CHF	5,097	633,474	647,494	0.08
Zurich Insurance Group AG	CHF	15,945	3,590,754	4,881,165	0.60
Total Switzerland			105,145,895	125,608,439	15.33
United Arab Emirates					
NMC Health PLC	GBP	11,935	523,294	320,520	0.04
Total United Arab Emirates			523,294	320,520	0.04
United Kingdom					
3i Group PLC	GBP	104,559	822,072	1,301,158	0.16
Admiral Group PLC	GBP	16,572	344,758	408,933	0.05
Anglo American PLC	GBP	110,139	1,289,257	2,762,735	0.34
Ashtead Group PLC	GBP	51,556	816,449	1,298,708	0.16
Associated British Foods PLC	GBP	38,249	1,479,484	1,052,841	0.13
AstraZeneca PLC	GBP	134,053	7,664,506	9,645,084	1.18
Auto Trader Group PLC	GBP	94,240	488,483	576,947	0.07
Aviva PLC	GBP	402,884	2,420,194	1,875,312	0.23
BAE Systems PLC	GBP	344,355	2,185,859	1,906,518	0.23

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
United Kingdom (continued)					
Barclays PLC	GBP	1,763,429	5,314,584	2,952,217	0.36
Barratt Developments PLC	GBP	108,608	871,187	695,011	0.08
Berkeley Group Holdings PLC	GBP	13,105	533,094	546,438	0.07
BP PLC	GBP	2,140,903	10,868,859	13,125,966	1.60
British American Tobacco PLC	GBP	239,755	12,638,978	7,365,817	0.90
British Land Co PLC REIT	GBP	101,591	1,000,559	611,278	0.07
BT Group PLC	GBP	909,523	4,398,782	1,996,946	0.24
Bunzl PLC	GBP	33,746	821,561	783,317	0.10
Burberry Group PLC	GBP	42,529	784,114	885,000	0.11
Centrica PLC	GBP	611,025	1,605,253	599,423	0.07
CNH Industrial NV	EUR	109,035	756,564	983,278	0.12
Coca-Cola European Partners PLC	USD	22,379	763,820	1,110,303	0.14
Compass Group PLC	GBP	166,582	2,648,705	3,513,003	0.43
Croda International PLC	GBP	14,304	607,442	818,476	0.10
Diageo PLC	GBP	255,860	6,415,916	9,676,343	1.18
Direct Line Insurance Group PLC	GBP	153,332	744,637	568,575	0.07
easyJet PLC	GBP	17,433	354,095	185,710	0.02
Evraz PLC	GBP	50,000	340,941	371,707	0.04
Experian PLC	GBP	94,462	1,526,324	2,516,760	0.31
Ferguson PLC	GBP	24,960	1,512,368	1,562,108	0.19
G4S PLC	GBP	179,034	563,467	416,176	0.05
GlaxoSmithKline PLC	GBP	519,735	9,035,108	9,157,607	1.12
Halma PLC	GBP	38,000	784,484	857,854	0.10
Hargreaves Lansdown PLC	GBP	28,747	496,663	616,518	0.07
HSBC Holdings PLC	GBP	2,106,704	15,313,716	15,466,117	1.89
Imperial Brands PLC	GBP	98,943	4,300,906	2,042,130	0.25
Informa PLC	GBP	134,469	1,286,761	1,254,837	0.15
InterContinental Hotels Group PLC	GBP	18,471	813,835	1,067,646	0.13
Intertek Group PLC	GBP	17,331	634,981	1,065,670	0.13
ITV PLC	GBP	364,669	1,000,317	440,150	0.05
J Sainsbury PLC	GBP	189,537	564,973	415,067	0.05
John Wood Group PLC	GBP	75,573	607,293	381,754	0.05
Johnson Matthey PLC	GBP	21,583	799,920	802,979	0.10
Kingfisher PLC	GBP	227,821	1,007,704	547,153	0.07
Land Securities Group PLC REIT	GBP	70,577	1,144,789	657,190	0.08
Legal & General Group PLC	GBP	614,915	1,941,290	1,852,048	0.23
Lloyds Banking Group PLC	GBP	7,561,376	6,818,178	4,782,104	0.58
London Stock Exchange Group PLC	GBP	33,123	1,228,531	2,030,785	0.25
Marks & Spencer Group PLC	GBP	217,418	1,156,875	511,963	0.06
Meggitt PLC	GBP	77,550	479,733	454,142	0.05
Melrose Industries PLC	GBP	521,808	1,043,292	1,054,649	0.13
Merlin Entertainments PLC	GBP	77,873	402,332	390,849	0.05
Micro Focus International PLC	GBP	37,711	936,866	869,874	0.11
National Grid PLC	GBP	351,353	4,256,333	3,281,894	0.40
Next PLC	GBP	14,433	1,249,505	891,345	0.11
Ocado Group PLC	GBP	46,000	711,889	599,939	0.07
Pearson PLC	GBP	80,372	1,015,065	736,002	0.09
Persimmon PLC	GBP	32,766	901,566	731,274	0.09
Prudential PLC	GBP	275,463	5,324,411	5,282,738	0.64

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.02% (continued)					
United Kingdom (continued)					
Reckitt Benckiser Group PLC	GBP	73,607	5,921,044	5,111,741	0.62
RELX PLC	GBP	206,606	3,226,554	4,409,010	0.54
Rentokil Initial PLC	GBP	195,000	861,582	866,264	0.11
Rio Tinto PLC	GBP	120,357	4,078,261	6,564,689	0.80
Rolls-Royce Holdings PLC	GBP	182,949	1,666,482	1,718,283	0.21
Royal Bank of Scotland Group PLC	GBP	518,953	1,861,092	1,274,777	0.16
RSA Insurance Group PLC	GBP	114,051	666,595	735,196	0.09
Sage Group PLC	GBP	120,582	876,988	1,081,314	0.13
Schroders PLC	GBP	13,863	520,851	472,537	0.06
Segro PLC REIT	GBP	109,461	644,743	893,264	0.11
Severn Trent PLC	GBP	23,785	672,075	544,392	0.07
Smith & Nephew PLC	GBP	94,162	1,447,547	1,794,232	0.22
Smiths Group PLC	GBP	44,130	655,609	771,839	0.09
Spirax-Sarco Engineering PLC	GBP	7,000	699,687	718,548	0.09
SSE PLC	GBP	110,520	1,997,202	1,385,837	0.17
St James's Place PLC	GBP	53,590	638,456	657,604	0.08
Standard Chartered PLC	GBP	295,916	2,468,660	2,361,929	0.29
Standard Life Aberdeen PLC	GBP	259,552	1,357,272	854,546	0.10
Taylor Wimpey PLC	GBP	364,875	933,698	643,268	0.08
Tesco PLC	GBP	1,003,418	2,324,343	2,542,213	0.31
Unilever NV	EUR	154,133	5,992,248	8,255,363	1.01
Unilever PLC	GBP	116,321	4,536,463	6,362,751	0.78
United Utilities Group PLC	GBP	76,041	858,277	665,238	0.08
Vodafone Group PLC	GBP	2,811,003	7,683,341	4,062,613	0.50
Weir Group PLC	GBP	24,432	457,198	422,267	0.05
Whitbread PLC	GBP	19,732	1,155,616	1,020,791	0.12
Wm Morrison Supermarkets PLC	GBP	240,481	541,106	541,276	0.07
WPP PLC	GBP	135,730	2,490,018	1,502,025	0.18
Total United Kingdom			<u>195,072,636</u>	<u>188,588,173</u>	<u>23.02</u>
United States					
Carnival PLC	GBP	18,141	885,702	705,333	0.09
Total United States			<u>885,702</u>	<u>705,333</u>	<u>0.09</u>
Total Common and Preferred Stocks			<u>756,117,950</u>	<u>811,095,470</u>	<u>99.02</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>756,117,950</u>	<u>811,095,470</u>	<u>99.02</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Common and Preferred Stocks - 0.61%					
Australia					
BHP Group PLC	GBP	222,445	3,323,092	5,009,290	0.61
Total Australia			3,323,092	5,009,290	0.61
Total Common and Preferred Stocks			3,323,092	5,009,290	0.61
Total Other transferable securities			3,323,092	5,009,290	0.61
TOTAL INVESTMENTS			759,441,042	816,104,760	99.63
Derivatives					
Futures Contracts – 0.00%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	22	762,520	21,340	0.00
FTSE 100 INDEX FUTURE, due 20/09/19	GBP	6	494,127	6,739	0.00
SWISS MARKET INDEX FUTURE, due 20/09/19	CHF	3	266,218	1,216	0.00
Unrealised Gain on Futures Contracts			1,522,865	29,295	0.00
Total Futures Contracts			1,522,865	29,295	0.00
Other Net Assets/(Liabilities)				3,030,922	0.37
TOTAL NET ASSETS				819,164,977	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 72,010 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.45%					
Australia					
AGL Energy Ltd	AUD	38,376	531,135	538,876	0.51
Alumina Ltd	AUD	151,003	189,371	246,902	0.23
AMP Ltd	AUD	177,320	608,887	263,801	0.25
APA Group	AUD	69,042	455,401	523,262	0.49
Aristocrat Leisure Ltd	AUD	33,628	430,103	724,944	0.68
ASX Ltd	AUD	10,917	388,059	631,037	0.60
Aurizon Holdings Ltd	AUD	120,916	430,250	458,205	0.43
AusNet Services	AUD	106,111	109,726	139,619	0.13
Australia & New Zealand Banking Group Ltd	AUD	168,148	3,400,829	3,328,719	3.14
Bank of Queensland Ltd	AUD	23,632	202,761	158,043	0.15
Bendigo & Adelaide Bank Ltd	AUD	29,967	237,261	243,520	0.23
BHP Billiton Ltd	AUD	173,158	3,333,917	5,001,501	4.72
BlueScope Steel Ltd	AUD	31,214	299,672	263,948	0.25
Boral Ltd	AUD	72,346	300,031	259,936	0.24
Brambles Ltd	AUD	94,946	725,626	858,173	0.81
Caltex Australia Ltd	AUD	14,612	331,491	253,786	0.24
Challenger Ltd	AUD	34,167	240,488	159,205	0.15
CIMIC Group Ltd	AUD	5,692	128,249	178,828	0.17
Coca-Cola Amatil Ltd	AUD	30,064	202,888	215,616	0.20
Cochlear Ltd	AUD	3,377	306,266	490,171	0.46
Coles Group Ltd	AUD	66,347	579,136	621,563	0.59
Commonwealth Bank of Australia	AUD	104,687	5,693,257	6,081,358	5.74
Computershare Ltd	AUD	28,041	269,365	318,977	0.30
Crown Resorts Ltd	AUD	22,440	199,124	196,053	0.18
CSL Ltd	AUD	26,645	2,478,238	4,020,097	3.79
Dexus REIT	AUD	63,265	431,455	576,263	0.54
Domino's Pizza Enterprises Ltd	AUD	3,482	164,969	91,973	0.09
Flight Centre Travel Group Ltd	AUD	3,506	110,831	102,227	0.10
Fortescue Metals Group Ltd	AUD	81,075	213,050	513,187	0.48
Goodman Group REIT	AUD	97,850	559,139	1,032,053	0.97
GPT Group REIT	AUD	112,479	403,559	485,433	0.46
Harvey Norman Holdings Ltd	AUD	31,065	85,325	88,725	0.08
Incitec Pivot Ltd	AUD	93,963	250,644	224,850	0.21
Insurance Australia Group Ltd	AUD	131,044	560,385	759,591	0.72
LendLease Group	AUD	32,994	357,225	300,996	0.28
Macquarie Group Ltd	AUD	19,123	1,289,526	1,682,679	1.59
Medibank Pvt Ltd	AUD	167,327	326,097	409,802	0.39
Mirvac Group REIT	AUD	218,441	321,621	479,801	0.45
National Australia Bank Ltd	AUD	157,983	3,253,187	2,962,301	2.79
Newcrest Mining Ltd	AUD	44,539	583,919	998,605	0.94
Oil Search Ltd	AUD	80,241	469,121	398,105	0.38
Orica Ltd	AUD	23,040	281,277	327,732	0.31
Origin Energy Ltd	AUD	98,931	506,548	507,495	0.48
QBE Insurance Group Ltd	AUD	75,226	643,649	624,504	0.59
Ramsay Health Care Ltd	AUD	8,595	388,856	435,719	0.41
REA Group Ltd	AUD	3,135	128,505	211,287	0.20
Santos Ltd	AUD	103,604	367,590	514,745	0.49
Scentre Group REIT	AUD	301,901	910,394	813,539	0.77
SEEK Ltd	AUD	20,593	224,533	305,786	0.29

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.45% (continued)					
Australia (continued)					
Sonic Healthcare Ltd	AUD	26,337	404,242	500,862	0.47
South32 Ltd	AUD	287,569	492,807	641,729	0.61
Stockland REIT	AUD	140,744	423,719	411,859	0.39
Suncorp Group Ltd	AUD	73,558	702,563	695,312	0.66
Sydney Airport	AUD	67,141	312,396	378,814	0.36
Tabcorp Holdings Ltd	AUD	116,189	390,407	362,834	0.34
Telstra Corp Ltd	AUD	243,580	824,246	658,089	0.62
TPG Telecom Ltd	AUD	23,340	143,141	105,480	0.10
Transurban Group	AUD	158,303	1,272,247	1,637,454	1.54
Treasury Wine Estates Ltd	AUD	42,053	337,939	440,299	0.42
Vicinity Centres REIT	AUD	190,560	383,569	327,627	0.31
Washington H Soul Pattinson & Co Ltd	AUD	6,756	133,241	104,255	0.10
Wesfarmers Ltd	AUD	67,008	1,505,243	1,700,347	1.60
Westpac Banking Corp	AUD	202,193	4,382,059	4,023,970	3.80
Woodside Petroleum Ltd	AUD	55,561	1,286,127	1,417,674	1.34
Woolworths Group Ltd	AUD	73,183	1,409,922	1,706,565	1.61
WorleyParsons Ltd	AUD	19,907	191,940	205,495	0.19
Total Australia			49,498,744	56,342,203	53.15
Bermuda					
Dairy Farm International Holdings Ltd	USD	20,500	181,421	146,575	0.14
Total Bermuda			181,421	146,575	0.14
Cayman Islands					
BeiGene Ltd-ADR	USD	2,000	296,847	247,900	0.24
Melco Resorts & Entertainment Ltd-ADR	USD	12,149	236,805	263,876	0.25
Wharf Real Estate Investment Co Ltd	HKD	71,000	340,791	500,295	0.47
Wynn Macau Ltd	HKD	94,800	165,347	212,352	0.20
Total Cayman Islands			1,039,790	1,224,423	1.16
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	144,100	125,284	162,957	0.15
Total China			125,284	162,957	0.15
Hong Kong					
AIA Group Ltd	HKD	715,200	4,763,523	7,712,717	7.27
ASM Pacific Technology Ltd	HKD	18,400	180,768	188,416	0.18
Bank of East Asia Ltd	HKD	78,798	286,760	220,382	0.21
BOC Hong Kong Holdings Ltd	HKD	211,000	760,184	830,496	0.78
CK Asset Holdings Ltd	HKD	154,795	1,124,464	1,211,612	1.14
CK Hutchison Holdings Ltd	HKD	161,000	1,951,317	1,586,816	1.50
CK Infrastructure Holdings Ltd	HKD	40,500	348,359	330,221	0.31
CLP Holdings Ltd	HKD	97,500	950,264	1,075,776	1.01
Galaxy Entertainment Group Ltd	HKD	127,000	581,326	855,878	0.81
Hang Lung Properties Ltd	HKD	124,000	276,861	294,902	0.28
Hang Seng Bank Ltd	HKD	45,000	917,145	1,120,320	1.06
Henderson Land Development Co Ltd	HKD	85,318	369,727	470,136	0.44

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.45% (continued)					
Hong Kong (continued)					
HK Electric Investments & HK Electric Investments Ltd	HKD	161,063	137,351	164,929	0.16
HKT Trust & HKT Ltd	HKD	230,000	298,879	365,056	0.34
Hong Kong & China Gas Co Ltd	HKD	610,933	922,991	1,354,414	1.28
Hong Kong Exchanges & Clearing Ltd	HKD	70,025	1,820,188	2,472,051	2.33
Hongkong Land Holdings Ltd	USD	68,300	458,754	439,852	0.41
Hysan Development Co Ltd	HKD	37,000	168,016	191,098	0.18
Jardine Matheson Holdings Ltd	USD	12,570	758,424	792,161	0.75
Jardine Strategic Holdings Ltd	USD	12,451	469,686	474,757	0.45
Kerry Properties Ltd	HKD	40,000	132,255	167,936	0.16
Link REIT	HKD	125,000	914,520	1,536,000	1.45
MTR Corp Ltd	HKD	89,758	437,292	604,323	0.57
New World Development Co Ltd	HKD	358,851	425,905	561,300	0.53
NWS Holdings Ltd	HKD	94,597	151,382	194,461	0.18
PCCW Ltd	HKD	258,000	141,586	148,938	0.14
Power Assets Holdings Ltd	HKD	81,000	706,153	582,682	0.55
Shangri-La Asia Ltd	HKD	78,000	88,423	98,342	0.09
Sino Land Co Ltd	HKD	177,656	283,806	297,894	0.28
SJM Holdings Ltd	HKD	120,000	105,981	136,550	0.13
Sun Hung Kai Properties Ltd	HKD	94,500	1,327,443	1,602,720	1.51
Swire Pacific Ltd	HKD	29,000	315,830	356,352	0.34
Swire Properties Ltd	HKD	71,000	218,653	286,726	0.27
Techtronic Industries Co Ltd	HKD	80,000	346,824	612,352	0.58
Vitasoy International Holdings Ltd	HKD	44,000	231,699	211,482	0.20
WH Group Ltd	HKD	552,765	415,037	560,371	0.53
Wharf Holdings Ltd	HKD	74,000	187,541	196,070	0.18
Wheelock & Co Ltd	HKD	50,000	268,686	358,400	0.34
Yue Yuen Industrial Holdings Ltd	HKD	44,600	149,978	122,168	0.12
Total Hong Kong			<u>24,393,981</u>	<u>30,787,057</u>	<u>29.04</u>
Ireland					
James Hardie Industries PLC	AUD	26,826	366,016	352,030	0.33
Total Ireland			<u>366,016</u>	<u>352,030</u>	<u>0.33</u>
Macau					
MGM China Holdings Ltd	HKD	58,400	85,088	99,271	0.09
Sands China Ltd	HKD	137,600	558,907	657,838	0.62
Total Macau			<u>643,995</u>	<u>757,109</u>	<u>0.71</u>
Mauritius					
Golden Agri-Resources Ltd	SGD	359,700	87,391	77,100	0.07
Total Mauritius			<u>87,391</u>	<u>77,100</u>	<u>0.07</u>
New Zealand					
a2 Milk Co Ltd	NZD	42,915	329,196	422,846	0.40
Auckland International Airport Ltd	NZD	52,544	210,583	347,618	0.33
Fisher & Paykel Healthcare Corp Ltd	NZD	31,486	289,609	326,941	0.31
Fletcher Building Ltd	NZD	54,578	265,233	177,788	0.17

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.45% (continued)					
New Zealand (continued)					
Meridian Energy Ltd	NZD	77,861	137,297	248,403	0.23
Ryman Healthcare Ltd	NZD	23,957	140,488	189,066	0.18
Spark New Zealand Ltd	NZD	112,653	254,500	302,654	0.28
Total New Zealand			1,626,906	2,015,316	1.90
Singapore					
Ascendas REIT	SGD	145,637	254,973	335,849	0.32
CapitaLand Commercial Trust REIT	SGD	138,496	153,666	222,134	0.21
CapitaLand Ltd	SGD	155,800	345,067	406,500	0.38
CapitaLand Mall Trust REIT	SGD	152,700	225,626	296,834	0.28
City Developments Ltd	SGD	24,900	156,390	174,288	0.16
ComfortDelGro Corp Ltd	SGD	126,700	244,392	249,102	0.23
DBS Group Holdings Ltd	SGD	105,931	1,504,886	2,032,572	1.92
Genting Singapore Ltd	SGD	367,400	237,173	249,830	0.24
Jardine Cycle & Carriage Ltd	SGD	6,000	161,997	160,671	0.15
Keppel Corp Ltd	SGD	85,100	404,918	418,911	0.40
Oversea-Chinese Banking Corp Ltd	SGD	190,177	1,321,426	1,602,438	1.51
SATS Ltd	SGD	41,000	143,628	158,188	0.15
Sembcorp Industries Ltd	SGD	61,300	147,466	109,193	0.10
Singapore Airlines Ltd	SGD	33,200	248,443	227,476	0.21
Singapore Exchange Ltd	SGD	49,400	262,159	289,182	0.27
Singapore Press Holdings Ltd	SGD	97,300	238,187	175,477	0.17
Singapore Technologies Engineering Ltd	SGD	96,000	222,370	293,758	0.28
Singapore Telecommunications Ltd	SGD	485,900	1,260,170	1,256,994	1.19
Suntec Real Estate Investment Trust REIT	SGD	109,800	132,570	157,443	0.15
United Overseas Bank Ltd	SGD	73,747	1,145,529	1,424,302	1.34
UOL Group Ltd	SGD	27,120	126,472	151,340	0.14
Venture Corp Ltd	SGD	16,700	240,469	201,074	0.19
Wilmar International Ltd	SGD	116,700	253,597	319,147	0.30
Total Singapore			9,431,574	10,912,703	10.29
United Kingdom					
Rio Tinto Ltd	AUD	21,961	980,436	1,599,059	1.51
Total United Kingdom			980,436	1,599,059	1.51
Total Common and Preferred Stocks			88,375,538	104,376,532	98.45
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			88,375,538	104,376,532	98.45

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Hong Kong					
Peregrine Investment Holdings Ltd*	HKD	6,000	0	0	0.00
Total Hong Kong			0	0	0.00
Total Common and Preferred Stocks			0	0	0.00
Total Other transferable securities			0	0	0.00
TOTAL INVESTMENTS			88,375,538	104,376,532	98.45
Derivatives					
Futures Contracts – 0.02%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
HANG SENG INDEX FUTURE, due 30/07/19	HKD	2	364,864	1,510	0.00
MSCI SINGAPORE INDEX FUTURE, due 30/07/19	SGD	5	139,750	499	0.00
SPI 200 FUTURE, due 19/09/19	AUD	9	1,035,625	13,246	0.02
Unrealised Gain on Futures Contracts			1,540,239	15,255	0.02
Total Futures Contracts			1,540,239	15,255	0.02
Other Net Assets/(Liabilities)				1,624,080	1.53
TOTAL NET ASSETS				106,015,867	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 70,342 held as cash at Barclays Capital Inc.

* The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.37%					
Argentina					
MercadoLibre Inc	USD	4,585	937,225	2,804,965	0.06
Total Argentina			937,225	2,804,965	0.06
Australia					
AGL Energy Ltd	AUD	86,702	1,202,934	1,217,471	0.03
Alumina Ltd	AUD	245,973	200,215	402,185	0.01
Amcor Ltd	AUD	119,426	1,185,194	1,356,838	0.03
AMP Ltd	AUD	301,031	1,179,863	447,847	0.01
APA Group	AUD	120,593	747,814	913,962	0.02
Aristocrat Leisure Ltd	AUD	60,711	574,852	1,308,793	0.03
ASX Ltd	AUD	19,965	576,328	1,154,040	0.03
Aurizon Holdings Ltd	AUD	214,020	788,278	811,018	0.02
AusNet Services	AUD	162,403	155,934	213,687	0.00
Australia & New Zealand Banking Group Ltd	AUD	305,733	6,049,037	6,052,402	0.13
Bank of Queensland Ltd	AUD	37,113	303,954	248,200	0.01
Bendigo & Adelaide Bank Ltd	AUD	51,673	408,958	419,908	0.01
BHP Billiton Ltd	AUD	330,482	5,987,507	9,545,651	0.21
BlueScope Steel Ltd	AUD	56,621	485,344	478,792	0.01
Boral Ltd	AUD	146,446	590,635	526,175	0.01
Brambles Ltd	AUD	163,450	1,187,771	1,477,349	0.03
Caltex Australia Ltd	AUD	27,427	629,044	476,361	0.01
Challenger Ltd	AUD	59,110	412,297	275,430	0.01
CIMIC Group Ltd	AUD	11,166	241,474	350,806	0.01
Coca-Cola Amatil Ltd	AUD	51,730	323,061	371,002	0.01
Cochlear Ltd	AUD	6,002	472,574	871,190	0.02
Coles Group Ltd	AUD	123,907	1,038,731	1,160,806	0.03
Commonwealth Bank of Australia	AUD	193,682	10,408,473	11,251,154	0.25
Computershare Ltd	AUD	48,344	384,855	549,931	0.01
Crown Resorts Ltd	AUD	33,728	273,551	294,674	0.01
CSL Ltd	AUD	50,967	4,285,904	7,689,709	0.17
Dexus REIT	AUD	122,588	728,594	1,116,619	0.02
Domino's Pizza Enterprises Ltd	AUD	5,142	255,701	135,820	0.00
Flight Centre Travel Group Ltd	AUD	6,797	202,624	198,185	0.00
Fortescue Metals Group Ltd	AUD	147,381	249,543	932,890	0.02
Goodman Group REIT	AUD	203,936	960,127	2,150,975	0.05
GPT Group REIT	AUD	186,793	617,123	806,154	0.02
Harvey Norman Holdings Ltd	AUD	41,812	111,924	119,420	0.00
Incitec Pivot Ltd	AUD	164,272	430,540	393,098	0.01
Insurance Australia Group Ltd	AUD	267,858	1,062,290	1,552,627	0.03
LendLease Group	AUD	59,420	598,787	542,074	0.01
Macquarie Group Ltd	AUD	35,380	2,186,068	3,113,172	0.07
Medibank Pvt Ltd	AUD	334,451	624,018	819,106	0.02
Mirvac Group REIT	AUD	455,915	637,536	1,001,407	0.02
National Australia Bank Ltd	AUD	295,263	6,185,370	5,536,405	0.12
Newcrest Mining Ltd	AUD	87,072	987,593	1,952,234	0.04
Oil Search Ltd	AUD	140,597	824,154	697,554	0.02
Orica Ltd	AUD	39,798	495,029	566,106	0.01
Origin Energy Ltd	AUD	192,883	962,854	989,450	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Australia (continued)					
QBE Insurance Group Ltd	AUD	159,156	1,360,413	1,321,266	0.03
Ramsay Health Care Ltd	AUD	14,287	656,676	724,271	0.02
REA Group Ltd	AUD	7,108	322,863	479,051	0.01
Santos Ltd	AUD	192,416	596,807	955,998	0.02
Scentre Group REIT	AUD	573,959	1,697,560	1,546,659	0.03
SEEK Ltd	AUD	40,517	466,783	601,638	0.01
Sonic Healthcare Ltd	AUD	45,212	681,408	859,816	0.02
South32 Ltd	AUD	546,964	874,146	1,220,586	0.03
Stockland REIT	AUD	251,941	744,707	737,254	0.02
Suncorp Group Ltd	AUD	145,806	1,306,961	1,378,242	0.03
Sydney Airport	AUD	116,337	515,077	656,381	0.01
Tabcorp Holdings Ltd	AUD	234,434	755,001	732,087	0.02
Telstra Corp Ltd	AUD	460,366	1,737,214	1,243,788	0.03
TPG Telecom Ltd	AUD	30,919	230,567	139,731	0.00
Transurban Group	AUD	287,626	2,251,162	2,975,144	0.06
Treasury Wine Estates Ltd	AUD	76,750	492,019	803,581	0.02
Vicinity Centres REIT	AUD	390,063	771,659	670,630	0.01
Washington H Soul Pattinson & Co Ltd	AUD	22,634	455,208	349,276	0.01
Wesfarmers Ltd	AUD	123,907	2,657,955	3,144,175	0.07
Westpac Banking Corp	AUD	399,649	8,616,774	7,953,666	0.17
Woodside Petroleum Ltd	AUD	105,477	2,307,864	2,691,312	0.06
Woolworths Group Ltd	AUD	143,645	2,623,032	3,349,679	0.07
WorleyParsons Ltd	AUD	56,577	559,635	584,030	0.01
Total Australia			90,895,948	107,606,938	2.36
Austria					
ANDRITZ AG	EUR	6,911	303,475	260,505	0.01
Erste Group Bank AG	EUR	31,135	838,408	1,157,302	0.02
OMV AG	EUR	14,897	411,546	726,938	0.02
Raiffeisen Bank International AG	EUR	17,576	429,468	412,921	0.01
Verbund AG	EUR	12,031	596,454	630,242	0.01
voestalpine AG	EUR	12,128	479,260	375,255	0.01
Total Austria			3,058,611	3,563,163	0.08
Belgium					
Ageas	EUR	20,357	892,280	1,059,675	0.02
Anheuser-Busch InBev SA	EUR	85,771	9,390,200	7,603,104	0.17
Colruyt SA	EUR	5,688	264,611	330,352	0.01
Groupe Bruxelles Lambert SA	EUR	8,272	637,110	812,771	0.02
KBC Group NV	EUR	30,813	2,049,066	2,022,579	0.04
Proximus SADP	EUR	17,783	601,755	524,913	0.01
Solvay SA	EUR	7,494	752,662	777,463	0.02
Telenet Group Holding NV	EUR	5,336	325,128	297,755	0.01
UCB SA	EUR	12,788	1,039,515	1,061,933	0.02
Umicore SA	EUR	22,817	674,468	732,749	0.01
Total Belgium			16,626,795	15,223,294	0.33

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Bermuda					
Arch Capital Group Ltd	USD	47,770	1,267,359	1,771,311	0.04
Dairy Farm International Holdings Ltd	USD	48,300	449,490	345,345	0.01
Everest Re Group Ltd	USD	4,904	909,479	1,212,171	0.03
IHS Markit Ltd	USD	42,815	1,506,336	2,728,172	0.06
Marvell Technology Group Ltd	USD	65,855	1,005,916	1,571,959	0.03
RenaissanceRe Holdings Ltd	USD	3,803	405,856	676,972	0.01
Total Bermuda			<u>5,544,436</u>	<u>8,305,930</u>	<u>0.18</u>
Canada					
Agnico Eagle Mines Ltd	CAD	26,825	870,518	1,378,252	0.03
Alimentation Couche-Tard Inc	CAD	47,789	2,192,633	3,013,806	0.07
AltaGas Ltd	CAD	33,430	757,233	506,790	0.01
Atco Ltd	CAD	8,821	280,513	297,960	0.01
Aurora Cannabis Inc	CAD	70,100	390,110	550,393	0.01
Bank of Montreal	CAD	67,993	4,035,626	5,147,019	0.11
Bank of Nova Scotia	CAD	134,749	6,566,360	7,253,296	0.16
Barrick Gold Corp	CAD	176,056	1,642,546	2,784,831	0.06
Bausch Health Cos Inc	CAD	32,634	5,388,907	825,121	0.02
BCE Inc	CAD	15,334	637,755	699,139	0.02
BlackBerry Ltd	CAD	55,420	401,128	413,927	0.01
Bombardier Inc	CAD	210,656	275,319	354,653	0.01
Brookfield Asset Management Inc	CAD	88,940	3,132,861	4,264,083	0.09
CAE Inc	CAD	31,287	426,384	843,019	0.02
Cameco Corp	CAD	36,267	428,955	389,660	0.01
Canadian Imperial Bank of Commerce	CAD	47,873	3,603,551	3,772,689	0.08
Canadian National Railway Co	CAD	81,965	5,192,309	7,602,187	0.17
Canadian Natural Resources Ltd	CAD	132,400	3,283,426	3,577,612	0.08
Canadian Pacific Railway Ltd	CAD	15,776	2,341,778	3,723,583	0.08
Canadian Tire Corp Ltd	CAD	7,089	756,486	774,026	0.02
Canadian Utilities Ltd	CAD	12,787	359,908	361,666	0.01
Canopy Growth Corp	CAD	20,000	857,259	809,183	0.02
CCL Industries Inc	CAD	14,560	501,732	715,549	0.02
Cenovus Energy Inc	CAD	123,536	1,633,788	1,091,900	0.02
CGI Inc	CAD	28,415	1,259,434	2,189,265	0.05
CI Financial Corp	CAD	26,902	574,998	439,326	0.01
Constellation Software Inc	CAD	2,045	938,231	1,931,541	0.04
Cronos Group Inc	CAD	31,700	640,670	509,674	0.01
Dollarama Inc	CAD	34,944	987,053	1,231,965	0.03
Emera Inc	CAD	4,658	160,140	190,740	0.00
Empire Co Ltd	CAD	15,434	316,168	389,526	0.01
Enbridge Inc	CAD	218,672	7,606,184	7,915,199	0.17
Encana Corp	CAD	195,916	1,581,177	1,007,504	0.02
Fairfax Financial Holdings Ltd	CAD	3,031	1,432,360	1,490,879	0.03
First Capital Realty Inc	CAD	24,357	370,016	407,457	0.01
First Quantum Minerals Ltd	CAD	75,485	498,467	718,602	0.02
Fortis Inc	CAD	47,152	1,429,633	1,865,873	0.04
Franco-Nevada Corp	CAD	20,250	1,074,641	1,722,432	0.04
George Weston Ltd	CAD	8,362	654,758	635,877	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Canada (continued)					
Gildan Activewear Inc	CAD	23,628	708,219	916,370	0.02
Great-West Lifeco Inc	CAD	30,501	736,735	703,735	0.02
H+R Real Estate Inv REIT UTS	CAD	11,453	179,929	200,181	0.00
Husky Energy Inc	CAD	41,337	602,452	392,571	0.01
Hydro One Ltd	CAD	34,748	613,415	607,342	0.01
Ia Financial Corp Inc	CAD	11,357	381,337	463,579	0.01
IGM Financial Inc	CAD	7,802	205,397	223,238	0.00
Imperial Oil Ltd	CAD	30,117	941,433	835,693	0.02
Intact Financial Corp	CAD	16,464	1,185,892	1,524,755	0.03
Inter Pipeline Ltd	CAD	46,691	914,597	727,833	0.02
Keyera Corp	CAD	24,302	679,908	626,728	0.01
Kinross Gold Corp	CAD	145,375	383,142	562,921	0.01
Kirkland Lake Gold Ltd	CAD	20,800	661,416	898,057	0.02
Loblaw Cos Ltd	CAD	22,190	920,126	1,138,580	0.02
Lululemon Athletica Inc	USD	11,727	702,431	2,113,323	0.05
Lundin Mining Corp	CAD	77,300	476,040	426,503	0.01
Magna International Inc	CAD	36,318	1,731,406	1,810,967	0.04
Manulife Financial Corp	CAD	208,169	3,435,245	3,791,408	0.08
Methanex Corp	CAD	4,721	156,905	214,780	0.00
Metro Inc	CAD	24,972	695,079	939,066	0.02
National Bank of Canada	CAD	33,831	1,228,541	1,610,581	0.03
Nutrien Ltd	CAD	67,651	3,121,329	3,626,518	0.08
ONEX Corp	CAD	9,341	600,405	564,642	0.01
Open Text Corp	CAD	28,554	799,169	1,180,837	0.03
Pembina Pipeline Corp	CAD	52,069	1,336,342	1,942,501	0.04
Power Corp of Canada	CAD	3,948	295,073	85,229	0.00
Power Financial Corp	CAD	26,243	654,581	604,889	0.01
PrairieSky Royalty Ltd	CAD	19,922	374,943	280,516	0.01
Quebecor Inc	CAD	19,700	486,016	470,207	0.01
Restaurant Brands International Inc	CAD	26,532	1,145,375	1,849,068	0.04
RioCan Real Estate Investment Trust REIT	CAD	13,221	252,855	262,953	0.01
Rogers Communications Inc	CAD	41,237	1,636,973	2,212,140	0.05
Royal Bank of Canada	CAD	160,894	9,715,978	12,813,651	0.28
Saputo Inc	CAD	28,069	773,122	842,016	0.02
Shaw Communications Inc	CAD	53,709	1,057,401	1,098,224	0.02
Shopify Inc	CAD	10,000	1,015,076	3,011,900	0.07
SmartCentres REIT	CAD	5,145	114,289	130,756	0.00
SNC-Lavalin Group Inc	CAD	19,191	712,617	388,887	0.01
Stars Group Inc	CAD	32,400	595,871	554,153	0.01
Sun Life Financial Inc	CAD	68,127	2,309,713	2,827,264	0.06
Suncor Energy Inc	CAD	184,293	5,271,223	5,761,140	0.13
TC Energy Corp	CAD	99,451	3,987,843	4,940,776	0.11
Teck Resources Ltd	CAD	58,370	626,821	1,349,869	0.03
TELUS Corp	CAD	19,997	640,507	740,811	0.02
Thomson Reuters Corp	CAD	22,087	995,017	1,427,901	0.03
Toronto-Dominion Bank	CAD	204,740	9,023,006	11,989,061	0.26
Tourmaline Oil Corp	CAD	23,683	560,485	302,302	0.01
Vermilion Energy Inc	CAD	18,525	646,940	403,318	0.01
Waste Connections Inc	USD	29,722	1,603,201	2,840,829	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Canada (continued)					
West Fraser Timber Co Ltd	CAD	6,938	276,574	316,969	0.01
Wheaton Precious Metals Corp	CAD	49,962	894,988	1,210,864	0.03
WSP Global Inc	CAD	10,900	592,786	601,325	0.01
Total Canada			<u>135,137,179</u>	<u>161,155,931</u>	<u>3.53</u>
Cayman Islands					
BeiGene Ltd-ADR	USD	5,400	663,317	669,330	0.02
Melco Resorts & Entertainment Ltd-ADR	USD	26,052	495,030	565,849	0.01
Wharf Real Estate Investment Co Ltd	HKD	138,871	613,212	978,541	0.02
Wynn Macau Ltd	HKD	180,081	318,704	403,381	0.01
Total Cayman Islands			<u>2,090,263</u>	<u>2,617,101</u>	<u>0.06</u>
Chile					
Antofagasta PLC	GBP	45,995	447,906	544,168	0.01
Total Chile			<u>447,906</u>	<u>544,168</u>	<u>0.01</u>
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	272,783	257,488	308,480	0.01
Total China			<u>257,488</u>	<u>308,480</u>	<u>0.01</u>
Denmark					
AP Moller - Maersk A/S	DKK	778	999,079	966,505	0.02
AP Moller - Maersk A/S	DKK	396	529,760	460,409	0.01
Carlsberg A/S	DKK	12,182	1,026,612	1,617,451	0.03
Chr Hansen Holding A/S	DKK	10,682	754,321	1,004,636	0.02
Coloplast A/S	DKK	12,068	873,452	1,365,890	0.03
Danske Bank A/S	DKK	91,353	2,583,145	1,446,121	0.03
DSV A/S	DKK	21,230	1,044,180	2,088,016	0.05
Genmab A/S	DKK	7,204	991,871	1,326,706	0.03
H Lundbeck A/S	DKK	6,800	363,189	269,033	0.01
ISS A/S	DKK	17,468	619,006	527,985	0.01
Novo Nordisk A/S	DKK	200,067	10,598,411	10,210,926	0.22
Novozymes A/S	DKK	23,249	1,027,135	1,085,828	0.02
Orsted A/S	DKK	20,679	918,703	1,790,876	0.04
Pandora A/S	DKK	11,718	1,383,283	417,478	0.01
Tryg A/S	DKK	10,477	205,734	341,134	0.01
Vestas Wind Systems A/S	DKK	21,897	1,317,975	1,894,354	0.04
William Demant Holding A/S	DKK	10,797	181,938	336,233	0.01
Total Denmark			<u>25,417,794</u>	<u>27,149,581</u>	<u>0.59</u>
Finland					
Elisa OYJ	EUR	17,298	681,252	845,283	0.02
Fortum OYJ	EUR	45,823	713,836	1,014,181	0.02
Kone OYJ	EUR	41,937	1,865,746	2,478,634	0.05
Metso OYJ	EUR	9,653	231,640	379,803	0.01
Neste Oyj	EUR	43,749	468,622	1,486,670	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Finland (continued)					
Nokia OYJ	EUR	617,367	3,938,191	3,069,550	0.07
Nokian Renkaat OYJ	EUR	13,966	517,795	436,737	0.01
Nordea Bank Abp	SEK	320,862	3,637,183	2,331,542	0.05
Orion Oyj	EUR	9,784	386,400	359,107	0.01
Sampo Oyj	EUR	53,722	2,639,892	2,538,913	0.06
Stora Enso OYJ	EUR	59,742	651,462	703,134	0.01
UPM-Kymmene OYJ	EUR	57,355	1,119,986	1,526,433	0.03
Wartsila OYJ Abp	EUR	48,753	762,728	708,157	0.02
Total Finland			17,614,733	17,878,144	0.39
France					
Accor SA	EUR	20,610	988,960	886,018	0.02
Aeroports de Paris	EUR	3,167	361,594	559,741	0.01
Air Liquide SA	EUR	46,609	4,940,462	6,531,291	0.14
Airbus SE	EUR	62,622	4,542,092	8,891,424	0.19
Alstom SA	EUR	16,829	563,778	781,927	0.02
Amundi SA	EUR	6,952	619,437	486,100	0.01
Arkema SA	EUR	7,776	713,221	724,187	0.02
Atos SE	EUR	10,161	740,355	850,726	0.02
AXA SA	EUR	206,216	5,156,763	5,424,778	0.12
BioMerieux	EUR	5,013	441,366	415,887	0.01
BNP Paribas SA	EUR	120,130	7,194,482	5,713,623	0.12
Bolloré SA	EUR	90,580	439,114	400,232	0.01
Bouygues SA	EUR	23,761	941,177	881,313	0.02
Bureau Veritas SA	EUR	28,835	614,234	713,226	0.01
Capgemini SE	EUR	17,608	1,652,091	2,192,686	0.05
Carrefour SA	EUR	65,173	1,803,243	1,260,239	0.03
Casino Guichard Perrachon SA	EUR	4,796	250,712	163,851	0.00
Cie de Saint-Gobain	EUR	55,421	2,487,454	2,163,214	0.05
Cie Generale des Etablissements Michelin SCA	EUR	18,097	1,799,908	2,298,920	0.05
CNP Assurances	EUR	20,370	372,899	463,019	0.01
Covivio REIT	EUR	5,357	498,375	561,556	0.01
Credit Agricole SA	EUR	131,029	1,674,930	1,573,481	0.03
Danone SA	EUR	68,321	4,583,250	5,796,397	0.13
Dassault Aviation SA	EUR	316	447,032	454,864	0.01
Dassault Systemes SE	EUR	14,793	1,283,945	2,363,532	0.05
Edenred	EUR	28,578	647,627	1,459,952	0.03
Eiffage SA	EUR	9,534	851,105	943,936	0.02
Electricite de France SA	EUR	62,997	767,026	795,249	0.02
Engie SA	EUR	197,502	3,169,915	3,000,371	0.07
Essilor International Cie Generale d'Optique SA	EUR	31,251	3,937,133	4,083,798	0.09
Eurazeo SA	EUR	5,411	308,134	377,734	0.01
Eutelsat Communications SA	EUR	22,825	629,047	427,327	0.01
Faurecia SA	EUR	8,559	674,122	397,775	0.01
Gecina SA REIT	EUR	4,966	648,180	744,235	0.02
Getlink	EUR	49,604	616,299	795,931	0.02
Hermes International	EUR	3,415	1,838,230	2,466,406	0.05
ICADE REIT	EUR	4,080	333,329	374,492	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
France (continued)					
Iliad SA	EUR	2,788	604,678	313,561	0.01
Imerys SA	EUR	3,192	209,323	169,466	0.00
Ingenico Group SA	EUR	6,334	717,706	561,040	0.01
Ipsen SA	EUR	3,719	470,915	508,224	0.01
JCDecaux SA	EUR	6,636	240,386	201,321	0.00
Kering SA	EUR	8,435	1,829,932	4,995,967	0.11
Klepierre SA REIT	EUR	22,257	1,007,382	747,208	0.02
Legrand SA	EUR	28,450	1,573,906	2,083,247	0.04
L'Oreal SA	EUR	28,350	5,353,613	8,087,390	0.18
LVMH Moët Hennessy Louis Vuitton SE	EUR	31,084	6,405,022	13,249,648	0.29
Natixis SA	EUR	103,556	691,974	417,353	0.01
Orange SA	EUR	210,925	3,360,194	3,330,393	0.07
Pernod Ricard SA	EUR	22,441	2,563,920	4,141,321	0.09
Peugeot SA	EUR	62,333	1,009,099	1,538,242	0.03
Publicis Groupe SA	EUR	21,710	1,504,959	1,147,905	0.02
Remy Cointreau SA	EUR	2,574	160,565	371,685	0.01
Renault SA	EUR	20,530	1,663,511	1,292,657	0.03
Safran SA	EUR	35,398	3,077,719	5,194,105	0.11
Sanofi	EUR	126,079	11,682,843	10,899,068	0.24
Sartorius Stedim Biotech	EUR	4,815	615,730	760,537	0.02
Schneider Electric SE	EUR	58,347	3,303,962	5,299,700	0.12
SCOR SE	EUR	17,561	629,721	771,141	0.02
SEB SA	EUR	2,117	284,597	381,154	0.01
Societe BIC SA	EUR	2,369	366,610	180,889	0.00
Societe Generale SA	EUR	94,393	4,019,713	2,388,534	0.05
Sodexo SA	EUR	9,591	964,009	1,122,806	0.02
Suez	EUR	35,324	611,798	510,480	0.01
Teleperformance	EUR	6,302	936,703	1,264,538	0.03
Thales SA	EUR	12,213	999,395	1,511,123	0.03
TOTAL SA	EUR	265,182	12,746,362	14,880,526	0.33
Ubisoft Entertainment SA	EUR	9,265	772,154	726,330	0.02
Unibail-Rodamco-Westfield REIT	EUR	14,681	3,689,599	2,202,693	0.05
Valeo SA	EUR	27,612	1,331,110	899,314	0.02
Veolia Environnement SA	EUR	62,217	1,383,753	1,517,666	0.03
Vinci SA	EUR	56,239	4,166,691	5,767,892	0.13
Vivendi SA	EUR	108,779	2,525,974	2,999,076	0.06
Wendel SA	EUR	2,857	354,416	390,101	0.01
Worldline SA	EUR	3,956	235,704	288,326	0.01
Total France			143,596,669	171,532,065	3.75
Germany					
1&1 Drillisch AG	EUR	5,265	414,887	175,796	0.00
adidas AG	EUR	19,105	2,287,723	5,906,966	0.13
Allianz SE	EUR	45,824	7,785,168	11,063,091	0.24
Axel Springer SE	EUR	6,154	428,219	434,157	0.01
BASF SE	EUR	103,242	8,432,226	7,515,204	0.17
Bayer AG	EUR	101,985	12,378,748	7,077,606	0.16
Bayerische Motoren Werke AG	EUR	36,984	3,315,860	2,741,421	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Germany (continued)					
Bayerische Motoren Werke AG—Preferred Stock	EUR	6,707	530,034	417,031	0.01
Beiersdorf AG	EUR	11,783	1,076,799	1,416,321	0.03
Brenntag AG	EUR	19,570	1,081,589	965,221	0.02
Commerzbank AG	EUR	109,516	1,150,031	788,086	0.02
Continental AG	EUR	12,071	2,549,274	1,762,571	0.04
Covestro AG	EUR	21,834	1,857,944	1,111,695	0.02
Daimler AG	EUR	97,102	7,021,192	5,410,117	0.12
Delivery Hero AG	EUR	9,649	447,895	438,323	0.01
Deutsche Bank AG	EUR	218,552	4,367,937	1,687,455	0.04
Deutsche Boerse AG	EUR	21,158	1,958,390	2,997,386	0.07
Deutsche Lufthansa AG	EUR	23,904	467,860	410,234	0.01
Deutsche Post AG	EUR	107,348	3,289,889	3,532,966	0.08
Deutsche Telekom AG	EUR	375,479	6,629,047	6,504,585	0.14
Deutsche Wohnen SE	EUR	40,044	1,235,209	1,471,581	0.03
E.ON SE	EUR	234,214	1,797,468	2,547,471	0.06
Evonik Industries AG	EUR	18,645	644,456	543,775	0.01
Fraport AG Frankfurt Airport Services Worldwide	EUR	4,908	393,812	422,546	0.01
Fresenius Medical Care AG & Co KGaA	EUR	22,978	1,969,043	1,806,594	0.04
Fresenius SE & Co KGaA	EUR	46,483	3,415,360	2,523,934	0.06
FUCHS PETROLUB SE—Preferred Stock	EUR	7,449	334,106	293,339	0.01
GEA Group AG	EUR	18,155	749,164	516,873	0.01
Hannover Rueck SE	EUR	6,283	652,297	1,017,453	0.02
HeidelbergCement AG	EUR	16,663	1,288,822	1,350,320	0.03
Henkel AG & Co KGaA	EUR	12,136	1,156,013	1,116,004	0.02
Henkel AG & Co KGaA—Preferred Stock	EUR	18,893	2,091,368	1,850,751	0.04
HOCHTIEF AG	EUR	1,739	210,760	212,098	0.01
HUGO BOSS AG	EUR	7,274	734,337	484,593	0.01
Infineon Technologies AG	EUR	127,196	1,905,256	2,252,431	0.05
Innogy SE	EUR	3,746	167,503	177,890	0.00
Innogy SE	EUR	13,244	525,310	567,848	0.01
KION Group AG	EUR	7,760	691,640	489,928	0.01
Knorr-Bremse AG	EUR	5,336	602,039	595,511	0.01
LANXESS AG	EUR	9,590	526,749	570,736	0.01
Merck KGaA	EUR	14,687	1,430,900	1,538,083	0.03
METRO AG	EUR	16,875	318,755	308,917	0.01
MTU Aero Engines AG	EUR	6,080	1,139,573	1,450,558	0.03
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	16,403	3,133,144	4,122,619	0.09
Porsche Automobil Holding SE—Preferred Stock	EUR	15,651	735,313	1,018,427	0.02
Puma SE	EUR	10,840	385,946	724,011	0.02
RWE AG	EUR	60,193	956,083	1,485,431	0.03
SAP SE	EUR	109,869	8,822,648	15,109,354	0.33
Sartorius AG—Preferred Stock	EUR	4,461	739,498	915,958	0.02
Siemens AG	EUR	83,642	8,674,603	9,963,311	0.22
Siemens Healthineers AG	EUR	15,545	644,308	656,945	0.01
Symrise AG	EUR	14,460	954,791	1,393,771	0.03
Telefonica Deutschland Holding AG	EUR	72,344	419,869	202,421	0.00
thyssenkrupp AG	EUR	45,299	933,893	661,597	0.02
TUI AG DI	GBP	46,014	809,314	452,333	0.01
Uniper SE	EUR	19,983	598,790	606,010	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Germany (continued)					
United Internet AG	EUR	12,740	629,888	420,161	0.01
Volkswagen AG	EUR	3,452	487,512	594,192	0.01
Volkswagen AG—Preferred Stock	EUR	20,711	2,896,023	3,495,872	0.08
Vonovia SE	EUR	55,127	1,964,309	2,636,703	0.06
Wirecard AG	EUR	13,190	1,536,037	2,223,826	0.05
Zalando SE	EUR	13,157	581,066	584,644	0.01
Total Germany			<u>127,353,687</u>	<u>133,733,052</u>	<u>2.93</u>
Hong Kong					
AIA Group Ltd	HKD	1,327,801	7,950,807	14,319,006	0.31
ASM Pacific Technology Ltd	HKD	27,759	254,937	284,252	0.01
Bank of East Asia Ltd	HKD	129,754	487,261	362,896	0.01
BOC Hong Kong Holdings Ltd	HKD	401,535	1,441,326	1,580,442	0.03
CK Asset Holdings Ltd	HKD	311,770	2,434,891	2,440,286	0.05
CK Hutchison Holdings Ltd	HKD	302,308	3,862,243	2,979,548	0.07
CK Infrastructure Holdings Ltd	HKD	68,936	602,378	562,077	0.01
CLP Holdings Ltd	HKD	177,767	1,604,669	1,961,410	0.04
Galaxy Entertainment Group Ltd	HKD	268,018	989,524	1,806,227	0.04
Hang Lung Properties Ltd	HKD	247,108	593,504	587,682	0.01
Hang Seng Bank Ltd	HKD	83,031	1,576,812	2,067,140	0.05
Henderson Land Development Co Ltd	HKD	171,694	761,035	946,103	0.02
HK Electric Investments & HK Electric Investments Ltd	HKD	377,740	330,948	386,806	0.01
HKT Trust & HKT Ltd	HKD	394,075	489,201	625,476	0.01
Hong Kong & China Gas Co Ltd	HKD	1,137,596	1,562,365	2,522,005	0.06
Hong Kong Exchanges & Clearing Ltd	HKD	125,211	3,274,537	4,420,249	0.10
Hongkong Land Holdings Ltd	USD	120,360	819,873	775,118	0.02
Hysan Development Co Ltd	HKD	60,921	249,175	314,645	0.01
Jardine Matheson Holdings Ltd	USD	23,776	1,401,413	1,498,363	0.03
Jardine Strategic Holdings Ltd	USD	22,603	855,997	861,852	0.02
Kerry Properties Ltd	HKD	77,461	242,855	325,212	0.01
Link REIT	HKD	227,250	1,472,408	2,792,448	0.06
MTR Corp Ltd	HKD	182,303	856,577	1,227,410	0.03
New World Development Co Ltd	HKD	728,422	820,706	1,139,369	0.02
NWS Holdings Ltd	HKD	137,945	185,500	283,571	0.01
PCCW Ltd	HKD	395,344	209,140	228,224	0.01
Power Assets Holdings Ltd	HKD	147,437	1,354,778	1,060,603	0.02
Shangri-La Asia Ltd	HKD	105,659	95,566	133,215	0.00
Sino Land Co Ltd	HKD	359,426	574,232	602,685	0.01
SJM Holdings Ltd	HKD	174,343	132,045	198,388	0.00
Sun Hung Kai Properties Ltd	HKD	178,215	2,509,160	3,022,526	0.07
Swire Pacific Ltd	HKD	49,085	529,620	603,156	0.01
Swire Properties Ltd	HKD	151,993	481,408	613,809	0.01
Techtronic Industries Co Ltd	HKD	142,198	549,550	1,088,440	0.02
WH Group Ltd	HKD	967,068	740,113	980,375	0.02
Wharf Holdings Ltd	HKD	111,871	258,845	296,413	0.01
Wheelock & Co Ltd	HKD	99,706	501,304	714,693	0.02
Yue Yuen Industrial Holdings Ltd	HKD	71,402	270,855	195,584	0.00
Total Hong Kong			<u>43,327,558</u>	<u>56,807,704</u>	<u>1.24</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Ireland					
Accenture PLC	USD	71,337	8,191,373	13,180,938	0.29
AerCap Holdings NV	USD	14,270	591,751	742,183	0.02
AIB Group PLC	EUR	93,259	614,507	381,907	0.01
Alkermes PLC	USD	15,969	914,501	359,941	0.01
Allegion PLC	USD	10,900	872,602	1,204,995	0.03
Allergan PLC	USD	37,145	9,395,633	6,219,187	0.14
Bank of Ireland Group PLC	EUR	116,594	1,203,304	610,244	0.01
CRH PLC	EUR	89,572	2,620,539	2,926,513	0.06
DCC PLC	GBP	13,424	1,258,572	1,199,348	0.03
James Hardie Industries PLC	AUD	46,083	597,240	604,735	0.01
Jazz Pharmaceuticals PLC	USD	6,116	813,911	871,897	0.02
Johnson Controls International plc	USD	101,011	3,905,358	4,172,764	0.09
Kerry Group PLC	EUR	15,740	1,329,166	1,882,096	0.04
Kingspan Group PLC	EUR	21,809	999,073	1,186,172	0.02
Linde PLC	USD	60,004	6,827,265	12,048,803	0.26
Medtronic PLC	USD	150,054	11,062,002	14,613,759	0.32
Paddy Power Betfair PLC	EUR	10,039	1,387,730	756,140	0.02
Perrigo Co PLC	USD	14,276	1,889,906	679,823	0.01
Smurfit Kappa Group PLC	EUR	26,787	1,115,550	811,739	0.02
Willis Towers Watson PLC	USD	14,866	1,830,357	2,847,434	0.06
Total Ireland			57,420,340	67,300,618	1.47
Isle Of Man					
GVC Holdings PLC	GBP	65,542	771,849	543,701	0.01
Total Isle Of Man			771,849	543,701	0.01
Israel					
Azrieli Group Ltd	ILS	3,547	148,298	237,690	0.00
Bank Hapoalim BM	ILS	115,026	645,841	853,370	0.02
Bank Leumi Le-Israel BM	ILS	160,814	656,525	1,161,506	0.02
Check Point Software Technologies Ltd	USD	14,347	1,275,925	1,658,657	0.04
CyberArk Software Ltd	USD	4,100	515,426	524,144	0.01
Elbit Systems Ltd	ILS	2,204	227,425	328,139	0.01
Israel Chemicals Ltd	ILS	96,625	464,557	506,349	0.01
Mizrahi Tefahot Bank Ltd	ILS	11,728	135,567	270,531	0.01
Nice Ltd	ILS	6,074	368,810	826,148	0.02
Teva Pharmaceutical Industries Ltd-ADR	USD	108,287	5,702,147	999,489	0.02
Wix.com Ltd	USD	6,700	815,876	952,070	0.02
Total Israel			10,956,397	8,318,093	0.18
Italy					
Assicurazioni Generali SpA	EUR	133,067	2,285,128	2,509,449	0.05
Atlantia SpA	EUR	56,810	1,587,788	1,482,168	0.03
Davide Campari-Milano SpA	EUR	57,662	448,466	565,708	0.01
Enel SpA	EUR	904,859	4,286,222	6,326,986	0.14
Eni SpA	EUR	276,166	4,355,112	4,593,557	0.10
Ferrari NV	EUR	12,654	709,757	2,057,802	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Italy (continued)					
FinecoBank Banca Fineco SpA	EUR	56,906	615,538	635,733	0.01
Intesa Sanpaolo SpA	EUR	1,565,504	4,948,116	3,355,223	0.07
Leonardo SpA	EUR	42,470	579,435	539,026	0.01
Mediobanca Banca di Credito Finanziario SpA	EUR	76,770	756,639	792,602	0.02
Moncler SpA	EUR	21,602	982,670	924,974	0.02
Pirelli & C SpA	EUR	41,962	363,003	248,393	0.01
Poste Italiane SpA	EUR	59,092	442,521	623,142	0.01
Prysmian SpA	EUR	23,536	518,916	486,471	0.01
Recordati SpA	EUR	10,339	416,817	431,637	0.01
Snam SpA	EUR	234,131	1,013,654	1,165,433	0.03
Telecom Italia SpA	EUR	1,257,760	1,355,354	687,809	0.02
Telecom Italia SpA—Preferred Stock	EUR	711,309	646,753	369,459	0.01
Terna Rete Elettrica Nazionale SpA	EUR	160,995	833,653	1,026,711	0.02
UniCredit SpA	EUR	224,897	4,614,632	2,772,677	0.06
Total Italy			31,760,174	31,594,960	0.69
Japan					
ABC-Mart Inc	JPY	2,816	159,662	183,482	0.00
Acom Co Ltd	JPY	31,061	143,974	111,859	0.00
Advantest Corp	JPY	21,900	534,544	602,687	0.01
Aeon Co Ltd	JPY	65,359	991,796	1,122,884	0.02
AEON Financial Service Co Ltd	JPY	11,456	241,622	184,483	0.00
Aeon Mall Co Ltd	JPY	10,677	164,996	160,740	0.00
Air Water Inc	JPY	14,558	206,896	249,164	0.01
Aisin Seiki Co Ltd	JPY	19,031	741,019	655,328	0.01
Ajinomoto Co Inc	JPY	58,702	1,226,845	1,017,777	0.02
Alfresa Holdings Corp	JPY	21,547	381,015	531,575	0.01
Alps Electric Co Ltd	JPY	18,637	516,695	314,134	0.01
Amada Holdings Co Ltd	JPY	38,469	336,814	433,107	0.01
ANA Holdings Inc	JPY	13,626	445,075	451,249	0.01
Aozora Bank Ltd	JPY	12,520	451,060	300,508	0.01
Asahi Glass Co Ltd	JPY	19,385	643,464	670,217	0.01
Asahi Group Holdings Ltd	JPY	41,441	1,424,699	1,863,576	0.04
Asahi Intecc Co Ltd	JPY	31,000	719,733	763,635	0.02
Asahi Kasei Corp	JPY	142,201	1,186,215	1,515,852	0.03
Astellas Pharma Inc	JPY	222,589	3,094,389	3,171,284	0.07
Bandai Namco Holdings Inc	JPY	21,553	613,600	1,046,243	0.02
Bank of Kyoto Ltd	JPY	5,823	297,113	225,105	0.00
Benesse Holdings Inc	JPY	6,795	183,633	158,176	0.00
Bridgestone Corp	JPY	68,301	2,509,020	2,689,185	0.06
Brother Industries Ltd	JPY	22,421	290,620	423,489	0.01
Calbee Inc	JPY	9,513	320,273	256,764	0.01
Canon Inc	JPY	118,345	3,596,285	3,455,665	0.08
Casio Computer Co Ltd	JPY	20,278	358,418	251,828	0.01
Central Japan Railway Co	JPY	16,157	2,730,893	3,236,199	0.07
Chiba Bank Ltd	JPY	76,679	531,306	374,356	0.01
Chubu Electric Power Co Inc	JPY	65,186	968,381	914,504	0.02
Chugai Pharmaceutical Co Ltd	JPY	23,834	900,003	1,557,373	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Japan (continued)					
Chugoku Electric Power Co Inc	JPY	21,124	285,770	266,256	0.01
Coca-Cola Bottlers Japan Holdings Inc	JPY	13,104	401,350	331,918	0.01
Concordia Financial Group Ltd	JPY	133,045	737,434	495,183	0.01
Credit Saison Co Ltd	JPY	13,491	249,128	157,900	0.00
CyberAgent Inc	JPY	12,600	759,789	456,683	0.01
Dai Nippon Printing Co Ltd	JPY	27,206	539,782	579,775	0.01
Daicel Corp	JPY	26,207	308,024	233,027	0.00
Daifuku Co Ltd	JPY	11,300	624,013	634,537	0.01
Dai-ichi Life Holdings Inc	JPY	112,715	1,825,958	1,700,036	0.04
Daiichi Sankyo Co Ltd	JPY	60,614	1,284,166	3,170,224	0.07
Daikin Industries Ltd	JPY	27,025	2,086,463	3,527,999	0.08
Daito Trust Construction Co Ltd	JPY	7,850	927,702	1,000,740	0.02
Daiwa House Industry Co Ltd	JPY	59,259	1,639,587	1,727,608	0.04
Daiwa House REIT Investment Corp	JPY	225	594,869	543,183	0.01
Daiwa Securities Group Inc	JPY	166,343	1,076,902	728,889	0.02
Denso Corp	JPY	53,340	2,353,225	2,244,201	0.05
Dentsu Inc	JPY	21,543	1,119,424	751,826	0.02
Disco Corp	JPY	2,800	482,311	459,477	0.01
Don Quijote Holdings Co Ltd	JPY	12,521	469,766	794,910	0.02
East Japan Railway Co	JPY	36,032	3,264,495	3,371,102	0.07
Eisai Co Ltd	JPY	27,965	1,682,740	1,580,980	0.03
Electric Power Development Co Ltd	JPY	22,006	646,471	500,006	0.01
FamilyMart UNY Holdings Co Ltd	JPY	36,080	783,068	861,312	0.02
FANUC Corp	JPY	21,592	3,816,655	3,994,139	0.09
Fast Retailing Co Ltd	JPY	6,515	2,528,967	3,938,388	0.09
Fuji Electric Co Ltd	JPY	13,006	324,315	448,462	0.01
FUJIFILM Holdings Corp	JPY	44,282	1,701,311	2,245,337	0.05
Fujitsu Ltd	JPY	21,500	1,164,870	1,499,053	0.03
Fukuoka Financial Group Inc	JPY	17,618	410,617	321,650	0.01
GMO Payment Gateway Inc	JPY	3,700	296,644	254,474	0.01
Hakuhodo DY Holdings Inc	JPY	26,727	290,512	449,998	0.01
Hamamatsu Photonics KK	JPY	15,046	354,940	585,836	0.01
Hankyu Hanshin Holdings Inc	JPY	27,214	908,301	974,996	0.02
Hikari Tsushin Inc	JPY	2,157	176,760	470,280	0.01
Hino Motors Ltd	JPY	31,459	366,224	264,835	0.01
Hirose Electric Co Ltd	JPY	4,129	535,062	460,651	0.01
Hisamitsu Pharmaceutical Co Inc	JPY	5,533	183,418	218,516	0.00
Hitachi Chemical Co Ltd	JPY	12,042	218,920	327,036	0.01
Hitachi Construction Machinery Co Ltd	JPY	10,387	142,718	270,135	0.01
Hitachi High-Technologies Corp	JPY	5,728	141,972	294,534	0.01
Hitachi Ltd	JPY	107,823	2,961,372	3,952,042	0.09
Hitachi Metals Ltd	JPY	21,700	266,831	245,117	0.01
Honda Motor Co Ltd	JPY	188,503	5,685,998	4,872,664	0.11
Hoshizaki Corp	JPY	6,273	509,752	466,953	0.01
Hoya Corp	JPY	41,708	1,620,192	3,195,265	0.07
Hulic Co Ltd	JPY	32,613	297,937	262,139	0.01
Idemitsu Kosan Co Ltd	JPY	34,644	900,286	1,041,828	0.02
IHI Corp	JPY	15,336	431,472	369,664	0.01
Iida Group Holdings Co Ltd	JPY	11,648	185,593	188,115	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Japan (continued)					
Inpex Corp	JPY	111,685	1,097,566	1,006,865	0.02
Isetan Mitsukoshi Holdings Ltd	JPY	40,201	562,669	326,115	0.01
Isuzu Motors Ltd	JPY	56,199	603,905	640,024	0.01
ITOCHU Corp	JPY	152,957	1,870,289	2,925,264	0.06
J Front Retailing Co Ltd	JPY	27,597	424,341	316,338	0.01
Japan Airlines Co Ltd	JPY	12,106	433,400	386,866	0.01
Japan Airport Terminal Co Ltd	JPY	3,883	164,957	165,606	0.00
Japan Exchange Group Inc	JPY	58,817	879,850	934,608	0.02
Japan Post Bank Co Ltd	JPY	42,125	583,674	427,740	0.01
Japan Post Holdings Co Ltd	JPY	177,394	2,223,283	2,008,731	0.04
Japan Prime Realty Investment Corp REIT	JPY	89	306,865	385,771	0.01
Japan Real Estate Investment Corp REIT	JPY	148	719,883	901,132	0.02
Japan Retail Fund Investment Corp REIT	JPY	326	642,567	659,625	0.01
Japan Tobacco Inc	JPY	120,035	4,150,744	2,651,042	0.06
JFE Holdings Inc	JPY	55,213	910,284	810,976	0.02
JGC Corp	JPY	26,028	423,564	357,058	0.01
JSR Corp	JPY	17,859	251,148	281,958	0.01
JTEKT Corp	JPY	18,637	264,541	225,914	0.00
JXTG Holdings Inc	JPY	348,677	1,553,822	1,729,469	0.04
Kajima Corp	JPY	47,619	615,920	653,247	0.01
Kakaku.com Inc	JPY	11,648	182,797	224,873	0.00
Kamigumi Co Ltd	JPY	11,162	182,368	264,183	0.01
Kaneka Corp	JPY	4,444	162,381	167,052	0.00
Kansai Electric Power Co Inc	JPY	80,103	924,553	917,831	0.02
Kansai Paint Co Ltd	JPY	23,971	416,800	502,603	0.01
Kao Corp	JPY	51,673	2,658,424	3,937,584	0.09
Kawasaki Heavy Industries Ltd	JPY	16,632	558,445	391,023	0.01
KDDI Corp	JPY	193,366	4,784,343	4,923,887	0.11
Keihan Holdings Co Ltd	JPY	10,453	348,431	455,512	0.01
Keikyu Corp	JPY	25,236	446,668	434,498	0.01
Keio Corp	JPY	8,994	351,355	591,864	0.01
Keisei Electric Railway Co Ltd	JPY	15,648	373,846	570,061	0.01
Keyence Corp	JPY	10,792	3,488,988	6,624,048	0.14
Kikkoman Corp	JPY	17,788	587,101	774,325	0.02
Kintetsu Group Holdings Co Ltd	JPY	18,560	665,800	888,896	0.02
Kirin Holdings Co Ltd	JPY	87,940	1,388,753	1,896,497	0.04
Kobayashi Pharmaceutical Co Ltd	JPY	5,300	473,257	379,274	0.01
Kobe Steel Ltd	JPY	26,408	307,696	172,802	0.00
Koito Manufacturing Co Ltd	JPY	12,337	608,140	658,416	0.01
Komatsu Ltd	JPY	103,299	2,079,034	2,492,829	0.05
Konami Holdings Corp	JPY	10,896	417,206	510,718	0.01
Konica Minolta Inc	JPY	50,878	525,062	495,369	0.01
Kose Corp	JPY	3,424	325,715	574,268	0.01
Kubota Corp	JPY	112,801	1,706,042	1,877,225	0.04
Kuraray Co Ltd	JPY	33,778	414,420	403,493	0.01
Kurita Water Industries Ltd	JPY	10,192	210,985	253,050	0.01
Kyocera Corp	JPY	36,111	1,823,452	2,357,907	0.05
Kyowa Hakko Kirin Co Ltd	JPY	30,040	503,493	540,631	0.01
Kyushu Electric Power Co Inc	JPY	50,182	548,072	492,784	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Japan (continued)					
Kyushu Railway Co	JPY	16,000	541,833	466,308	0.01
Lawson Inc	JPY	4,204	287,924	201,733	0.00
LINE Corp	JPY	7,824	289,203	218,947	0.00
Lion Corp	JPY	22,325	391,093	415,874	0.01
LIXIL Group Corp	JPY	25,114	535,174	397,199	0.01
M3 Inc	JPY	45,972	577,549	840,160	0.02
Makita Corp	JPY	25,059	829,623	851,271	0.02
Marubeni Corp	JPY	167,003	885,259	1,105,190	0.02
Marui Group Co Ltd	JPY	17,804	211,028	362,558	0.01
Maruichi Steel Tube Ltd	JPY	4,078	94,613	113,286	0.00
Mazda Motor Corp	JPY	57,462	901,261	599,740	0.01
McDonald's Holdings Co Japan Ltd	JPY	6,406	141,148	282,425	0.01
Mebuki Financial Group Inc	JPY	89,978	355,324	234,674	0.00
Medipal Holdings Corp	JPY	22,869	421,292	504,969	0.01
MEIJI Holdings Co Ltd	JPY	13,153	1,032,373	940,023	0.02
MINEBEA MITSUMI Inc	JPY	42,711	538,832	723,479	0.02
MISUMI Group Inc	JPY	32,111	660,812	805,308	0.02
Mitsubishi Chemical Holdings Corp	JPY	171,016	1,174,321	1,194,604	0.03
Mitsubishi Corp	JPY	146,460	2,782,168	3,860,650	0.08
Mitsubishi Electric Corp	JPY	202,389	2,248,677	2,665,584	0.06
Mitsubishi Estate Co Ltd	JPY	130,685	2,603,962	2,431,998	0.05
Mitsubishi Gas Chemical Co Inc	JPY	18,442	169,132	245,802	0.01
Mitsubishi Heavy Industries Ltd	JPY	38,780	1,691,164	1,688,481	0.04
Mitsubishi Materials Corp	JPY	12,490	409,137	355,317	0.01
Mitsubishi Motors Corp	JPY	70,854	513,031	339,342	0.01
Mitsubishi Tanabe Pharma Corp	JPY	26,336	509,678	293,328	0.01
Mitsubishi UFJ Financial Group Inc	JPY	1,289,129	7,946,832	6,126,175	0.13
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	38,924	173,976	206,289	0.00
Mitsui & Co Ltd	JPY	184,761	2,467,708	3,007,897	0.07
Mitsui Chemicals Inc	JPY	22,083	498,805	546,643	0.01
Mitsui Fudosan Co Ltd	JPY	93,216	2,390,895	2,260,319	0.05
Mitsui OSK Lines Ltd	JPY	9,803	253,146	234,657	0.00
Mizuho Financial Group Inc	JPY	2,631,626	4,933,136	3,812,853	0.08
MonotaRO Co Ltd	JPY	24,000	533,100	584,964	0.01
MS&AD Insurance Group Holdings Inc	JPY	49,559	1,445,005	1,573,156	0.03
Murata Manufacturing Co Ltd	JPY	58,737	2,622,946	2,638,640	0.06
Nabtesco Corp	JPY	13,718	399,619	381,211	0.01
Nagoya Railroad Co Ltd	JPY	19,411	396,640	537,073	0.01
NEC Corp	JPY	29,206	872,642	1,149,373	0.02
Nexon Co Ltd	JPY	46,716	485,339	677,282	0.01
NGK Insulators Ltd	JPY	24,750	477,448	360,890	0.01
NGK Spark Plug Co Ltd	JPY	15,427	360,745	289,525	0.01
NH Foods Ltd	JPY	8,952	400,642	383,455	0.01
Nidec Corp	JPY	26,502	2,445,803	3,622,071	0.08
Nikon Corp	JPY	36,539	470,082	516,850	0.01
Nintendo Co Ltd	JPY	12,625	2,707,175	4,627,448	0.10
Nippon Building Fund Inc REIT	JPY	162	827,466	1,109,671	0.02
Nippon Electric Glass Co Ltd	JPY	7,182	178,042	181,916	0.00
Nippon Express Co Ltd	JPY	7,621	365,209	405,312	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Japan (continued)					
Nippon Paint Holdings Co Ltd	JPY	15,530	324,674	602,519	0.01
Nippon Prologis REIT Inc	JPY	168	322,744	388,112	0.01
Nippon Steel & Sumitomo Metal Corp	JPY	81,603	1,662,328	1,400,445	0.03
Nippon Telegraph & Telephone Corp	JPY	75,488	3,008,032	3,515,160	0.08
Nippon Yusen KK	JPY	20,803	504,236	333,844	0.01
Nissan Chemical Corp	JPY	16,145	620,821	727,529	0.02
Nissan Motor Co Ltd	JPY	242,129	2,303,006	1,734,052	0.04
Nisshin Seifun Group Inc	JPY	25,486	430,624	581,679	0.01
Nissin Foods Holdings Co Ltd	JPY	6,651	332,916	428,420	0.01
Nitori Holdings Co Ltd	JPY	8,553	893,902	1,133,626	0.02
Nitto Denko Corp	JPY	18,035	1,130,272	890,032	0.02
Nomura Holdings Inc	JPY	379,064	2,209,066	1,334,851	0.03
Nomura Real Estate Holdings Inc	JPY	14,813	297,572	318,423	0.01
Nomura Real Estate Master Fund Inc REIT	JPY	488	672,445	750,525	0.02
Nomura Research Institute Ltd	JPY	47,250	597,670	757,386	0.02
NSK Ltd	JPY	40,766	408,959	363,239	0.01
NTT Data Corp	JPY	67,940	697,980	904,900	0.02
NTT DOCOMO Inc	JPY	143,177	2,896,894	3,338,892	0.07
Obayashi Corp	JPY	93,342	915,210	919,212	0.02
Obic Co Ltd	JPY	7,237	396,958	819,486	0.02
Odakyu Electric Railway Co Ltd	JPY	30,949	583,031	757,495	0.02
Oji Holdings Corp	JPY	85,917	391,918	496,012	0.01
Olympus Corp	JPY	127,088	1,076,987	1,410,778	0.03
Omron Corp	JPY	20,451	822,227	1,066,778	0.02
Ono Pharmaceutical Co Ltd	JPY	40,961	1,042,950	734,515	0.02
Oracle Corp Japan	JPY	3,300	137,119	241,053	0.01
Oriental Land Co Ltd	JPY	24,150	1,661,159	2,990,171	0.07
ORIX Corp	JPY	138,117	1,958,718	2,061,371	0.04
Osaka Gas Co Ltd	JPY	38,001	748,653	662,037	0.01
Otsuka Corp	JPY	9,316	230,943	374,836	0.01
Otsuka Holdings Co Ltd	JPY	40,590	1,488,633	1,324,619	0.03
Panasonic Corp	JPY	247,183	2,734,858	2,059,323	0.04
Park24 Co Ltd	JPY	11,260	234,706	262,218	0.01
PeptiDream Inc	JPY	10,300	545,593	526,759	0.01
Persol Holdings Co Ltd	JPY	20,900	506,358	490,977	0.01
Pigeon Corp	JPY	18,000	733,175	724,244	0.02
Pola Orbis Holdings Inc	JPY	11,965	363,709	334,274	0.01
Rakuten Inc	JPY	106,745	1,235,079	1,268,179	0.03
Recruit Holdings Co Ltd	JPY	122,888	1,653,866	4,099,308	0.09
Renesas Electronics Corp	JPY	97,900	1,046,258	486,138	0.01
Resona Holdings Inc	JPY	220,549	1,099,186	918,306	0.02
Ricoh Co Ltd	JPY	76,065	757,357	759,662	0.02
Rinnai Corp	JPY	3,300	252,659	209,811	0.00
Rohm Co Ltd	JPY	10,327	540,787	693,962	0.01
Ryohin Keikaku Co Ltd	JPY	2,428	485,457	438,545	0.01
Sankyo Co Ltd	JPY	3,980	144,619	144,069	0.00
Santen Pharmaceutical Co Ltd	JPY	39,999	573,044	662,690	0.01
SBI Holdings Inc	JPY	25,047	394,667	620,014	0.01
Secom Co Ltd	JPY	21,538	1,382,343	1,853,939	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Japan (continued)					
Sega Sammy Holdings Inc	JPY	18,053	183,496	219,337	0.00
Seibu Holdings Inc	JPY	26,369	500,167	439,565	0.01
Seiko Epson Corp	JPY	26,400	419,798	417,784	0.01
Sekisui Chemical Co Ltd	JPY	38,734	495,352	581,693	0.01
Sekisui House Ltd	JPY	58,696	937,690	967,280	0.02
Seven & i Holdings Co Ltd	JPY	82,251	3,600,651	2,784,961	0.06
Seven Bank Ltd	JPY	57,267	241,743	149,891	0.00
SG Holdings Co Ltd	JPY	10,300	215,729	292,060	0.01
Sharp Corp	JPY	19,035	375,875	208,830	0.00
Shimadzu Corp	JPY	29,625	535,654	726,464	0.02
Shimamura Co Ltd	JPY	1,941	213,355	145,026	0.00
Shimano Inc	JPY	7,472	1,087,554	1,111,715	0.02
Shimizu Corp	JPY	60,048	567,411	498,821	0.01
Shin-Etsu Chemical Co Ltd	JPY	42,875	2,824,387	3,993,416	0.09
Shinsei Bank Ltd	JPY	15,627	329,823	242,658	0.01
Shionogi & Co Ltd	JPY	30,885	1,325,635	1,779,886	0.04
Shiseido Co Ltd	JPY	40,534	1,016,146	3,055,287	0.07
Shizuoka Bank Ltd	JPY	29,778	299,253	219,452	0.00
Showa Denko KK	JPY	14,700	679,550	432,513	0.01
SMC Corp	JPY	6,510	1,651,631	2,427,202	0.05
Softbank Corp	JPY	181,200	2,406,507	2,353,716	0.05
SoftBank Group Corp	JPY	180,140	5,079,273	8,635,819	0.19
Sohgo Security Services Co Ltd	JPY	9,621	464,987	443,813	0.01
Sompo Holdings Inc	JPY	35,056	1,053,326	1,353,889	0.03
Sony Corp	JPY	143,252	4,530,536	7,509,628	0.16
Sony Financial Holdings Inc	JPY	16,482	278,031	395,911	0.01
Stanley Electric Co Ltd	JPY	14,170	324,411	348,266	0.01
Start Today Co Ltd	JPY	24,350	669,949	456,308	0.01
Subaru Corp	JPY	67,106	2,393,984	1,631,248	0.04
SUMCO Corp	JPY	26,500	672,070	315,324	0.01
Sumitomo Chemical Co Ltd	JPY	167,866	915,374	779,033	0.02
Sumitomo Corp	JPY	122,709	1,411,691	1,859,314	0.04
Sumitomo Dainippon Pharma Co Ltd	JPY	15,822	166,451	300,022	0.01
Sumitomo Electric Industries Ltd	JPY	82,266	1,109,315	1,080,056	0.02
Sumitomo Heavy Industries Ltd	JPY	11,720	277,500	403,031	0.01
Sumitomo Metal Mining Co Ltd	JPY	23,965	650,287	716,014	0.02
Sumitomo Mitsui Financial Group Inc	JPY	146,354	5,608,840	5,170,070	0.11
Sumitomo Mitsui Trust Holdings Inc	JPY	38,384	1,413,166	1,391,571	0.03
Sumitomo Realty & Development Co Ltd	JPY	39,814	1,279,720	1,421,981	0.03
Sumitomo Rubber Industries Ltd	JPY	15,918	220,558	184,090	0.00
Sundrug Co Ltd	JPY	9,812	464,052	265,563	0.01
Suntory Beverage & Food Ltd	JPY	14,269	545,361	620,478	0.01
Suzuken Co Ltd Via Aichi Japan	JPY	6,406	215,539	375,774	0.01
Suzuki Motor Corp	JPY	36,854	1,378,122	1,732,213	0.04
Symex Corp	JPY	17,930	1,139,358	1,169,427	0.03
T&D Holdings Inc	JPY	66,807	845,169	725,179	0.02
Taiheiyo Cement Corp	JPY	14,194	472,230	429,482	0.01
Taisei Corp	JPY	22,731	809,684	825,987	0.02
Taisho Pharmaceutical Holdings Co Ltd	JPY	5,283	443,070	405,517	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Japan (continued)					
Taiyo Nippon Sanso Corp	JPY	12,618	118,645	267,960	0.01
Takeda Pharmaceutical Co Ltd	JPY	159,014	6,033,400	5,642,385	0.12
TDK Corp	JPY	13,917	926,525	1,077,295	0.02
Teijin Ltd	JPY	17,556	273,917	299,335	0.01
Terumo Corp	JPY	69,568	1,206,210	2,072,705	0.05
THK Co Ltd	JPY	10,916	177,724	260,894	0.01
Tobu Railway Co Ltd	JPY	22,071	517,229	643,242	0.01
Toho Co Ltd	JPY	11,423	286,515	485,589	0.01
Toho Gas Co Ltd	JPY	6,793	197,621	249,993	0.01
Tohoku Electric Power Co Inc	JPY	47,764	637,138	482,783	0.01
Tokio Marine Holdings Inc	JPY	69,898	2,737,616	3,502,685	0.08
Tokyo Century Corp	JPY	6,700	349,297	282,639	0.01
Tokyo Electric Power Co Holdings Inc	JPY	158,104	904,069	824,712	0.02
Tokyo Electron Ltd	JPY	16,616	1,113,358	2,331,854	0.05
Tokyo Gas Co Ltd	JPY	43,887	1,079,372	1,033,630	0.02
Tokyu Corp	JPY	54,195	790,727	961,265	0.02
Tokyu Fudosan Holdings Corp	JPY	47,658	324,650	263,194	0.01
Toppan Printing Co Ltd	JPY	26,996	453,883	409,676	0.01
Toray Industries Inc	JPY	160,932	1,476,932	1,223,645	0.03
Toshiba Corp	JPY	67,646	1,864,097	2,106,482	0.05
Tosoh Corp	JPY	29,000	492,213	407,787	0.01
TOTO Ltd	JPY	15,493	507,382	611,869	0.01
Toyo Seikan Group Holdings Ltd	JPY	15,499	246,439	307,563	0.01
Toyo Suisan Kaisha Ltd	JPY	10,880	407,283	448,368	0.01
Toyoda Gosei Co Ltd	JPY	6,391	126,323	124,629	0.00
Toyota Industries Corp	JPY	17,926	904,725	986,645	0.02
Toyota Motor Corp	JPY	254,851	15,290,601	15,819,969	0.35
Toyota Tsusho Corp	JPY	23,755	584,061	719,882	0.02
Trend Micro Inc	JPY	15,673	686,682	698,986	0.02
Tsuruha Holdings Inc	JPY	3,709	381,527	342,878	0.01
Unicharm Corp	JPY	43,980	937,109	1,324,217	0.03
United Urban Investment Corp REIT	JPY	310	425,672	519,640	0.01
USS Co Ltd	JPY	21,450	349,547	422,669	0.01
Welcia Holdings Co Ltd	JPY	11,800	399,282	480,258	0.01
West Japan Railway Co	JPY	16,374	1,028,377	1,324,631	0.03
Yahoo Japan Corp	JPY	280,446	1,045,398	822,544	0.02
Yakult Honsha Co Ltd	JPY	13,109	841,898	772,621	0.02
Yamada Denki Co Ltd	JPY	62,120	239,605	275,025	0.01
Yamaha Corp	JPY	18,230	491,658	866,323	0.02
Yamaha Motor Co Ltd	JPY	30,562	706,564	543,217	0.01
Yamato Holdings Co Ltd	JPY	35,671	714,522	725,405	0.02
Yamazaki Baking Co Ltd	JPY	11,089	197,449	167,663	0.00
Yaskawa Electric Corp	JPY	25,625	319,254	870,498	0.02
Yokogawa Electric Corp	JPY	32,674	473,420	640,500	0.01
Yokohama Rubber Co Ltd	JPY	12,049	221,427	221,431	0.00
Total Japan			327,748,217	365,336,240	8.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Luxembourg					
ArcelorMittal	EUR	75,472	1,364,813	1,352,471	0.03
Aroundtown SA	EUR	111,900	990,462	923,371	0.02
Eurofins Scientific SE	EUR	1,392	653,570	616,647	0.01
Millicom International Cellular SA-SDR	SEK	7,767	485,877	437,397	0.01
RTL Group SA	EUR	4,762	412,331	244,250	0.01
SES SA	EUR	36,693	1,069,842	574,557	0.01
Tenaris SA	EUR	48,432	660,738	634,827	0.02
Total Luxembourg			<u>5,637,633</u>	<u>4,783,520</u>	<u>0.11</u>
Macau					
MGM China Holdings Ltd	HKD	76,875	100,974	130,675	0.00
Sands China Ltd	HKD	248,848	939,122	1,189,693	0.03
Total Macau			<u>1,040,096</u>	<u>1,320,368</u>	<u>0.03</u>
Mauritius					
Golden Agri-Resources Ltd	SGD	699,229	154,816	149,877	0.00
Total Mauritius			<u>154,816</u>	<u>149,877</u>	<u>0.00</u>
Mexico					
Fresnillo PLC	GBP	19,838	186,213	219,707	0.01
Total Mexico			<u>186,213</u>	<u>219,707</u>	<u>0.01</u>
Netherlands					
ABN AMRO Group NV	EUR	43,830	1,029,865	939,125	0.02
Adyen NV	EUR	1,442	1,102,994	1,114,363	0.02
Aegon NV	EUR	219,737	1,285,218	1,095,536	0.02
Akzo Nobel NV	EUR	23,650	1,639,428	2,225,713	0.05
ASML Holding NV	EUR	46,800	5,538,431	9,792,581	0.21
EXOR NV	EUR	10,778	444,123	756,078	0.02
Fiat Chrysler Automobiles NV	EUR	123,041	1,306,257	1,718,701	0.04
Heineken Holding NV	EUR	12,054	915,966	1,267,011	0.03
Heineken NV	EUR	27,728	2,406,125	3,098,933	0.07
ING Groep NV	EUR	413,187	5,993,161	4,797,601	0.10
Koninklijke Ahold Delhaize NV	EUR	136,275	2,676,663	3,069,348	0.07
Koninklijke DSM NV	EUR	19,568	1,128,334	2,422,276	0.05
Koninklijke KPN NV	EUR	429,822	1,420,955	1,321,600	0.03
Koninklijke Philips NV	EUR	101,632	2,761,365	4,419,477	0.10
Koninklijke Vopak NV	EUR	8,029	340,004	370,766	0.01
NN Group NV	EUR	33,832	1,068,949	1,363,888	0.03
NXP Semiconductors NV	USD	30,212	2,817,324	2,948,993	0.06
QIAGEN NV	EUR	23,124	657,126	939,847	0.02
Randstad NV	EUR	12,842	772,037	706,362	0.02
Royal Dutch Shell PLC	GBP	499,157	12,876,753	16,342,506	0.36
Royal Dutch Shell PLC	GBP	418,408	10,509,538	13,744,030	0.30
Wolters Kluwer NV	EUR	32,751	1,221,790	2,387,745	0.05
Total Netherlands			<u>59,912,406</u>	<u>76,842,480</u>	<u>1.68</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
New Zealand					
a2 Milk Co Ltd	NZD	76,781	577,882	756,531	0.02
Auckland International Airport Ltd	NZD	103,927	386,779	687,555	0.01
Fisher & Paykel Healthcare Corp Ltd	NZD	64,763	605,253	672,480	0.01
Fletcher Building Ltd	NZD	77,685	326,324	253,059	0.01
Meridian Energy Ltd	NZD	150,049	250,513	478,707	0.01
Ryman Healthcare Ltd	NZD	49,678	299,274	392,053	0.01
Spark New Zealand Ltd	NZD	215,250	478,421	578,291	0.01
Total New Zealand			<u>2,924,446</u>	<u>3,818,676</u>	<u>0.08</u>
Norway					
Aker BP ASA	NOK	11,333	415,283	325,127	0.01
DNB ASA	NOK	104,605	1,404,134	1,947,070	0.04
Gjensidige Forsikring ASA	NOK	31,515	474,309	635,028	0.01
Marine Harvest ASA	NOK	46,580	710,789	1,089,647	0.02
Norsk Hydro ASA	NOK	151,350	670,272	541,420	0.01
Orkla ASA	NOK	83,178	659,905	738,315	0.02
Schibsted ASA	NOK	12,674	308,855	330,598	0.01
Statoil ASA	NOK	127,153	2,073,147	2,512,174	0.06
Telenor ASA	NOK	72,131	1,352,366	1,532,119	0.03
Yara International ASA	NOK	19,903	768,143	965,964	0.02
Total Norway			<u>8,837,203</u>	<u>10,617,462</u>	<u>0.23</u>
Portugal					
EDP - Energias de Portugal SA	EUR	301,311	1,068,802	1,146,751	0.03
Galp Energia SGPS SA	EUR	59,148	733,336	911,014	0.02
Jeronimo Martins SGPS SA	EUR	29,058	481,878	468,737	0.01
Total Portugal			<u>2,284,016</u>	<u>2,526,502</u>	<u>0.06</u>
Singapore					
Ascendas REIT	SGD	265,147	430,382	611,448	0.01
CapitaLand Commercial Trust REIT	SGD	233,142	220,040	373,937	0.01
CapitaLand Ltd	SGD	262,264	547,020	684,277	0.01
CapitaLand Mall Trust REIT	SGD	321,444	467,960	624,855	0.01
City Developments Ltd	SGD	38,916	216,094	272,393	0.01
ComfortDelGro Corp Ltd	SGD	227,903	449,779	448,074	0.01
DBS Group Holdings Ltd	SGD	190,913	2,401,324	3,663,182	0.08
Genting Singapore Ltd	SGD	719,987	487,363	489,588	0.01
Jardine Cycle & Carriage Ltd	SGD	14,293	327,901	382,745	0.01
Keppel Corp Ltd	SGD	158,400	785,546	779,736	0.02
Oversea-Chinese Banking Corp Ltd	SGD	344,755	2,294,754	2,904,917	0.06
SATS Ltd	SGD	63,286	215,118	244,172	0.01
Sembcorp Industries Ltd	SGD	110,877	265,655	197,504	0.00
Singapore Airlines Ltd	SGD	57,208	427,350	391,972	0.01
Singapore Exchange Ltd	SGD	84,445	440,696	494,330	0.01
Singapore Press Holdings Ltd	SGD	169,195	456,476	305,137	0.01
Singapore Technologies Engineering Ltd	SGD	164,849	362,627	504,435	0.01
Singapore Telecommunications Ltd	SGD	930,607	2,451,205	2,407,424	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Singapore (continued)					
Suntec Real Estate Investment Trust REIT	SGD	300,292	401,101	430,590	0.01
United Overseas Bank Ltd	SGD	141,724	2,013,046	2,737,166	0.06
UOL Group Ltd	SGD	45,298	192,422	252,781	0.01
Venture Corp Ltd	SGD	28,700	446,480	345,558	0.01
Wilmar International Ltd	SGD	281,204	575,218	769,027	0.02
Total Singapore			16,875,557	20,315,248	0.45
South Africa					
Investec PLC	GBP	71,522	539,495	465,143	0.01
Mondi PLC	GBP	38,097	821,930	867,901	0.02
Total South Africa			1,361,425	1,333,044	0.03
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	31,324	945,269	1,252,436	0.03
ACS Actividades de Construccion y Servicios SA–Rights	EUR	31,324	0	49,227	0.00
Aena SME SA	EUR	6,930	845,749	1,375,556	0.03
Amadeus IT Group SA	EUR	46,435	2,247,131	3,683,635	0.08
Banco Bilbao Vizcaya Argentaria SA	EUR	712,019	5,453,477	3,986,937	0.09
Banco de Sabadell SA	EUR	670,010	1,137,220	695,100	0.02
Banco Santander SA	EUR	1,747,333	9,160,512	8,119,638	0.18
Bankia SA	EUR	117,786	543,041	278,732	0.01
Bankinter SA	EUR	71,161	546,435	490,929	0.01
CaixaBank SA	EUR	409,641	1,430,321	1,174,645	0.03
Cellnex Telecom SA	EUR	21,421	620,923	793,789	0.02
Enagas SA	EUR	23,401	672,823	625,454	0.01
Endesa SA	EUR	32,728	693,495	842,690	0.02
Ferrovial SA	EUR	57,042	1,162,055	1,462,237	0.03
Gas Natural SDG SA	EUR	36,638	735,703	1,010,957	0.02
Grifols SA	EUR	38,565	943,174	1,141,864	0.02
Iberdrola SA	EUR	676,972	4,148,378	6,758,025	0.15
Industria de Diseno Textil SA	EUR	121,798	4,112,614	3,668,711	0.08
Mapfre SA	EUR	169,057	498,760	494,975	0.01
Red Electrica Corp SA	EUR	43,921	890,373	916,066	0.02
Repsol SA	EUR	158,767	1,964,247	2,492,382	0.05
Repsol SA–Rights	EUR	158,767	0	88,196	0.00
Siemens Gamesa Renewable Energy SA	EUR	23,573	535,279	392,473	0.01
Telefonica SA	EUR	508,327	5,502,299	4,180,114	0.09
Total Spain			44,789,278	45,974,768	1.01
Sweden					
Alfa Laval AB	SEK	33,873	659,256	739,655	0.02
Assa Abloy AB	SEK	110,031	2,099,918	2,489,223	0.05
Atlas Copco AB	SEK	73,078	1,587,116	2,337,689	0.05
Atlas Copco AB	SEK	52,223	988,275	1,499,451	0.03
Autoliv Inc	USD	8,833	653,628	622,815	0.01
Boliden AB	SEK	30,238	633,711	773,858	0.02
Electrolux AB	SEK	25,061	696,178	640,962	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Sweden (continued)					
Epiroc AB	SEK	73,078	468,343	761,482	0.02
Epiroc AB	SEK	38,906	209,277	385,697	0.01
Essity AB	SEK	65,223	1,763,379	2,006,278	0.04
Hennes & Mauritz AB	SEK	86,846	2,742,956	1,547,806	0.03
Hexagon AB	SEK	29,650	1,055,744	1,647,684	0.04
Husqvarna AB	SEK	37,639	241,021	352,366	0.01
ICA Gruppen AB	SEK	8,140	283,681	350,228	0.01
Industrivarden AB	SEK	17,559	325,438	389,477	0.01
Investor AB	SEK	51,712	1,945,108	2,486,336	0.05
Kinnevik AB	SEK	26,092	713,045	679,142	0.01
L E Lundbergforetagen AB	SEK	7,128	217,832	267,045	0.01
Lundin Petroleum AB	SEK	22,800	368,665	707,478	0.01
Sandvik AB	SEK	128,290	1,413,823	2,358,892	0.05
Securitas AB	SEK	32,658	429,253	573,386	0.01
Skandinaviska Enskilda Banken AB	SEK	185,759	2,003,114	1,720,206	0.04
Skanska AB	SEK	34,848	710,782	629,865	0.01
SKF AB	SEK	41,069	796,922	755,807	0.02
Svenska Handelsbanken AB	SEK	174,000	2,435,704	1,723,084	0.04
Swedbank AB	SEK	111,912	2,486,755	1,682,021	0.04
Swedish Match AB	SEK	19,165	604,665	809,713	0.02
Tele2 AB	SEK	36,357	330,519	530,962	0.01
Telefonaktiebolaget LM Ericsson	SEK	363,885	3,230,060	3,455,225	0.08
Telia Co AB	SEK	305,740	1,572,644	1,358,962	0.03
Volvo AB	SEK	169,999	1,973,669	2,699,807	0.06
Total Sweden			35,640,481	38,982,602	0.85
Switzerland					
ABB Ltd	CHF	201,076	3,936,614	4,040,081	0.09
Adecco Group AG	CHF	17,741	1,219,376	1,067,371	0.02
Alcon Inc	CHF	48,273	2,468,719	2,984,509	0.06
Baloise Holding AG	CHF	5,220	634,673	925,145	0.02
Barry Callebaut AG	CHF	210	218,958	421,723	0.01
Chocoladefabriken Lindt & Spruengli AG	CHF	119	679,710	867,174	0.02
Chocoladefabriken Lindt & Spruengli AG	CHF	11	747,726	895,795	0.02
Chubb Ltd	USD	50,941	5,875,509	7,503,100	0.16
Cie Financiere Richemont SA	CHF	56,954	4,387,719	4,839,046	0.11
Clariant AG	CHF	25,918	689,205	527,531	0.01
Coca-Cola HBC AG	GBP	24,071	620,263	910,477	0.02
Credit Suisse Group AG	CHF	278,305	4,908,567	3,341,087	0.07
Dufry AG	CHF	4,062	491,000	344,458	0.01
EMS-Chemie Holding AG	CHF	1,165	548,845	756,951	0.02
Garmin Ltd	USD	12,186	473,691	972,443	0.02
Geberit AG	CHF	4,041	1,437,891	1,889,945	0.04
Givaudan SA	CHF	984	1,727,450	2,781,440	0.06
Glencore PLC	GBP	1,216,142	2,389,560	4,230,868	0.09
Julius Baer Group Ltd	CHF	22,484	868,895	1,002,210	0.02
Kuehne + Nagel International AG	CHF	5,972	822,835	887,531	0.02
LafargeHolcim Ltd	CHF	56,749	2,664,945	2,774,590	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
Switzerland (continued)					
Lonza Group AG	CHF	7,987	1,166,932	2,698,377	0.06
Nestle SA	CHF	334,487	25,805,291	34,670,006	0.76
Novartis AG	CHF	235,874	18,607,968	21,579,447	0.47
Pargesa Holding SA	CHF	3,905	256,180	301,386	0.01
Partners Group Holding AG	CHF	1,752	659,798	1,378,240	0.03
Roche Holding AG	CHF	76,468	19,467,593	21,540,447	0.47
Schindler Holding AG	CHF	4,770	776,839	1,063,098	0.02
Schindler Holding AG	CHF	2,363	432,153	516,709	0.01
SGS SA	CHF	561	1,121,425	1,430,982	0.03
Sika AG	CHF	14,135	944,376	2,415,273	0.05
Sonova Holding AG	CHF	6,059	839,426	1,378,345	0.03
STMicroelectronics NV	EUR	77,989	1,019,335	1,385,497	0.03
Straumann Holding AG	CHF	1,197	698,952	1,057,534	0.02
Swatch Group AG	CHF	3,166	1,139,696	907,587	0.02
Swatch Group AG	CHF	5,594	413,082	303,223	0.01
Swiss Life Holding AG	CHF	3,331	741,305	1,652,859	0.04
Swiss Prime Site AG	CHF	8,599	578,018	751,861	0.02
Swiss Re AG	CHF	36,026	3,200,329	3,666,893	0.08
Swisscom AG	CHF	2,826	1,389,359	1,420,536	0.03
TE Connectivity Ltd	USD	37,285	2,462,248	3,571,157	0.08
Temenos AG	CHF	7,145	1,085,202	1,279,871	0.03
UBS Group AG	CHF	415,967	6,242,671	4,948,941	0.11
Vifor Pharma AG	CHF	5,694	777,308	823,732	0.02
Zurich Insurance Group AG	CHF	16,513	4,040,741	5,756,686	0.13
Total Switzerland			131,678,378	160,462,162	3.51
United Arab Emirates					
NMC Health PLC	GBP	13,378	668,649	409,139	0.01
Total United Arab Emirates			668,649	409,139	0.01
United Kingdom					
3i Group PLC	GBP	99,909	822,226	1,415,862	0.03
Admiral Group PLC	GBP	23,128	551,255	649,925	0.01
Anglo American PLC	GBP	125,197	1,699,300	3,576,347	0.08
Aon PLC	USD	26,931	2,837,337	5,197,144	0.11
Aptiv PLC	USD	28,297	1,822,491	2,287,247	0.05
Ashtead Group PLC	GBP	56,066	1,066,099	1,608,346	0.04
Associated British Foods PLC	GBP	35,709	1,665,415	1,119,356	0.02
AstraZeneca PLC	GBP	141,656	9,457,897	11,606,788	0.25
Auto Trader Group PLC	GBP	118,688	695,994	827,475	0.02
Aviva PLC	GBP	427,805	2,877,566	2,267,707	0.05
BAE Systems PLC	GBP	357,456	2,526,424	2,253,745	0.05
Barclays PLC	GBP	1,854,898	6,110,611	3,536,372	0.08
Barratt Developments PLC	GBP	107,002	980,622	779,775	0.02
Berkeley Group Holdings PLC	GBP	13,750	602,322	652,911	0.01
BP PLC	GBP	2,201,083	12,307,304	15,368,035	0.34
British American Tobacco PLC	GBP	256,814	13,552,369	8,985,030	0.20
British Land Co PLC REIT	GBP	102,164	1,106,673	700,050	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United Kingdom (continued)					
BT Group PLC	GBP	895,268	4,976,430	2,238,480	0.05
Bunzl PLC	GBP	33,791	934,048	893,231	0.02
Burberry Group PLC	GBP	47,827	1,012,899	1,133,389	0.02
Capri Holdings Ltd	USD	15,918	693,257	552,036	0.01
Centrica PLC	GBP	577,404	1,773,070	645,062	0.01
CNH Industrial NV	EUR	95,380	761,831	979,524	0.02
Coca-Cola European Partners PLC	USD	21,911	769,103	1,237,972	0.03
Compass Group PLC	GBP	185,242	3,435,752	4,448,745	0.10
Croda International PLC	GBP	13,440	602,522	875,781	0.02
Diageo PLC	GBP	262,246	7,498,249	11,294,457	0.25
Direct Line Insurance Group PLC	GBP	171,124	874,386	722,626	0.02
easyJet PLC	GBP	18,693	440,995	226,772	0.00
Experian PLC	GBP	102,968	1,906,987	3,124,170	0.07
Ferguson PLC	GBP	24,381	1,607,011	1,737,663	0.04
G4S PLC	GBP	184,488	682,963	488,380	0.01
GlaxoSmithKline PLC	GBP	554,983	11,030,761	11,135,951	0.24
Halma PLC	GBP	30,000	691,403	771,256	0.02
Hargreaves Lansdown PLC	GBP	34,276	704,205	837,127	0.02
HSBC Holdings PLC	GBP	2,179,235	17,497,018	18,219,206	0.40
Imperial Brands PLC	GBP	106,410	5,332,677	2,501,085	0.05
Informa PLC	GBP	143,749	1,603,421	1,527,627	0.03
InterContinental Hotels Group PLC	GBP	17,480	826,491	1,150,604	0.02
Intertek Group PLC	GBP	17,935	788,744	1,255,880	0.03
ITV PLC	GBP	372,353	1,336,581	511,805	0.01
J Sainsbury PLC	GBP	178,627	609,984	445,470	0.01
John Wood Group PLC	GBP	76,192	722,819	438,302	0.01
Johnson Matthey PLC	GBP	19,620	799,098	831,264	0.02
Kingfisher PLC	GBP	225,734	1,183,501	617,390	0.01
Land Securities Group PLC REIT	GBP	88,470	1,559,418	938,148	0.02
Legal & General Group PLC	GBP	669,848	2,370,326	2,297,530	0.05
Liberty Global PLC	USD	22,416	870,255	605,008	0.01
Liberty Global PLC	USD	60,616	2,175,936	1,608,142	0.04
Lloyds Banking Group PLC	GBP	7,610,363	7,648,936	5,481,144	0.12
London Stock Exchange Group PLC	GBP	35,293	1,407,018	2,464,169	0.05
Marks & Spencer Group PLC	GBP	240,561	1,337,168	645,083	0.01
Meggitt PLC	GBP	90,400	625,029	602,873	0.01
Melrose Industries PLC	GBP	540,984	1,271,274	1,245,171	0.03
Merlin Entertainments PLC	GBP	78,601	469,533	449,259	0.01
Micro Focus International PLC	GBP	46,018	1,141,009	1,208,825	0.03
National Grid PLC	GBP	375,958	5,313,540	3,999,151	0.09
Next PLC	GBP	16,459	1,420,817	1,157,552	0.03
Nielsen Holdings PLC	USD	36,783	1,712,574	831,296	0.02
Ocado Group PLC	GBP	61,729	1,147,810	916,825	0.02
Pearson PLC	GBP	83,857	1,322,832	874,503	0.02
Pentair PLC	USD	17,072	619,624	635,078	0.01
Persimmon PLC	GBP	31,741	982,237	806,724	0.02
Prudential PLC	GBP	281,161	5,983,187	6,140,426	0.13
Reckitt Benckiser Group PLC	GBP	72,683	6,661,151	5,748,178	0.13
RELX PLC	GBP	208,367	3,714,509	5,063,779	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United Kingdom (continued)					
Rentokil Initial PLC	GBP	204,054	1,030,290	1,032,306	0.02
Rio Tinto Ltd	AUD	44,413	1,944,302	3,233,869	0.07
Rio Tinto PLC	GBP	123,872	4,467,506	7,694,202	0.17
Rolls-Royce Holdings PLC	GBP	186,885	1,952,567	1,998,879	0.04
Royal Bank of Scotland Group PLC	GBP	503,319	2,065,127	1,407,982	0.03
RSA Insurance Group PLC	GBP	105,214	667,182	772,369	0.02
Sage Group PLC	GBP	120,007	1,028,864	1,225,529	0.03
Schroders PLC	GBP	13,214	570,232	512,933	0.01
Segro PLC REIT	GBP	108,915	696,492	1,012,175	0.02
Severn Trent PLC	GBP	29,287	904,801	763,363	0.02
Smith & Nephew PLC	GBP	95,037	1,655,003	2,062,259	0.04
Smiths Group PLC	GBP	40,600	638,210	808,661	0.02
Spirax-Sarco Engineering PLC	GBP	7,000	781,265	818,283	0.02
SSE PLC	GBP	111,957	2,268,888	1,598,712	0.03
St James's Place PLC	GBP	58,892	791,819	822,971	0.02
Standard Chartered PLC	GBP	314,765	2,919,070	2,861,096	0.06
Standard Life Aberdeen PLC	GBP	254,103	1,541,222	952,727	0.02
Taylor Wimpey PLC	GBP	353,554	1,017,740	709,825	0.02
TechnipFMC PLC	USD	51,114	1,489,778	1,325,897	0.03
Tesco PLC	GBP	1,052,525	2,814,194	3,036,757	0.07
Unilever NV	EUR	156,561	6,939,167	9,549,305	0.21
Unilever PLC	GBP	123,064	5,488,886	7,665,941	0.17
United Utilities Group PLC	GBP	68,767	946,227	685,105	0.01
Vodafone Group PLC	GBP	2,895,730	9,086,620	4,765,954	0.10
Weir Group PLC	GBP	23,044	445,912	453,559	0.01
Whitbread PLC	GBP	17,906	1,177,473	1,054,901	0.02
Wm Morrison Supermarkets PLC	GBP	272,108	714,431	697,472	0.02
WPP PLC	GBP	142,241	2,865,449	1,792,561	0.04
Total United Kingdom			240,441,011	238,707,827	5.22
United States					
3M Co	USD	65,011	10,593,951	11,269,007	0.25
Abbott Laboratories	USD	195,992	8,630,977	16,482,927	0.36
AbbVie Inc	USD	168,027	10,668,706	12,218,923	0.27
ABIOMED Inc	USD	4,400	1,784,758	1,146,156	0.03
Activision Blizzard Inc	USD	80,214	3,652,325	3,786,101	0.08
Acuity Brands Inc	USD	4,369	828,031	602,529	0.01
Adobe Systems Inc	USD	53,378	5,990,031	15,727,828	0.34
Advance Auto Parts Inc	USD	7,407	1,252,712	1,141,715	0.03
Advanced Micro Devices Inc	USD	98,619	1,408,471	2,995,059	0.07
AES Corp	USD	69,230	725,298	1,160,295	0.03
Affiliated Managers Group Inc	USD	6,248	1,084,822	575,691	0.01
Aflac Inc	USD	86,296	2,928,881	4,729,884	0.10
Agilent Technologies Inc	USD	34,289	1,328,301	2,560,360	0.06
AGNC Investment Corp REIT	USD	50,850	1,001,131	855,297	0.02
Air Products & Chemicals Inc	USD	24,487	3,177,182	5,543,122	0.12
Akamai Technologies Inc	USD	17,794	1,200,968	1,426,011	0.03
Albemarle Corp	USD	12,048	778,304	848,300	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Alexandria Real Estate Equities Inc REIT	USD	11,672	1,293,695	1,646,802	0.04
Alexion Pharmaceuticals Inc	USD	24,219	3,456,744	3,172,205	0.07
Align Technology Inc	USD	8,195	993,188	2,242,972	0.05
Alleghany Corp	USD	1,553	755,593	1,057,764	0.02
Alliance Data Systems Corp	USD	5,533	1,358,447	775,339	0.02
Alliant Energy Corp	USD	26,259	872,260	1,288,792	0.03
Allstate Corp	USD	38,710	2,616,288	3,936,420	0.09
Ally Financial Inc	USD	48,868	1,073,979	1,514,419	0.03
Alnylam Pharmaceuticals Inc	USD	9,400	1,253,905	682,064	0.01
Alphabet Inc	USD	34,385	25,695,127	37,167,090	0.81
Alphabet Inc	USD	32,664	25,313,755	35,368,579	0.77
Altice USA Inc	USD	46,500	985,911	1,132,275	0.02
Altria Group Inc	USD	210,093	12,308,770	9,947,904	0.22
Amazon.com Inc	USD	45,511	35,738,257	86,180,995	1.89
AMERCO	USD	1,279	514,438	484,165	0.01
Ameren Corp	USD	27,185	1,221,209	2,041,865	0.04
American Airlines Group Inc	USD	13,684	617,715	446,235	0.01
American Electric Power Co Inc	USD	55,024	3,333,285	4,842,662	0.11
American Express Co	USD	81,455	6,479,812	10,054,805	0.22
American Financial Group Inc	USD	8,000	806,282	819,760	0.02
American International Group Inc	USD	97,923	5,687,918	5,217,337	0.11
American Tower Corp REIT	USD	49,368	5,378,928	10,093,288	0.22
American Water Works Co Inc	USD	19,471	1,220,010	2,258,636	0.05
Ameriprise Financial Inc	USD	15,101	1,755,482	2,192,061	0.05
AmerisourceBergen Corp	USD	16,760	1,613,441	1,428,958	0.03
AMETEK Inc	USD	26,400	1,435,274	2,398,176	0.05
Amgen Inc	USD	70,603	10,696,833	13,010,721	0.28
Amphenol Corp	USD	33,521	1,951,183	3,216,005	0.07
Anadarko Petroleum Corp	USD	56,309	3,366,369	3,973,163	0.09
Analog Devices Inc	USD	41,414	3,203,417	4,674,398	0.10
Annaly Capital Management Inc REIT	USD	146,832	1,596,428	1,340,576	0.03
ANSYS Inc	USD	9,249	907,053	1,894,380	0.04
Anthem Inc	USD	28,136	4,501,657	7,940,261	0.17
AO Smith Corp	USD	16,539	812,603	779,979	0.02
Apache Corp	USD	41,125	1,695,414	1,191,391	0.03
Apple Inc	USD	520,296	65,656,739	102,976,984	2.25
Applied Materials Inc	USD	103,799	2,536,421	4,661,613	0.10
Aramark	USD	24,557	800,265	885,525	0.02
Archer-Daniels-Midland Co	USD	59,934	2,525,511	2,445,307	0.05
Arconic Inc	USD	55,324	1,213,751	1,428,466	0.03
Arista Networks Inc	USD	5,900	1,089,454	1,531,758	0.03
Arrow Electronics Inc	USD	8,647	477,463	616,272	0.01
Arthur J Gallagher & Co	USD	21,157	1,025,219	1,853,142	0.04
Assurant Inc	USD	5,533	432,072	588,601	0.01
AT&T Inc	USD	793,356	25,043,093	26,585,360	0.58
Athene Holding Ltd	USD	16,300	794,193	701,878	0.02
Atmos Energy Corp	USD	13,081	977,500	1,380,830	0.03
Autodesk Inc	USD	24,078	1,745,148	3,922,306	0.09
Automatic Data Processing Inc	USD	47,877	4,228,621	7,915,504	0.17

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
AutoZone Inc	USD	2,870	2,101,176	3,155,479	0.07
AvalonBay Communities Inc REIT	USD	15,587	2,709,424	3,166,967	0.07
Avery Dennison Corp	USD	9,429	738,966	1,090,747	0.02
Axa Equitable Holdings Inc	USD	41,100	822,103	858,990	0.02
Axalta Coating Systems Ltd	USD	22,132	608,995	658,870	0.01
Baker Hughes a GE Co	USD	48,685	1,850,532	1,199,112	0.03
Ball Corp	USD	36,192	1,137,953	2,533,078	0.06
Bank of America Corp	USD	1,017,903	18,736,791	29,519,187	0.65
Bank of New York Mellon Corp	USD	105,475	4,466,497	4,656,721	0.10
Baxter International Inc	USD	55,907	2,507,513	4,578,783	0.10
BB&T Corp	USD	82,315	3,178,983	4,044,136	0.09
Becton Dickinson and Co	USD	29,249	5,663,973	7,371,041	0.16
Berkshire Hathaway Inc	USD	141,300	21,005,714	30,120,921	0.66
Best Buy Co Inc	USD	29,389	1,213,412	2,049,295	0.04
Biogen Inc	USD	21,968	6,045,199	5,137,656	0.11
BioMarin Pharmaceutical Inc	USD	19,969	2,093,645	1,710,345	0.04
BlackRock Inc	USD	13,160	4,617,153	6,175,988	0.14
Boeing Co	USD	58,776	9,953,987	21,395,052	0.47
Booking Holdings Inc	USD	5,057	7,093,305	9,480,408	0.21
BorgWarner Inc	USD	21,903	912,875	919,488	0.02
Boston Properties Inc REIT	USD	17,574	2,140,492	2,267,046	0.05
Boston Scientific Corp	USD	150,584	2,992,260	6,472,100	0.14
Brighthouse Financial Inc	USD	14,208	717,984	521,292	0.01
Bristol-Myers Squibb Co	USD	183,157	10,858,308	8,306,170	0.18
Broadcom Inc	USD	45,488	7,312,805	13,094,176	0.29
Broadridge Financial Solutions Inc	USD	12,133	839,516	1,549,141	0.03
Brown-Forman Corp	USD	30,586	1,286,332	1,695,382	0.04
Bunge Ltd	USD	15,624	1,127,034	870,413	0.02
Burlington Stores Inc	USD	6,300	991,476	1,071,945	0.02
Cabot Oil & Gas Corp	USD	46,409	1,100,892	1,065,551	0.02
Cadence Design Systems Inc	USD	32,766	932,546	2,320,160	0.05
Camden Property Trust REIT	USD	10,926	834,159	1,140,565	0.03
Campbell Soup Co	USD	20,761	1,049,945	831,893	0.02
Capital One Financial Corp	USD	50,059	3,865,890	4,542,354	0.10
Cardinal Health Inc	USD	33,814	2,662,824	1,592,639	0.03
CarMax Inc	USD	18,087	1,051,295	1,570,494	0.03
Carnival Corp	USD	46,963	2,559,444	2,186,128	0.05
Carnival PLC	GBP	19,237	1,041,389	851,761	0.02
Caterpillar Inc	USD	66,231	5,745,107	9,026,623	0.20
Cboe Global Markets Inc	USD	13,100	1,223,192	1,357,553	0.03
CBRE Group Inc	USD	36,775	1,292,350	1,886,558	0.04
CBS Corp	USD	35,749	1,600,003	1,783,875	0.04
CDK Global Inc	USD	13,491	699,502	666,995	0.01
CDW Corp	USD	16,179	820,571	1,795,869	0.04
Celanese Corp	USD	14,370	1,056,786	1,549,086	0.03
Celgene Corp	USD	76,420	8,340,088	7,064,265	0.15
Centene Corp	USD	27,774	1,023,842	1,456,469	0.03
CenterPoint Energy Inc	USD	62,709	1,443,415	1,795,359	0.04
CenturyLink Inc	USD	103,281	2,057,209	1,214,585	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Cerner Corp	USD	32,036	1,947,507	2,348,239	0.05
CF Industries Holdings Inc	USD	27,364	1,162,123	1,278,172	0.03
CH Robinson Worldwide Inc	USD	14,409	1,007,536	1,215,399	0.03
Charles Schwab Corp	USD	131,636	4,339,628	5,290,451	0.12
Charter Communications Inc	USD	17,107	3,918,457	6,760,344	0.15
Chemours Co	USD	19,900	1,022,416	477,600	0.01
Cheniere Energy Inc	USD	24,488	1,216,375	1,676,204	0.04
Chevron Corp	USD	208,286	19,010,076	25,919,110	0.57
Chipotle Mexican Grill Inc	USD	2,886	1,848,100	2,115,092	0.05
Church & Dwight Co Inc	USD	27,556	1,218,602	2,013,241	0.04
Cigna Corp	USD	42,842	5,966,389	6,749,757	0.15
Cimarex Energy Co	USD	9,596	1,038,629	569,331	0.01
Cincinnati Financial Corp	USD	18,208	1,098,538	1,887,623	0.04
Cintas Corp	USD	9,737	974,009	2,310,493	0.05
Cisco Systems Inc	USD	490,478	14,458,768	26,843,861	0.59
CIT Group Inc	USD	15,071	714,308	791,830	0.02
Citigroup Inc	USD	269,381	14,569,393	18,864,751	0.41
Citizens Financial Group Inc	USD	53,420	1,481,494	1,888,931	0.04
Citrix Systems Inc	USD	15,513	951,817	1,522,446	0.03
Clorox Co	USD	15,483	2,035,697	2,370,602	0.05
CME Group Inc	USD	40,277	4,395,104	7,818,168	0.17
CMS Energy Corp	USD	28,725	1,092,029	1,663,465	0.04
Coca-Cola Co	USD	440,351	18,286,506	22,422,673	0.49
Cognex Corp	USD	18,500	1,272,662	887,630	0.02
Cognizant Technology Solutions Corp	USD	63,870	4,016,170	4,048,719	0.09
Colgate-Palmolive Co	USD	92,920	6,183,916	6,659,576	0.15
Comcast Corp	USD	494,395	15,443,843	20,903,021	0.46
Comerica Inc	USD	18,368	1,018,529	1,334,252	0.03
CommScope Holding Co Inc	USD	20,400	744,403	320,892	0.01
Conagra Brands Inc	USD	62,117	1,985,587	1,647,343	0.04
Concho Resources Inc	USD	22,364	2,816,159	2,307,518	0.05
ConocoPhillips	USD	129,236	6,240,095	7,883,396	0.17
Consolidated Edison Inc	USD	34,618	2,450,907	3,035,306	0.07
Constellation Brands Inc	USD	18,171	2,654,495	3,578,597	0.08
Continental Resources Inc	USD	11,463	464,119	482,478	0.01
Cooper Cos Inc	USD	5,651	959,174	1,903,765	0.04
Copart Inc	USD	21,900	1,227,502	1,636,806	0.04
Corning Inc	USD	91,151	1,803,294	3,028,948	0.07
Corteva Inc	USD	85,409	2,297,092	2,525,544	0.06
CoStar Group Inc	USD	4,205	982,428	2,329,822	0.05
Costco Wholesale Corp	USD	48,024	7,498,314	12,690,822	0.28
Coty Inc	USD	26,153	488,045	350,450	0.01
Crown Castle International Corp REIT	USD	46,048	4,132,298	6,002,357	0.13
Crown Holdings Inc	USD	14,169	705,562	865,726	0.02
CSX Corp	USD	85,793	3,089,678	6,637,804	0.15
Cummins Inc	USD	16,803	2,028,218	2,879,026	0.06
CVS Health Corp	USD	145,202	14,787,823	7,912,057	0.17
Danaher Corp	USD	70,726	5,432,693	10,108,160	0.22
Darden Restaurants Inc	USD	13,882	1,003,221	1,689,856	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
DaVita Inc	USD	16,702	1,192,510	939,655	0.02
Deere & Co	USD	33,423	3,173,086	5,538,525	0.12
Dell Technologies	USD	14,410	222,328	732,028	0.02
Delta Air Lines Inc	USD	17,631	795,960	1,000,559	0.02
DENTSPLY SIRONA Inc	USD	23,004	1,304,394	1,342,513	0.03
Devon Energy Corp	USD	58,884	2,188,835	1,679,372	0.04
DexCom Inc	USD	11,500	1,434,776	1,723,160	0.04
Diamondback Energy Inc	USD	19,430	2,098,209	2,117,287	0.05
Digital Realty Trust Inc REIT	USD	22,940	2,099,416	2,702,103	0.06
Discover Financial Services	USD	37,499	2,092,449	2,909,547	0.06
Discovery Inc	USD	16,622	461,482	510,295	0.01
Discovery Inc	USD	35,893	1,165,195	1,021,156	0.02
DISH Network Corp	USD	27,499	1,504,851	1,056,237	0.02
Dollar General Corp	USD	29,801	2,273,343	4,027,903	0.09
Dollar Tree Inc	USD	26,865	2,133,906	2,885,032	0.06
Dominion Energy Inc	USD	84,724	6,031,005	6,550,860	0.14
Domino's Pizza Inc	USD	4,160	589,364	1,157,645	0.03
Dover Corp	USD	14,476	788,039	1,450,495	0.03
Dow Inc	USD	85,409	4,060,095	4,211,518	0.09
DR Horton Inc	USD	38,303	1,219,771	1,652,008	0.04
DTE Energy Co	USD	20,004	1,749,530	2,558,112	0.06
Duke Energy Corp	USD	80,168	6,089,788	7,074,024	0.15
Duke Realty Corp REIT	USD	35,330	713,187	1,116,781	0.02
Dupont De Nemours Inc	USD	85,409	6,147,108	6,411,654	0.14
DXC Technology Co	USD	30,013	1,511,891	1,655,217	0.04
E*TRADE Financial Corp	USD	27,663	760,002	1,233,770	0.03
East West Bancorp Inc	USD	15,700	907,065	734,289	0.02
Eastman Chemical Co	USD	14,970	1,062,486	1,165,115	0.03
Eaton Corp PLC	USD	46,906	2,751,067	3,906,332	0.09
Eaton Vance Corp	USD	11,842	427,018	510,745	0.01
eBay Inc	USD	104,799	2,928,366	4,139,561	0.09
Ecolab Inc	USD	28,889	3,396,651	5,703,844	0.12
Edison International	USD	34,889	2,238,925	2,351,867	0.05
Edwards Lifesciences Corp	USD	23,545	2,071,657	4,349,703	0.10
Elanco Animal Health Inc	USD	20,927	388,315	707,333	0.02
Electronic Arts Inc	USD	33,164	2,687,118	3,358,187	0.07
Eli Lilly & Co	USD	98,733	8,266,428	10,938,629	0.24
Emerson Electric Co	USD	69,997	3,582,703	4,670,200	0.10
Entergy Corp	USD	20,828	1,485,603	2,143,826	0.05
EOG Resources Inc	USD	64,141	5,392,732	5,975,376	0.13
EPAM Systems Inc	USD	4,000	689,992	692,400	0.02
Equifax Inc	USD	13,110	1,418,751	1,772,996	0.04
Equinix Inc REIT	USD	8,608	2,873,276	4,340,928	0.10
Equity LifeStyle Properties Inc REIT	USD	6,700	815,093	812,978	0.02
Equity Residential REIT	USD	41,546	2,920,671	3,154,172	0.07
Essex Property Trust Inc REIT	USD	7,404	1,646,740	2,161,450	0.05
Estee Lauder Cos Inc	USD	24,325	2,203,453	4,454,151	0.10
Evergy Inc	USD	31,062	1,677,648	1,868,379	0.04
Eversource Energy	USD	35,419	1,858,019	2,683,343	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Exact Sciences Corp	USD	10,500	1,087,868	1,239,420	0.03
Exelon Corp	USD	105,500	3,373,048	5,057,670	0.11
Expedia Group Inc	USD	14,216	1,765,139	1,891,154	0.04
Expeditors International of Washington Inc	USD	18,545	920,942	1,406,824	0.03
Extra Space Storage Inc REIT	USD	14,721	1,181,912	1,561,898	0.03
Exxon Mobil Corp	USD	462,649	35,618,530	35,452,793	0.78
F5 Networks Inc	USD	6,791	786,600	988,973	0.02
Facebook Inc	USD	262,870	31,295,088	50,733,910	1.11
FactSet Research Systems Inc	USD	3,000	833,346	859,680	0.02
Fastenal Co	USD	65,684	1,363,420	2,140,642	0.05
Federal Realty Investment Trust REIT	USD	8,683	1,190,866	1,118,023	0.02
FedEx Corp	USD	28,029	4,606,740	4,602,082	0.10
Fidelity National Information Services Inc	USD	36,921	2,790,744	4,529,468	0.10
Fifth Third Bancorp	USD	79,049	1,785,324	2,205,467	0.05
First Data Corp	USD	57,521	1,034,531	1,557,093	0.03
First Republic Bank	USD	17,653	1,267,918	1,723,815	0.04
FirstEnergy Corp	USD	53,968	1,734,988	2,310,370	0.05
Fiserv Inc	USD	45,194	2,262,098	4,119,885	0.09
FleetCor Technologies Inc	USD	9,826	1,527,851	2,759,632	0.06
Flex Ltd	USD	60,111	743,191	575,262	0.01
FLIR Systems Inc	USD	14,448	462,690	781,637	0.02
Flowserve Corp	USD	13,393	563,717	705,677	0.02
Fluor Corp	USD	15,683	729,859	528,360	0.01
FMC Corp	USD	13,501	460,004	1,119,908	0.02
FNF Group	USD	29,219	852,348	1,177,526	0.03
Ford Motor Co	USD	403,397	5,166,650	4,126,751	0.09
Fortinet Inc	USD	15,239	541,461	1,170,812	0.03
Fortive Corp	USD	35,948	1,971,087	2,930,481	0.06
Fortune Brands Home & Security Inc	USD	17,222	907,569	983,893	0.02
Fox Corp	USD	38,141	860,021	1,397,486	0.03
Fox Corp	USD	16,463	372,778	601,393	0.01
Franklin Resources Inc	USD	36,328	1,373,885	1,264,214	0.03
Freeport-McMoRan Inc	USD	146,246	1,627,248	1,697,916	0.04
Gap Inc	USD	25,041	737,203	449,987	0.01
Gartner Inc	USD	10,625	1,048,539	1,709,988	0.04
General Dynamics Corp	USD	27,421	4,253,902	4,985,686	0.11
General Electric Co	USD	947,647	22,620,680	9,950,294	0.22
General Mills Inc	USD	62,451	3,574,430	3,279,927	0.07
General Motors Co	USD	141,137	4,422,182	5,438,009	0.12
Genuine Parts Co	USD	16,905	1,502,773	1,751,020	0.04
Gilead Sciences Inc	USD	145,059	13,204,510	9,800,186	0.21
Global Payments Inc	USD	17,639	1,375,909	2,824,533	0.06
GoDaddy Inc	USD	18,800	1,395,961	1,318,820	0.03
Goldman Sachs Group Inc	USD	35,844	6,869,808	7,333,682	0.16
GrubHub Inc	USD	13,200	937,137	1,029,468	0.02
H&R Block Inc	USD	19,824	714,655	580,843	0.01
Halliburton Co	USD	95,564	3,802,539	2,173,125	0.05
Hanesbrands Inc	USD	37,837	1,042,655	651,553	0.01
Harley-Davidson Inc	USD	16,898	883,999	605,455	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Harris Corp	USD	13,518	1,244,086	2,556,659	0.06
Hartford Financial Services Group Inc	USD	37,688	1,780,133	2,099,975	0.05
Hasbro Inc	USD	13,760	1,087,600	1,454,157	0.03
HCA Healthcare Inc	USD	30,663	2,476,904	4,144,718	0.09
HCP Inc REIT	USD	48,109	1,610,781	1,538,526	0.03
HD Supply Holdings Inc	USD	21,100	782,726	849,908	0.02
HEICO Corp	USD	2,100	218,855	281,001	0.01
HEICO Corp	USD	8,300	745,129	857,971	0.02
Helmerich & Payne Inc	USD	11,063	608,201	560,009	0.01
Henry Schein Inc	USD	16,208	877,374	1,132,939	0.02
Hershey Co	USD	16,289	1,523,601	2,183,215	0.05
Hess Corp	USD	30,021	1,529,886	1,908,435	0.04
Hewlett Packard Enterprise Co	USD	150,707	1,506,322	2,253,070	0.05
Hilton Worldwide Holdings Inc	USD	29,933	1,769,468	2,925,651	0.06
HollyFrontier Corp	USD	19,412	946,861	898,387	0.02
Hologic Inc	USD	31,098	1,270,491	1,493,326	0.03
Home Depot Inc	USD	123,155	16,349,264	25,612,545	0.56
Honeywell International Inc	USD	82,745	8,831,715	14,446,450	0.32
Hormel Foods Corp	USD	37,522	1,327,201	1,521,142	0.03
Host Hotels & Resorts Inc REIT	USD	80,075	1,356,127	1,458,967	0.03
HP Inc	USD	164,974	2,313,686	3,429,809	0.08
Humana Inc	USD	15,220	3,003,871	4,037,866	0.09
Huntington Bancshares Inc	USD	124,799	1,401,943	1,724,722	0.04
Huntington Ingalls Industries Inc	USD	4,463	797,193	1,003,015	0.02
IAC Via InterActiveCorp	USD	8,000	1,028,198	1,740,240	0.04
IDEX Corp	USD	7,900	882,591	1,359,906	0.03
IDEXX Laboratories Inc	USD	9,130	999,179	2,513,763	0.06
Illinois Tool Works Inc	USD	33,418	3,342,901	5,039,769	0.11
Illumina Inc	USD	16,370	3,058,866	6,026,616	0.13
Incyte Corp	USD	18,896	1,903,573	1,605,404	0.04
Ingersoll-Rand PLC	USD	27,027	1,730,346	3,423,510	0.07
Ingredion Inc	USD	7,280	885,189	600,527	0.01
Intel Corp	USD	497,626	16,595,742	23,821,357	0.52
Intercontinental Exchange Inc	USD	60,176	3,209,270	5,171,525	0.11
International Business Machines Corp	USD	101,510	15,009,919	13,998,229	0.31
International Flavors & Fragrances Inc	USD	11,181	1,364,911	1,622,251	0.04
International Paper Co	USD	42,935	1,831,735	1,859,944	0.04
Interpublic Group of Cos Inc	USD	42,053	846,763	949,977	0.02
Intuit Inc	USD	27,003	2,845,355	7,056,694	0.15
Intuitive Surgical Inc	USD	12,607	2,933,581	6,613,002	0.14
Invesco Ltd	USD	44,191	1,440,834	904,148	0.02
Invitation Homes Inc REIT	USD	34,400	805,906	919,512	0.02
Ionis Pharmaceuticals Inc	USD	9,500	623,241	610,565	0.01
IPG Photonics Corp	USD	4,100	950,436	632,425	0.01
IQVIA Holdings Inc	USD	19,307	1,818,221	3,106,496	0.07
Iron Mountain Inc REIT	USD	28,537	961,003	893,208	0.02
Jack Henry & Associates Inc	USD	8,300	875,281	1,111,536	0.02
Jacobs Engineering Group Inc	USD	13,353	568,494	1,126,860	0.02
JB Hunt Transport Services Inc	USD	10,342	860,722	945,362	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Jefferies Financial Group Inc	USD	32,764	691,037	630,052	0.01
JM Smucker Co	USD	11,915	1,415,108	1,372,489	0.03
Johnson & Johnson	USD	293,257	30,773,018	40,844,835	0.89
Jones Lang LaSalle Inc	USD	5,049	729,463	710,344	0.02
JPMorgan Chase & Co	USD	363,598	25,979,583	40,650,256	0.89
Juniper Networks Inc	USD	39,480	1,030,013	1,051,352	0.02
Kansas City Southern	USD	10,908	1,005,628	1,328,813	0.03
Kellogg Co	USD	27,783	1,943,120	1,488,335	0.03
KeyCorp	USD	119,321	1,620,161	2,117,948	0.05
Keysight Technologies Inc	USD	19,600	1,196,878	1,760,276	0.04
Kimberly-Clark Corp	USD	38,905	4,400,690	5,185,258	0.11
Kimco Realty Corp REIT	USD	41,882	1,047,004	773,979	0.02
Kinder Morgan Inc	USD	216,460	5,497,286	4,519,685	0.10
KKR & Co Inc	USD	62,800	1,463,703	1,586,956	0.03
KLA-Tencor Corp	USD	16,967	1,064,767	2,005,499	0.04
Knight-Swift Transportation Holdings Inc	USD	12,900	501,068	423,636	0.01
Kohl's Corp	USD	19,429	1,015,863	923,849	0.02
Kraft Heinz Co	USD	67,958	5,147,927	2,109,416	0.05
Kroger Co	USD	97,379	3,160,891	2,114,098	0.05
L Brands Inc	USD	24,405	2,098,891	636,971	0.01
L3 Technologies Inc	USD	8,388	1,008,685	2,056,486	0.05
Laboratory Corp of America Holdings	USD	11,013	1,386,364	1,904,148	0.04
Lam Research Corp	USD	17,527	1,561,030	3,292,272	0.07
Lamb Weston Holdings Inc	USD	19,300	1,435,872	1,222,848	0.03
Las Vegas Sands Corp	USD	41,614	1,990,172	2,458,971	0.05
Lear Corp	USD	7,204	937,655	1,003,301	0.02
Leggett & Platt Inc	USD	13,689	591,395	525,247	0.01
Leidos Holdings Inc	USD	15,200	859,482	1,213,720	0.03
Lennar Corp	USD	30,681	1,644,707	1,486,801	0.03
Lennox International Inc	USD	4,400	809,847	1,210,000	0.03
Liberty Broadband Corp	USD	11,867	858,773	1,236,779	0.03
Liberty Media Corp-Liberty Formula One	USD	22,400	803,209	837,984	0.02
Liberty Media Corp-Liberty SiriusXM	USD	9,304	278,544	351,784	0.01
Liberty Media Corp-Liberty SiriusXM	USD	19,207	586,087	729,482	0.02
Liberty Property Trust REIT	USD	15,445	513,246	772,868	0.02
Lincoln National Corp	USD	22,991	1,254,536	1,481,770	0.03
Live Nation Entertainment Inc	USD	16,200	726,145	1,073,250	0.02
LKQ Corp	USD	33,778	1,034,656	898,833	0.02
Lockheed Martin Corp	USD	28,082	6,500,258	10,208,930	0.22
Loews Corp	USD	29,987	1,213,965	1,639,389	0.04
Lowe's Cos Inc	USD	90,379	6,783,000	9,120,145	0.20
LyondellBasell Industries NV	USD	36,571	3,201,858	3,149,860	0.07
M&T Bank Corp	USD	13,923	1,893,903	2,367,885	0.05
Macerich Co REIT	USD	13,152	919,771	440,460	0.01
Macy's Inc	USD	32,134	1,556,266	689,596	0.02
ManpowerGroup Inc	USD	6,431	534,159	621,235	0.01
Marathon Oil Corp	USD	96,501	1,506,319	1,371,279	0.03
Marathon Petroleum Corp	USD	74,524	3,970,815	4,164,401	0.09
Markel Corp	USD	1,510	1,435,440	1,645,296	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
MarketAxess Holdings Inc	USD	3,000	891,657	964,260	0.02
Marriott International Inc	USD	32,614	2,268,989	4,575,418	0.10
Marsh & McLennan Cos Inc	USD	56,431	3,463,474	5,628,992	0.12
Martin Marietta Materials Inc	USD	6,428	1,148,107	1,479,147	0.03
Masco Corp	USD	31,182	848,196	1,223,582	0.03
Mastercard Inc	USD	100,189	11,047,745	26,502,996	0.58
Maxim Integrated Products Inc	USD	29,551	1,129,718	1,767,741	0.04
McCormick & Co Inc	USD	13,053	1,149,263	2,023,346	0.04
McDonald's Corp	USD	85,994	9,933,463	17,857,514	0.39
McKesson Corp	USD	20,452	3,669,994	2,748,544	0.06
Merck & Co Inc	USD	285,924	15,424,503	23,974,727	0.52
MetLife Inc	USD	93,190	3,978,206	4,628,747	0.10
Mettler-Toledo International Inc	USD	2,621	788,366	2,201,640	0.05
MGM Resorts International	USD	50,792	1,240,346	1,451,127	0.03
Microchip Technology Inc	USD	24,170	1,436,901	2,095,539	0.05
Micron Technology Inc	USD	126,550	2,889,065	4,883,565	0.11
Microsoft Corp	USD	799,387	45,361,617	107,085,883	2.34
Mid-America Apartment Communities Inc REIT	USD	12,477	1,165,689	1,469,292	0.03
Middleby Corp	USD	6,437	876,634	873,501	0.02
Mohawk Industries Inc	USD	6,804	1,401,372	1,003,386	0.02
Molson Coors Brewing Co	USD	20,491	1,761,826	1,147,496	0.03
Mondelez International Inc	USD	160,410	6,875,157	8,646,099	0.19
Monster Beverage Corp	USD	46,397	2,327,134	2,961,521	0.06
Moody's Corp	USD	18,795	2,088,128	3,670,851	0.08
Morgan Stanley	USD	138,267	4,843,322	6,057,477	0.13
Mosaic Co	USD	37,117	1,094,833	929,039	0.02
Motorola Solutions Inc	USD	17,082	1,316,441	2,848,082	0.06
MSCI Inc	USD	9,356	778,976	2,234,119	0.05
Mylan NV	USD	58,190	2,394,668	1,107,938	0.02
Nasdaq Inc	USD	11,888	663,321	1,143,269	0.03
National Oilwell Varco Inc	USD	39,822	1,486,875	885,243	0.02
National Retail Properties Inc REIT	USD	15,979	674,676	847,047	0.02
Nektar Therapeutics	USD	20,100	1,086,439	715,158	0.02
NetApp Inc	USD	28,215	1,010,104	1,740,866	0.04
Netflix Inc	USD	47,401	6,744,639	17,411,335	0.38
Newell Brands Inc	USD	53,194	2,164,024	820,251	0.02
Newmont Mining Corp	USD	94,132	2,724,653	3,621,258	0.08
News Corp	USD	45,280	622,061	610,827	0.01
NextEra Energy Inc	USD	53,527	6,477,298	10,965,541	0.24
NIKE Inc	USD	142,369	8,876,317	11,951,878	0.26
NiSource Inc	USD	39,599	960,754	1,140,451	0.02
Noble Energy Inc	USD	50,415	1,564,282	1,129,296	0.02
Nordstrom Inc	USD	11,809	861,939	376,235	0.01
Norfolk Southern Corp	USD	29,458	2,721,629	5,871,863	0.13
Northern Trust Corp	USD	24,116	1,778,859	2,170,440	0.05
Northrop Grumman Corp	USD	17,959	3,586,427	5,802,732	0.13
Norwegian Cruise Line Holdings Ltd	USD	22,300	1,280,163	1,195,949	0.03
NRG Energy Inc	USD	37,300	1,537,141	1,309,976	0.03
Nucor Corp	USD	36,099	1,640,747	1,989,055	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
NVIDIA Corp	USD	64,839	4,453,939	10,648,509	0.23
NVR Inc	USD	390	949,843	1,314,398	0.03
Occidental Petroleum Corp	USD	84,662	5,712,347	4,256,805	0.09
OGE Energy Corp	USD	20,869	590,829	888,185	0.02
Okta Inc	USD	8,100	919,008	1,000,431	0.02
Old Dominion Freight Line Inc	USD	6,700	876,883	1,000,042	0.02
Omnicom Group Inc	USD	24,838	1,730,739	2,035,474	0.04
On Semiconductor Corp	USD	44,800	1,173,621	905,408	0.02
ONEOK Inc	USD	44,928	2,196,481	3,091,496	0.07
Oracle Corp	USD	280,353	11,075,861	15,971,710	0.35
O'Reilly Automotive Inc	USD	9,088	2,305,051	3,356,380	0.07
Owens Corning	USD	11,000	980,586	640,200	0.01
PACCAR Inc	USD	39,440	2,221,829	2,826,270	0.06
Packaging Corp of America	USD	9,706	700,515	925,176	0.02
Palo Alto Networks Inc	USD	10,126	1,709,485	2,063,274	0.05
Parker-Hannifin Corp	USD	16,012	1,986,997	2,722,200	0.06
Parsley Energy Inc	USD	28,932	1,020,037	549,997	0.01
Paychex Inc	USD	36,484	1,932,556	3,002,268	0.07
Paycom Software Inc	USD	3,900	827,179	884,208	0.02
PayPal Holdings Inc	USD	125,143	5,752,508	14,323,868	0.31
People's United Financial Inc	USD	42,696	721,237	716,439	0.02
PepsiCo Inc	USD	153,615	15,462,933	20,143,535	0.44
PerkinElmer Inc	USD	8,400	725,276	809,256	0.02
Pfizer Inc	USD	615,439	20,270,338	26,660,817	0.58
Philip Morris International Inc	USD	169,839	14,989,992	13,337,457	0.29
Phillips 66	USD	48,078	3,957,804	4,497,216	0.10
Pinnacle West Capital Corp	USD	11,249	746,552	1,058,418	0.02
Pioneer Natural Resources Co	USD	18,344	2,510,741	2,822,408	0.06
Plains GP Holdings LP	USD	14,543	405,827	363,139	0.01
PNC Financial Services Group Inc	USD	51,995	5,281,100	7,137,874	0.16
Polaris Industries Inc	USD	6,742	787,059	615,073	0.01
PPG Industries Inc	USD	27,420	2,588,204	3,200,188	0.07
PPL Corp	USD	73,173	2,393,768	2,269,095	0.05
Principal Financial Group Inc	USD	32,836	1,692,400	1,901,861	0.04
Procter & Gamble Co	USD	271,849	21,665,616	29,808,243	0.65
Progressive Corp	USD	64,909	2,386,931	5,188,176	0.11
Prologis Inc REIT	USD	69,981	3,384,615	5,605,478	0.12
Prudential Financial Inc	USD	46,696	3,952,887	4,716,296	0.10
Ptc Inc	USD	14,800	1,361,273	1,328,448	0.03
Public Service Enterprise Group Inc	USD	53,618	2,259,443	3,153,811	0.07
Public Storage REIT	USD	16,967	3,594,277	4,041,030	0.09
PulteGroup Inc	USD	27,371	546,325	865,471	0.02
PVH Corp	USD	8,553	956,687	809,456	0.02
Qorvo Inc	USD	13,233	664,917	881,450	0.02
QUALCOMM Inc	USD	131,115	7,249,423	9,973,918	0.22
Quest Diagnostics Inc	USD	13,982	1,014,954	1,423,507	0.03
Qurate Retail Inc	USD	48,292	1,247,595	598,338	0.01
Ralph Lauren Corp	USD	5,886	595,484	668,591	0.01
Raymond James Financial Inc	USD	13,337	784,110	1,127,643	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Raytheon Co	USD	31,142	3,994,598	5,414,971	0.12
Realty Income Corp REIT	USD	35,743	1,995,935	2,465,195	0.05
Red Hat Inc	USD	18,881	1,466,381	3,545,097	0.08
Regency Centers Corp REIT	USD	14,537	949,122	970,199	0.02
Regeneron Pharmaceuticals Inc	USD	8,662	3,903,902	2,711,206	0.06
Regions Financial Corp	USD	110,026	1,207,199	1,643,788	0.04
Reinsurance Group of America Inc	USD	7,218	935,876	1,126,225	0.02
Republic Services Inc	USD	23,977	1,057,145	2,077,367	0.05
ResMed Inc	USD	16,370	992,614	1,997,631	0.04
Robert Half International Inc	USD	13,423	676,868	765,245	0.02
Rockwell Automation Inc	USD	12,523	1,493,507	2,051,643	0.04
Rollins Inc	USD	14,550	418,874	521,909	0.01
Roper Technologies Inc	USD	11,516	2,102,424	4,217,850	0.09
Ross Stores Inc	USD	41,721	2,372,086	4,135,386	0.09
Royal Caribbean Cruises Ltd	USD	17,786	1,700,893	2,155,841	0.05
S&P Global Inc	USD	27,103	3,067,911	6,173,792	0.14
Sabre Corp	USD	30,625	853,958	679,875	0.01
salesforce.com Inc	USD	85,413	7,714,340	12,959,715	0.28
SBA Communications Corp REIT	USD	12,827	1,448,253	2,884,023	0.06
Schlumberger Ltd	USD	156,014	10,966,490	6,199,996	0.14
Seagate Technology PLC	USD	29,750	1,253,862	1,401,820	0.03
Sealed Air Corp	USD	19,786	925,850	846,445	0.02
Seattle Genetics Inc	USD	12,418	774,732	859,450	0.02
SEI Investments Co	USD	15,125	835,504	848,513	0.02
Sempra Energy	USD	32,065	3,280,040	4,407,014	0.10
Sensata Technologies Holding PLC	USD	17,665	753,658	865,585	0.02
ServiceNow Inc	USD	19,103	1,667,501	5,245,111	0.11
Sherwin-Williams Co	USD	9,063	2,485,780	4,153,482	0.09
Signature Bank	USD	5,748	829,422	694,588	0.02
Simon Property Group Inc REIT	USD	34,861	6,340,921	5,569,393	0.12
Sirius XM Holdings Inc	USD	178,103	742,654	993,815	0.02
Skyworks Solutions Inc	USD	19,727	1,750,092	1,524,305	0.03
SL Green Realty Corp REIT	USD	10,913	1,164,312	877,078	0.02
Snap Inc	USD	72,600	821,803	1,038,180	0.02
Snap-on Inc	USD	5,824	892,347	964,687	0.02
Southern Co	USD	109,527	5,137,012	6,054,653	0.13
Southwest Airlines Co	USD	16,100	757,842	817,558	0.02
Spirit AeroSystems Holdings Inc	USD	11,700	994,048	952,029	0.02
Splunk Inc	USD	15,684	1,005,870	1,972,263	0.04
Sprint Corp	USD	221,888	1,256,740	1,457,804	0.03
Square Inc	USD	32,000	1,404,640	2,320,960	0.05
SS&C Technologies Holdings Inc	USD	21,900	872,778	1,261,659	0.03
Stanley Black & Decker Inc	USD	17,347	1,936,342	2,508,550	0.05
Starbucks Corp	USD	133,916	7,686,234	11,226,178	0.25
State Street Corp	USD	39,978	2,884,142	2,241,167	0.05
Steel Dynamics Inc	USD	27,700	1,005,328	836,540	0.02
Steris Plc	USD	6,900	922,007	1,027,272	0.02
Stryker Corp	USD	37,229	4,181,873	7,653,538	0.17
Sun Communities Inc REIT	USD	6,900	870,757	884,511	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
SunTrust Banks Inc	USD	51,128	2,284,308	3,213,395	0.07
SVB Financial Group	USD	5,800	1,074,849	1,302,622	0.03
Symantec Corp	USD	71,654	1,499,716	1,559,191	0.03
Synchrony Financial	USD	72,099	2,022,896	2,499,672	0.05
Synopsys Inc	USD	15,447	814,191	1,987,874	0.04
Sysco Corp	USD	58,023	2,799,425	4,103,387	0.09
T Rowe Price Group Inc	USD	26,344	2,031,782	2,890,200	0.06
Tableau Software Inc	USD	9,600	1,211,748	1,593,792	0.03
Take-Two Interactive Software Inc	USD	13,100	1,499,980	1,487,243	0.03
Tapestry Inc	USD	29,789	927,272	945,205	0.02
Targa Resources Corp	USD	24,150	1,230,075	948,129	0.02
Target Corp	USD	55,037	4,139,354	4,766,755	0.10
TD Ameritrade Holding Corp	USD	29,697	1,172,110	1,482,474	0.03
Teleflex Inc	USD	4,674	778,113	1,547,795	0.03
Tesla Inc	USD	13,718	3,544,691	3,065,424	0.07
Texas Instruments Inc	USD	103,678	6,403,310	11,898,087	0.26
Textron Inc	USD	27,717	1,198,043	1,470,110	0.03
Thermo Fisher Scientific Inc	USD	44,032	6,316,980	12,931,318	0.28
Tiffany & Co	USD	12,805	1,022,389	1,199,060	0.03
TJX Cos Inc	USD	139,216	5,311,720	7,361,742	0.16
T-Mobile US Inc	USD	25,690	1,298,045	1,904,657	0.04
Torchmark Corp	USD	12,414	842,318	1,110,556	0.02
Total System Services Inc	USD	17,075	866,516	2,190,210	0.05
Tractor Supply Co	USD	12,618	1,028,663	1,372,838	0.03
TransDigm Group Inc	USD	5,342	1,266,978	2,584,460	0.06
TransUnion	USD	19,100	1,091,922	1,404,041	0.03
Travelers Cos Inc	USD	29,479	3,174,490	4,407,700	0.10
Trimble Inc	USD	28,190	696,557	1,271,651	0.03
TripAdvisor Inc	USD	10,677	691,003	494,238	0.01
Twilio Inc	USD	10,400	1,351,614	1,418,040	0.03
Twitter Inc	USD	73,922	1,889,564	2,579,878	0.06
Tyson Foods Inc	USD	32,732	1,842,670	2,642,782	0.06
Uber Technologies Inc	USD	500	22,500	23,190	0.00
UDR Inc REIT	USD	26,887	921,225	1,206,957	0.03
UGI Corp	USD	17,762	770,391	948,668	0.02
Ulta Salon Cosmetics & Fragrance Inc	USD	6,524	1,285,576	2,263,110	0.05
Under Armour Inc	USD	18,734	938,260	474,907	0.01
Under Armour Inc	USD	19,517	836,586	433,277	0.01
Union Pacific Corp	USD	80,626	7,667,022	13,634,663	0.30
United Continental Holdings Inc	USD	7,940	440,035	695,147	0.02
United Parcel Service Inc	USD	76,379	7,913,136	7,887,659	0.17
United Rentals Inc	USD	8,662	667,029	1,148,841	0.03
United Technologies Corp	USD	91,710	8,263,964	11,940,642	0.26
UnitedHealth Group Inc	USD	104,852	15,212,927	25,584,937	0.56
Universal Health Services Inc	USD	8,930	1,149,803	1,164,383	0.03
Unum Group	USD	23,861	925,219	800,537	0.02
US Bancorp	USD	167,171	7,383,186	8,759,760	0.19
Vail Resorts Inc	USD	4,400	928,745	981,992	0.02
Valero Energy Corp	USD	46,395	3,023,449	3,971,876	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Varian Medical Systems Inc	USD	10,180	825,704	1,385,803	0.03
Veeva Systems Inc	USD	14,200	958,925	2,301,962	0.05
Ventas Inc REIT	USD	38,171	2,241,375	2,608,988	0.06
VEREIT Inc REIT	USD	96,578	820,174	870,168	0.02
VeriSign Inc	USD	12,683	1,245,601	2,652,776	0.06
Verisk Analytics Inc	USD	17,819	1,466,630	2,609,771	0.06
Verizon Communications Inc	USD	450,588	21,207,990	25,742,092	0.56
Vertex Pharmaceuticals Inc	USD	28,333	3,187,086	5,195,706	0.11
VF Corp	USD	36,892	2,345,769	3,222,516	0.07
Viacom Inc	USD	38,552	1,602,992	1,151,548	0.03
Visa Inc	USD	192,182	15,873,153	33,353,186	0.73
Vistra Energy Corp	USD	36,400	712,522	824,096	0.02
VMware Inc	USD	8,594	829,687	1,437,003	0.03
Vornado Realty Trust REIT	USD	17,455	1,309,259	1,118,866	0.02
Voya Financial Inc	USD	18,830	749,246	1,041,299	0.02
Vulcan Materials Co	USD	15,176	1,527,309	2,083,817	0.05
WABCO Holdings Inc	USD	5,258	562,131	697,211	0.02
Wabtec Corp	USD	14,649	1,637,472	1,051,212	0.02
Walgreens Boots Alliance Inc	USD	91,270	7,402,738	4,989,731	0.11
Walmart Inc	USD	157,812	11,049,523	17,436,648	0.38
Walt Disney Co	USD	196,097	17,781,007	27,382,985	0.60
Waste Management Inc	USD	46,459	2,702,320	5,359,975	0.12
Waters Corp	USD	7,756	1,013,824	1,669,401	0.04
Wayfair Inc	USD	7,900	1,282,531	1,153,400	0.03
WEC Energy Group Inc	USD	35,486	1,991,540	2,958,468	0.06
WellCare Health Plans Inc	USD	9,501	2,450,561	2,708,450	0.06
Wells Fargo & Co	USD	479,842	24,917,203	22,706,123	0.50
Welltower Inc REIT	USD	41,981	2,859,134	3,422,711	0.07
Western Digital Corp	USD	34,049	2,870,762	1,619,030	0.04
Western Union Co	USD	40,475	764,326	805,048	0.02
Westlake Chemical Corp	USD	4,100	477,794	284,786	0.01
WestRock Co	USD	29,302	1,437,347	1,068,644	0.02
Weyerhaeuser Co REIT	USD	82,592	2,294,899	2,175,473	0.05
Whirlpool Corp	USD	7,773	1,265,460	1,106,564	0.02
Williams Cos Inc	USD	129,597	4,593,914	3,633,900	0.08
Workday Inc	USD	17,639	1,787,273	3,626,226	0.08
Worldpay Inc	USD	35,427	2,075,234	4,341,579	0.10
WP Carey Inc REIT	USD	15,000	984,038	1,217,700	0.03
WR Berkley Corp	USD	15,331	603,356	1,010,773	0.02
WW Grainger Inc	USD	5,387	1,156,000	1,444,955	0.03
Wynn Resorts Ltd	USD	10,746	1,130,266	1,332,397	0.03
Xcel Energy Inc	USD	54,053	2,023,073	3,215,613	0.07
Xerox Corp	USD	25,000	704,648	885,250	0.02
Xilinx Inc	USD	29,718	1,684,058	3,504,347	0.08
XPO Logistics Inc	USD	12,600	1,352,291	728,406	0.02
Xylem Inc	USD	20,805	857,226	1,740,130	0.04
Yum! Brands Inc	USD	32,772	2,049,621	3,626,877	0.08
Zayo Group Holdings Inc	USD	25,450	896,888	837,560	0.02
Zebra Technologies Corp	USD	4,000	685,770	837,960	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.37% (continued)					
United States (continued)					
Zillow Group Inc	USD	13,213	459,792	612,951	0.01
Zimmer Biomet Holdings Inc	USD	22,152	2,302,376	2,608,176	0.06
Zions Bancorporation	USD	22,500	967,459	1,034,550	0.02
Zoetis Inc	USD	53,826	2,762,823	6,108,713	0.13
Total United States			<u>2,003,477,234</u>	<u>2,751,450,729</u>	<u>60.22</u>
Total Common and Preferred Stocks			<u>3,596,872,111</u>	<u>4,540,238,239</u>	<u>99.37</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>3,596,872,111</u>	<u>4,540,238,239</u>	<u>99.37</u>
Other transferable securities					
Common and Preferred Stocks - 0.12%					
Australia					
BHP Group PLC	GBP	224,246	3,753,241	5,750,768	0.12
Total Australia			<u>3,753,241</u>	<u>5,750,768</u>	<u>0.12</u>
Malta					
AZ BGP Holdings*	EUR	806,764	0	0	0.00
Total Malta			<u>0</u>	<u>0</u>	<u>0.00</u>
Portugal					
Banco Espirito Santo SA**	EUR	221,309	0	0	0.00
Total Portugal			<u>0</u>	<u>0</u>	<u>0.00</u>
Total Common and Preferred Stocks			<u>3,753,241</u>	<u>5,750,768</u>	<u>0.12</u>
Total Other transferable securities			<u>3,753,241</u>	<u>5,750,768</u>	<u>0.12</u>
TOTAL INVESTMENTS			<u>3,600,625,352</u>	<u>4,545,989,007</u>	<u>99.49</u>

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.27%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	2,831,000	1,873,265	33,168	0.00
Bought CAD / Sold EUR, due 02/07/19	Westpac Banking Corp	984,000	652,191	10,298	0.00
Bought CAD / Sold USD, due 02/07/19	Westpac Banking Corp	146,000	108,091	3,636	0.00
Bought CHF / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	1,887,000	1,693,758	6,533	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.27% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold AUD, due 02/07/19	Goldman Sachs International	22,656,642	36,583,000	129,274	0.00
Bought EUR / Sold AUD, due 02/07/19	Westpac Banking Corp	500,348	806,000	4,186	0.00
Bought EUR / Sold GBP, due 02/07/19	Goldman Sachs International	55,071,760	48,752,000	669,063	0.01
Bought EUR / Sold HKD, due 02/07/19	Merrill Lynch International	13,435,129	117,771,000	225,243	0.01
Bought EUR / Sold ILS, due 02/07/19	Goldman Sachs International	1,922,530	7,793,000	4,354	0.00
Bought EUR / Sold JPY, due 02/07/19	HSBC Bank PLC	81,192,499	9,855,998,000	982,582	0.02
Bought EUR / Sold SGD, due 02/07/19	Goldman Sachs International	4,577,234	7,047,000	3,938	0.00
Bought EUR / Sold USD, due 02/07/19	Barclays Bank PLC	207,491,914	231,867,234	4,424,643	0.10
Bought EUR / Sold USD, due 02/07/19	JPMorgan Chase Bank NA London	1,967,619	2,224,000	16,726	0.00
Bought EUR / Sold USD, due 02/07/19	Royal Bank of Canada	207,492,099	231,867,233	4,424,854	0.10
Bought EUR / Sold USD, due 02/07/19	UBS AG London	207,490,613	231,867,233	4,423,162	0.10
Bought EUR / Sold USD, due 02/07/19	Westpac Banking Corp	2,542,126	2,840,031	54,943	0.00
Bought GBP / Sold USD, due 02/07/19	Westpac Banking Corp	67,000	84,576	695	0.00
Bought HKD / Sold USD, due 02/07/19	Westpac Banking Corp	937,000	119,544	392	0.00
Bought JPY / Sold USD, due 02/07/19	Westpac Banking Corp	44,770,000	413,312	2,225	0.00
Bought SEK / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	5,029,000	473,573	2,718	0.00
Bought SEK / Sold EUR, due 02/07/19	Westpac Banking Corp	8,174,000	770,614	3,415	0.00
Bought SEK / Sold USD, due 02/07/19	Westpac Banking Corp	956,000	100,674	2,363	0.00
Bought USD / Sold EUR, due 02/07/19	BNP Paribas SA	1,048,000	919,669	680	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				15,429,091	0.34

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought AUD / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	2,108,000	1,305,769	(7,722)	(0.00)
Bought EUR / Sold CAD, due 02/07/19	Goldman Sachs International	33,443,786	50,616,000	(648,467)	(0.02)
Bought EUR / Sold CHF, due 02/07/19	Goldman Sachs International	29,610,917	33,183,000	(312,922)	(0.01)
Bought EUR / Sold DKK, due 02/07/19	Goldman Sachs International	5,840,819	43,613,000	(2,882)	(0.00)
Bought EUR / Sold NOK, due 02/07/19	Goldman Sachs International	2,274,490	22,310,000	(26,497)	(0.00)
Bought EUR / Sold NZD, due 02/07/19	Goldman Sachs International	693,229	1,188,000	(8,470)	(0.00)
Bought EUR / Sold SEK, due 02/07/19	Goldman Sachs International	9,085,890	96,865,000	(93,049)	(0.00)
Bought GBP / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	2,750,000	3,106,278	(37,505)	(0.00)
Bought HKD / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	6,249,000	706,545	(4,741)	(0.00)
Bought HKD / Sold EUR, due 02/07/19	Westpac Banking Corp	5,803,000	662,795	(12,008)	(0.00)
Bought JPY / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	528,515,000	4,345,018	(42,642)	(0.00)
Bought JPY / Sold EUR, due 02/07/19	Westpac Banking Corp	342,926,000	2,834,201	(44,686)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (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 USD / Sold AUD, due 02/07/19	Goldman Sachs International	2,744,537	3,965,000	(37,901)	(0.00)
Bought USD / Sold CAD, due 02/07/19	Westpac Banking Corp	4,054,743	5,487,000	(144,224)	(0.01)
Bought USD / Sold CHF, due 02/07/19	Barclays Bank PLC	3,588,173	3,597,000	(101,058)	(0.00)
Bought USD / Sold DKK, due 02/07/19	Goldman Sachs International	709,008	4,736,000	(13,604)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Barclays Bank PLC	4,347,726	3,890,666	(82,966)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Credit Suisse London	3,603,000	3,225,668	(70,392)	(0.00)
Bought USD / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	38,872,000	34,444,145	(353,006)	(0.01)
Bought USD / Sold EUR, due 02/07/19	Royal Bank of Canada	4,347,724	3,890,668	(82,970)	(0.00)
Bought USD / Sold EUR, due 02/07/19	UBS AG London	4,347,753	3,890,666	(82,939)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Westpac Banking Corp	38,704,000	34,600,512	(699,077)	(0.02)
Bought USD / Sold GBP, due 02/07/19	Royal Bank of Canada	6,663,101	5,285,000	(63,120)	(0.00)
Bought USD / Sold HKD, due 02/07/19	Goldman Sachs International	1,655,755	12,986,000	(6,453)	(0.00)
Bought USD / Sold ILS, due 02/07/19	Goldman Sachs International	214,002	776,000	(3,575)	(0.00)
Bought USD / Sold JPY, due 02/07/19	Goldman Sachs International	4,924,659	534,224,500	(33,801)	(0.00)
Bought USD / Sold JPY, due 02/07/19	Royal Bank of Canada	4,923,615	534,224,500	(34,845)	(0.00)
Bought USD / Sold NOK, due 02/07/19	Goldman Sachs International	288,099	2,528,000	(8,404)	(0.00)
Bought USD / Sold NZD, due 02/07/19	Goldman Sachs International	82,189	126,000	(2,439)	(0.00)
Bought USD / Sold SEK, due 02/07/19	Goldman Sachs International	1,100,960	10,500,000	(30,725)	(0.00)
Bought USD / Sold SGD, due 02/07/19	Goldman Sachs International	501,697	691,000	(9,039)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(3,102,129)	(0.07)
Total Forward Foreign Exchange Contracts Hedge				12,326,962	0.27

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EAFE INDEX FUTURE, due 20/09/19	USD	18	1,730,970	49,320	0.00
S&P 500 EMINI INDEX FUTURE, due 20/09/19	USD	40	5,888,400	51,715	0.00
S&P/TSX 60 INDEX FUTURE, due 19/09/19	CAD	8	1,197,107	3,361	0.00
Unrealised Gain on Futures Contracts			8,816,477	104,396	0.00
Total Futures Contracts			8,816,477	104,396	0.00

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in US Dollar)

Derivatives *(continued)*

Futures Contracts – 0.00% *(continued)*

Other Net Assets/(Liabilities)	10,740,711	0.24
TOTAL NET ASSETS	4,569,161,076	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 353,008 held as cash at Barclays Capital Inc.

* The price was stated at cost in accordance with investments valuation procedures in place.

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

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.27%					
Argentina					
MercadoLibre Inc	USD	502	122,782	307,109	0.07
Total Argentina			122,782	307,109	0.07
Australia					
AGL Energy Ltd	AUD	6,230	77,975	87,482	0.02
Alumina Ltd	AUD	46,152	62,555	75,462	0.02
Amcor Ltd	AUD	24,496	268,995	278,307	0.06
AMP Ltd	AUD	23,693	93,114	35,248	0.01
APA Group	AUD	22,238	138,347	168,540	0.04
Aristocrat Leisure Ltd	AUD	6,113	71,871	131,783	0.03
ASX Ltd	AUD	3,765	137,146	217,629	0.05
Aurizon Holdings Ltd	AUD	44,532	167,129	168,752	0.04
AusNet Services	AUD	8,096	10,180	10,653	0.00
Australia & New Zealand Banking Group Ltd	AUD	21,591	453,407	427,423	0.09
Bank of Queensland Ltd	AUD	436	3,750	2,916	0.00
Bendigo & Adelaide Bank Ltd	AUD	2,439	19,767	19,820	0.00
BlueScope Steel Ltd	AUD	9,648	84,910	81,584	0.02
Boral Ltd	AUD	9,373	42,689	33,677	0.01
Brambles Ltd	AUD	32,265	234,519	291,628	0.06
Caltex Australia Ltd	AUD	4,842	117,959	84,097	0.02
Challenger Ltd	AUD	6,207	39,603	28,922	0.01
CIMIC Group Ltd	AUD	1,746	43,778	54,855	0.01
Coca-Cola Amatil Ltd	AUD	7,743	54,323	55,532	0.01
Cochlear Ltd	AUD	548	45,951	79,542	0.02
Commonwealth Bank of Australia	AUD	12,549	696,458	728,982	0.15
Computershare Ltd	AUD	3,525	25,675	40,098	0.01
Crown Resorts Ltd	AUD	1,589	13,295	13,883	0.00
CSL Ltd	AUD	7,920	802,435	1,194,940	0.25
Dexus REIT	AUD	18,598	129,512	169,404	0.04
Domino's Pizza Enterprises Ltd	AUD	726	19,453	19,176	0.00
Flight Centre Travel Group Ltd	AUD	656	23,518	19,127	0.00
Fortescue Metals Group Ltd	AUD	15,589	32,227	98,675	0.02
Goodman Group REIT	AUD	30,289	167,702	319,467	0.07
GPT Group REIT	AUD	31,349	113,987	135,295	0.03
Harvey Norman Holdings Ltd	AUD	2,177	6,096	6,218	0.00
Incitec Pivot Ltd	AUD	17,525	49,953	41,937	0.01
Insurance Australia Group Ltd	AUD	43,601	187,043	252,731	0.05
LendLease Group	AUD	11,491	140,344	104,830	0.02
Macquarie Group Ltd	AUD	6,189	394,585	544,585	0.11
Medibank Pvt Ltd	AUD	32,403	60,936	79,358	0.02
Mirvac Group REIT	AUD	64,746	101,858	142,213	0.03
National Australia Bank Ltd	AUD	26,583	551,439	498,451	0.10
Newcrest Mining Ltd	AUD	9,144	115,978	205,017	0.04
Oil Search Ltd	AUD	14,751	80,158	73,185	0.02
Orica Ltd	AUD	7,119	88,768	101,264	0.02
Origin Energy Ltd	AUD	35,004	172,898	179,563	0.04
QBE Insurance Group Ltd	AUD	12,851	111,813	106,685	0.02
Ramsay Health Care Ltd	AUD	2,984	145,163	151,272	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Australia (continued)					
REA Group Ltd	AUD	92	4,057	6,200	0.00
Santos Ltd	AUD	14,061	36,618	69,861	0.01
Scentre Group REIT	AUD	51,952	148,035	139,996	0.03
SEEK Ltd	AUD	6,200	74,790	92,064	0.02
Sonic Healthcare Ltd	AUD	4,757	65,285	90,466	0.02
Stockland REIT	AUD	48,398	157,538	141,627	0.03
Suncorp Group Ltd	AUD	11,723	102,048	110,813	0.02
Sydney Airport	AUD	21,345	106,341	120,430	0.03
Tabcorp Holdings Ltd	AUD	37,884	126,366	118,304	0.02
Telstra Corp Ltd	AUD	47,756	162,644	129,024	0.03
TPG Telecom Ltd	AUD	3,600	18,612	16,269	0.00
Transurban Group	AUD	50,534	418,396	522,713	0.11
Treasury Wine Estates Ltd	AUD	7,725	59,422	80,882	0.02
Vicinity Centres REIT	AUD	23,125	44,678	39,759	0.01
Washington H Soul Pattinson & Co Ltd	AUD	1,036	19,842	15,987	0.00
Wesfarmers Ltd	AUD	12,323	258,807	312,700	0.07
Westpac Banking Corp	AUD	64,813	1,485,057	1,289,884	0.27
Woodside Petroleum Ltd	AUD	18,483	404,421	471,605	0.10
Woolworths Group Ltd	AUD	14,034	258,135	327,261	0.07
WorleyParsons Ltd	AUD	4,306	39,727	44,450	0.01
Total Australia			10,390,081	11,700,503	2.47
Austria					
ANDRITZ AG	EUR	805	38,398	30,344	0.01
Erste Group Bank AG	EUR	2,719	78,004	101,066	0.02
OMV AG	EUR	2,694	70,167	131,461	0.03
Raiffeisen Bank International AG	EUR	1,164	27,646	27,346	0.01
Verbund AG	EUR	392	19,974	20,535	0.00
voestalpine AG	EUR	2,096	85,784	64,853	0.01
Total Austria			319,973	375,605	0.08
Belgium					
Ageas	EUR	2,021	92,457	105,202	0.02
Anheuser-Busch InBev SA	EUR	14,027	1,619,226	1,243,413	0.26
Colruyt SA	EUR	844	39,264	49,018	0.01
Groupe Bruxelles Lambert SA	EUR	1,148	97,443	112,798	0.02
KBC Group NV	EUR	4,630	338,563	303,915	0.07
Proximus SADP	EUR	1,458	50,184	43,037	0.01
Solvay SA	EUR	1,344	154,434	139,433	0.03
Telenet Group Holding NV	EUR	245	14,342	13,671	0.00
UCB SA	EUR	2,207	167,904	183,272	0.04
Umicore SA	EUR	3,706	127,130	119,015	0.03
Total Belgium			2,700,947	2,312,774	0.49

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Bermuda					
Arch Capital Group Ltd	USD	4,312	115,285	159,889	0.03
Dairy Farm International Holdings Ltd	USD	2,300	20,339	16,445	0.00
Everest Re Group Ltd	USD	201	34,940	49,683	0.01
IHS Markit Ltd	USD	5,012	196,288	319,365	0.07
Marvell Technology Group Ltd	USD	7,411	112,032	176,900	0.04
RenaissanceRe Holdings Ltd	USD	201	25,578	35,780	0.01
Total Bermuda			<u>504,462</u>	<u>758,062</u>	<u>0.16</u>
Canada					
Agnico Eagle Mines Ltd	CAD	4,215	158,506	216,564	0.05
Alimentation Couche-Tard Inc	CAD	4,414	203,499	278,368	0.06
AltaGas Ltd	CAD	2,802	38,307	42,478	0.01
Atco Ltd	CAD	702	25,297	23,712	0.00
Aurora Cannabis Inc	CAD	5,800	33,167	45,539	0.01
Bank of Montreal	CAD	11,583	767,089	876,824	0.19
Bank of Nova Scotia	CAD	23,571	1,298,055	1,268,785	0.27
BCE Inc	CAD	2,055	88,659	93,696	0.02
BlackBerry Ltd	CAD	5,216	38,196	38,958	0.01
Bombardier Inc	CAD	26,782	52,344	45,089	0.01
Brookfield Asset Management Inc	CAD	8,202	266,640	393,232	0.08
CAE Inc	CAD	8,830	134,621	237,922	0.05
Cameco Corp	CAD	3,912	44,915	42,031	0.01
Canadian Imperial Bank of Commerce	CAD	8,527	685,040	671,980	0.14
Canadian National Railway Co	CAD	7,223	435,209	669,927	0.14
Canadian Natural Resources Ltd	CAD	5,918	138,060	159,912	0.03
Canadian Pacific Railway Ltd	CAD	1,407	237,267	332,092	0.07
Canadian Tire Corp Ltd	CAD	1,105	122,222	120,652	0.03
Canadian Utilities Ltd	CAD	1,102	28,692	31,169	0.01
Canopy Growth Corp	CAD	2,200	73,056	89,010	0.02
CCL Industries Inc	CAD	1,203	41,551	59,121	0.01
Cenovus Energy Inc	CAD	10,030	117,184	88,652	0.02
CGI Inc	CAD	4,911	253,256	378,373	0.08
CI Financial Corp	CAD	2,303	42,455	37,609	0.01
Constellation Software Inc	CAD	100	41,468	94,452	0.02
Cronos Group Inc	CAD	1,600	25,552	25,725	0.01
Dollarama Inc	CAD	2,911	70,067	102,629	0.02
Emera Inc	CAD	301	10,738	12,326	0.00
Empire Co Ltd	CAD	1,605	32,879	40,507	0.01
Enbridge Inc	CAD	17,850	731,074	646,111	0.14
Encana Corp	CAD	9,829	83,573	50,546	0.01
Fairfax Financial Holdings Ltd	CAD	101	47,811	49,680	0.01
First Capital Realty Inc	CAD	3,709	58,695	62,046	0.01
First Quantum Minerals Ltd	CAD	7,158	40,094	68,143	0.01
Fortis Inc	CAD	4,813	151,472	190,457	0.04
Franco-Nevada Corp	CAD	3,612	248,649	307,231	0.06
George Weston Ltd	CAD	1,172	93,996	89,123	0.02
Gildan Activewear Inc	CAD	3,912	121,177	151,720	0.03
Great-West Lifeco Inc	CAD	2,711	68,626	62,550	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Canada (continued)					
H+R Real Estate Inv REIT UTS	CAD	602	10,219	10,522	0.00
Husky Energy Inc	CAD	3,924	56,095	37,266	0.01
Hydro One Ltd	CAD	3,706	63,246	64,775	0.01
Ia Financial Corp Inc	CAD	802	27,857	32,737	0.01
IGM Financial Inc	CAD	702	18,481	20,086	0.00
Imperial Oil Ltd	CAD	2,411	77,143	66,901	0.01
Intact Financial Corp	CAD	1,404	98,859	130,026	0.03
Inter Pipeline Ltd	CAD	4,009	74,269	62,493	0.01
Keyera Corp	CAD	1,806	51,557	46,575	0.01
Kinross Gold Corp	CAD	7,011	16,761	27,148	0.01
Kirkland Lake Gold Ltd	CAD	1,900	65,638	82,034	0.02
Loblaw Cos Ltd	CAD	3,570	155,236	183,179	0.04
Lululemon Athletica Inc	USD	903	62,980	162,730	0.03
Lundin Mining Corp	CAD	6,820	39,096	37,629	0.01
Magna International Inc	CAD	3,811	179,045	190,032	0.04
Manulife Financial Corp	CAD	19,165	317,796	349,055	0.07
Methanex Corp	CAD	601	25,993	27,342	0.01
Metro Inc	CAD	4,263	134,597	160,309	0.03
National Bank of Canada	CAD	6,220	248,154	296,113	0.06
Nutrien Ltd	CAD	5,909	282,954	316,760	0.07
ONEX Corp	CAD	803	50,907	48,539	0.01
Open Text Corp	CAD	2,507	60,391	103,676	0.02
Pembina Pipeline Corp	CAD	4,672	108,789	174,295	0.04
Power Corp of Canada	CAD	2,755	79,290	59,475	0.01
Power Financial Corp	CAD	2,207	53,166	50,870	0.01
PrairieSky Royalty Ltd	CAD	4,197	79,345	59,097	0.01
Quebecor Inc	CAD	1,700	40,108	40,576	0.01
Restaurant Brands International Inc	CAD	2,387	94,532	166,355	0.04
RioCan Real Estate Investment Trust REIT	CAD	803	15,148	15,971	0.00
Rogers Communications Inc	CAD	6,917	291,942	371,059	0.08
Royal Bank of Canada	CAD	13,744	807,245	1,094,577	0.23
Saputo Inc	CAD	1,404	34,138	42,117	0.01
Shaw Communications Inc	CAD	4,610	91,267	94,264	0.02
Shopify Inc	CAD	903	100,237	271,975	0.06
SmartCentres REIT	CAD	100	2,377	2,541	0.00
SNC-Lavalin Group Inc	CAD	1,700	39,664	34,449	0.01
Stars Group Inc	CAD	1,400	25,896	23,945	0.00
Sun Life Financial Inc	CAD	10,039	361,954	416,618	0.09
Suncor Energy Inc	CAD	17,293	474,717	540,592	0.11
TC Energy Corp	CAD	8,824	420,477	438,381	0.09
Teck Resources Ltd	CAD	5,434	54,376	125,667	0.03
TELUS Corp	CAD	4,213	139,149	156,075	0.03
Thomson Reuters Corp	CAD	2,631	117,845	170,091	0.04
Toronto-Dominion Bank	CAD	34,211	1,745,253	2,003,310	0.42
Tourmaline Oil Corp	CAD	2,107	46,897	26,895	0.01
Vermilion Energy Inc	CAD	1,203	35,952	26,191	0.01
Waste Connections Inc	USD	2,737	143,916	261,602	0.06
West Fraser Timber Co Ltd	CAD	602	21,631	27,503	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Canada (continued)					
Wheaton Precious Metals Corp	CAD	5,111	85,204	123,869	0.03
WSP Global Inc	CAD	2,103	106,788	116,017	0.02
Total Canada			<u>14,883,735</u>	<u>17,585,245</u>	<u>3.72</u>
Cayman Islands					
BeiGene Ltd-ADR	USD	200	24,622	24,790	0.00
Melco Resorts & Entertainment Ltd-ADR	USD	2,366	39,086	51,390	0.01
Wharf Real Estate Investment Co Ltd	HKD	8,000	60,218	56,371	0.01
Wynn Macau Ltd	HKD	14,400	17,484	32,256	0.01
Total Cayman Islands			<u>141,410</u>	<u>164,807</u>	<u>0.03</u>
Chile					
Antofagasta PLC	GBP	4,348	43,105	51,441	0.01
Total Chile			<u>43,105</u>	<u>51,441</u>	<u>0.01</u>
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	13,800	14,930	15,606	0.00
Total China			<u>14,930</u>	<u>15,606</u>	<u>0.00</u>
Denmark					
AP Moller - Maersk A/S	DKK	74	95,786	91,930	0.02
AP Moller - Maersk A/S	DKK	13	13,771	15,114	0.00
Carlsberg A/S	DKK	1,989	192,362	264,087	0.06
Chr Hansen Holding A/S	DKK	1,862	141,129	175,120	0.04
Coloplast A/S	DKK	2,218	180,886	251,039	0.05
DSV A/S	DKK	1,692	74,931	166,412	0.04
Genmab A/S	DKK	563	91,069	103,683	0.02
H Lundbeck A/S	DKK	1,291	78,444	51,077	0.01
ISS A/S	DKK	2,863	108,758	86,537	0.02
Novo Nordisk A/S	DKK	35,302	1,813,000	1,801,727	0.38
Novozymes A/S	DKK	4,194	199,267	195,878	0.04
Orsted A/S	DKK	3,600	174,760	311,773	0.07
Pandora A/S	DKK	1,512	163,417	53,868	0.01
Tryg A/S	DKK	1,967	36,351	64,046	0.01
Vestas Wind Systems A/S	DKK	3,823	277,419	330,736	0.07
William Demant Holding A/S	DKK	739	20,043	23,013	0.00
Total Denmark			<u>3,661,393</u>	<u>3,986,040</u>	<u>0.84</u>
Finland					
Elisa OYJ	EUR	1,228	44,652	60,007	0.01
Fortum OYJ	EUR	3,987	65,228	88,243	0.02
Kone OYJ	EUR	3,075	128,757	181,744	0.04
Metso OYJ	EUR	2,273	73,034	89,432	0.02
Neste Oyj	EUR	7,361	109,171	250,140	0.05
Nokia OYJ	EUR	110,450	675,969	549,158	0.12
Nokian Renkaat OYJ	EUR	1,055	40,073	32,991	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Finland (continued)					
Nordea Bank Abp	SEK	20,408	232,086	148,295	0.03
Orion Oyj	EUR	3,109	118,052	114,111	0.02
Sampo Oyj	EUR	4,883	240,830	230,772	0.05
Stora Enso OYJ	EUR	10,095	120,519	118,813	0.03
UPM-Kymmene OYJ	EUR	11,002	241,361	292,805	0.06
Wartsila OYJ Abp	EUR	9,381	174,209	136,263	0.03
Total Finland			<u>2,263,941</u>	<u>2,292,774</u>	<u>0.49</u>
France					
Accor SA	EUR	3,637	173,081	156,354	0.03
Aeroports de Paris	EUR	582	83,112	102,864	0.02
Air Liquide SA	EUR	4,186	484,628	586,582	0.12
Alstom SA	EUR	3,474	157,075	161,413	0.03
Amundi SA	EUR	614	50,198	42,932	0.01
Arkema SA	EUR	551	49,740	51,315	0.01
Atos SE	EUR	1,790	179,271	149,867	0.03
AXA SA	EUR	38,908	1,062,155	1,023,525	0.22
BioMerieux	EUR	418	36,865	34,678	0.01
BNP Paribas SA	EUR	11,014	689,369	523,848	0.11
Bolloré SA	EUR	6,120	28,126	27,042	0.01
Bouygues SA	EUR	4,998	218,657	185,380	0.04
Bureau Veritas SA	EUR	2,986	69,342	73,858	0.01
Capgemini SE	EUR	3,149	335,648	392,138	0.08
Carrefour SA	EUR	6,383	184,188	123,427	0.03
Casino Guichard Perrachon SA	EUR	1,024	56,167	34,984	0.01
Cie de Saint-Gobain	EUR	10,080	519,502	393,446	0.08
Cie Generale des Etablissements Michelin SCA	EUR	3,378	402,096	429,118	0.09
CNP Assurances	EUR	4,574	94,203	103,969	0.02
Covivio REIT	EUR	812	78,931	85,119	0.02
Credit Agricole SA	EUR	10,674	134,448	128,180	0.03
Danone SA	EUR	12,325	893,245	1,045,661	0.22
Dassault Systemes SE	EUR	1,270	103,368	202,913	0.04
Edenred	EUR	4,883	118,385	249,456	0.05
Eiffage SA	EUR	1,352	129,928	133,858	0.03
Electricite de France SA	EUR	6,342	79,618	80,059	0.02
Engie SA	EUR	17,941	291,073	272,552	0.06
Essilor International Cie Generale d'Optique SA	EUR	5,089	629,164	665,017	0.14
Eurazeo SA	EUR	1,202	91,272	83,910	0.02
Eutelsat Communications SA	EUR	2,258	68,693	42,274	0.01
Faurecia SA	EUR	771	65,434	35,832	0.01
Gecina SA REIT	EUR	935	138,007	140,125	0.03
Getlink	EUR	8,851	121,504	142,021	0.03
Hermes International	EUR	384	208,273	277,335	0.06
ICADE REIT	EUR	568	46,900	52,135	0.01
Iliad SA	EUR	246	54,316	27,667	0.01
Imerys SA	EUR	820	52,606	43,535	0.01
Ingenico Group SA	EUR	1,006	107,083	89,107	0.02
Ipsen SA	EUR	655	87,026	89,510	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
France (continued)					
JCDecaux SA	EUR	1,837	68,010	55,730	0.01
Kering SA	EUR	1,110	307,786	657,442	0.14
Klepierre SA REIT	EUR	2,377	103,102	79,800	0.02
Legrand SA	EUR	5,752	372,627	421,189	0.09
L'Oreal SA	EUR	4,860	962,891	1,386,410	0.29
LVMH Moet Hennessy Louis Vuitton SE	EUR	2,626	505,897	1,119,340	0.24
Natixis SA	EUR	18,703	134,063	75,377	0.02
Orange SA	EUR	37,013	593,632	584,416	0.12
Pernod Ricard SA	EUR	4,217	551,136	778,216	0.16
Peugeot SA	EUR	11,524	225,292	284,387	0.06
Publicis Groupe SA	EUR	2,688	177,488	142,127	0.03
Remy Cointreau SA	EUR	176	20,322	25,414	0.00
Renault SA	EUR	1,472	147,962	92,683	0.02
Sanofi	EUR	12,030	1,134,241	1,039,950	0.22
Sartorius Stedim Biotech	EUR	327	35,302	51,650	0.01
Schneider Electric SE	EUR	10,235	712,318	929,652	0.20
SCOR SE	EUR	1,096	44,396	48,128	0.01
SEB SA	EUR	234	32,822	42,130	0.01
Societe BIC SA	EUR	608	77,480	46,425	0.01
Societe Generale SA	EUR	7,434	318,956	188,111	0.04
Sodexo SA	EUR	937	88,291	109,693	0.02
Suez	EUR	2,575	46,786	37,212	0.01
Teleperformance	EUR	1,133	167,100	227,344	0.05
TOTAL SA	EUR	22,740	1,087,865	1,276,041	0.27
Ubisoft Entertainment SA	EUR	927	75,760	72,672	0.01
Unibail-Rodamco-Westfield REIT	EUR	2,720	621,963	408,101	0.09
Valeo SA	EUR	4,373	160,020	142,427	0.03
Veolia Environnement SA	EUR	5,590	127,674	136,358	0.03
Vinci SA	EUR	6,286	487,553	644,694	0.14
Vivendi SA	EUR	7,701	186,971	212,319	0.04
Wendel SA	EUR	618	89,649	84,383	0.02
Worldline SA	EUR	697	57,480	50,800	0.01
Total France			18,095,532	19,933,627	4.22
Germany					
1&1 Drillisch AG	EUR	331	26,421	11,052	0.00
adidas AG	EUR	3,452	566,932	1,067,304	0.23
Allianz SE	EUR	7,997	1,535,166	1,930,681	0.41
Axel Springer SE	EUR	456	28,427	32,170	0.01
BASF SE	EUR	16,522	1,476,024	1,202,671	0.25
Bayerische Motoren Werke AG	EUR	3,161	276,614	234,308	0.05
Bayerische Motoren Werke AG—Preferred Stock	EUR	560	46,904	34,820	0.01
Beiersdorf AG	EUR	1,841	171,922	221,289	0.05
Brenntag AG	EUR	2,230	122,314	109,987	0.02
Carl Zeiss Meditec AG	EUR	381	37,455	37,639	0.01
Commerzbank AG	EUR	7,433	78,206	53,488	0.01
Continental AG	EUR	1,228	247,683	179,309	0.04
Covestro AG	EUR	1,450	82,655	73,828	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Germany (continued)					
Daimler AG	EUR	8,793	604,660	489,909	0.10
Delivery Hero AG	EUR	843	34,034	38,295	0.01
Deutsche Bank AG	EUR	17,351	358,686	133,968	0.03
Deutsche Boerse AG	EUR	3,618	348,700	512,550	0.11
Deutsche Lufthansa AG	EUR	2,056	38,209	35,284	0.01
Deutsche Post AG	EUR	17,868	627,354	588,060	0.12
Deutsche Telekom AG	EUR	29,674	544,078	514,056	0.11
Deutsche Wohnen SE	EUR	6,923	254,381	254,414	0.05
E.ON SE	EUR	41,568	388,468	452,122	0.10
Evonik Industries AG	EUR	1,396	42,931	40,714	0.01
Fraport AG Frankfurt Airport Services Worldwide	EUR	726	55,960	62,504	0.01
Fresenius Medical Care AG & Co KGaA	EUR	2,610	219,421	205,205	0.04
Fresenius SE & Co KGaA	EUR	3,877	288,190	210,513	0.05
FUCHS PETROLUB SE—Preferred Stock	EUR	252	10,883	9,924	0.00
GEA Group AG	EUR	1,613	68,375	45,922	0.01
Hannover Rueck SE	EUR	663	74,291	107,364	0.02
HeidelbergCement AG	EUR	2,189	219,283	177,390	0.04
Henkel AG & Co KGaA	EUR	2,403	258,787	220,975	0.05
Henkel AG & Co KGaA—Preferred Stock	EUR	3,045	338,119	298,287	0.06
HOCHTIEF AG	EUR	417	59,601	50,860	0.01
HUGO BOSS AG	EUR	1,033	96,569	68,818	0.02
Infineon Technologies AG	EUR	21,343	355,141	377,949	0.08
Innogy SE	EUR	1,315	60,443	62,447	0.01
KION Group AG	EUR	674	54,176	42,553	0.01
Knorr-Bremse AG	EUR	458	48,409	51,114	0.01
LANXESS AG	EUR	676	31,075	40,231	0.01
Merck KGaA	EUR	3,064	319,804	320,875	0.07
METRO AG	EUR	3,151	58,942	57,683	0.01
MTU Aero Engines AG	EUR	1,391	248,693	331,863	0.07
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	2,884	586,181	724,845	0.15
Puma SE	EUR	1,500	79,479	100,186	0.02
RWE AG	EUR	9,536	171,558	235,328	0.05
SAP SE	EUR	18,590	1,667,757	2,556,525	0.54
Sartorius AG—Preferred Stock	EUR	649	94,096	133,256	0.03
Siemens AG	EUR	15,398	1,798,787	1,834,187	0.39
Siemens Healthineers AG	EUR	1,511	61,443	63,856	0.01
Symrise AG	EUR	1,064	64,056	102,557	0.02
Telefonica Deutschland Holding AG	EUR	15,405	85,460	43,104	0.01
thyssenkrupp AG	EUR	3,760	74,947	54,915	0.01
TUI AG DI	GBP	1,995	33,995	19,612	0.00
Uniper SE	EUR	443	12,886	13,435	0.00
United Internet AG	EUR	585	27,709	19,293	0.00
Vonovia SE	EUR	4,926	180,650	235,609	0.05
Wirecard AG	EUR	1,129	125,922	190,349	0.04
Zalando SE	EUR	1,073	45,027	47,680	0.01
Total Germany			15,914,339	17,365,132	3.67

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Hong Kong					
AIA Group Ltd	HKD	139,612	833,008	1,505,576	0.32
ASM Pacific Technology Ltd	HKD	3,100	37,317	31,744	0.01
Bank of East Asia Ltd	HKD	9,053	30,585	25,319	0.01
BOC Hong Kong Holdings Ltd	HKD	68,500	274,017	269,616	0.06
CK Asset Holdings Ltd	HKD	13,863	98,595	108,508	0.02
CK Hutchison Holdings Ltd	HKD	21,672	281,197	213,599	0.05
CK Infrastructure Holdings Ltd	HKD	7,000	60,635	57,075	0.01
CLP Holdings Ltd	HKD	31,000	303,132	342,042	0.07
Galaxy Entertainment Group Ltd	HKD	20,000	67,411	134,784	0.03
Hang Lung Properties Ltd	HKD	20,000	46,706	47,565	0.01
Hang Seng Bank Ltd	HKD	14,100	305,942	351,033	0.07
Henderson Land Development Co Ltd	HKD	15,027	62,926	82,805	0.02
HK Electric Investments & HK Electric Investments Ltd	HKD	17,500	15,995	17,920	0.00
HKT Trust & HKT Ltd	HKD	28,000	37,344	44,442	0.01
Hong Kong & China Gas Co Ltd	HKD	104,546	146,140	231,774	0.05
Hong Kong Exchanges & Clearing Ltd	HKD	22,350	620,100	789,009	0.17
Hongkong Land Holdings Ltd	USD	5,700	36,804	36,708	0.01
Hysan Development Co Ltd	HKD	10,167	45,921	52,510	0.01
Jardine Matheson Holdings Ltd	USD	1,985	113,715	125,095	0.03
Jardine Strategic Holdings Ltd	USD	2,031	80,210	77,442	0.02
Kerry Properties Ltd	HKD	7,000	24,043	29,389	0.01
Link REIT	HKD	19,630	119,564	241,213	0.05
MTR Corp Ltd	HKD	31,142	160,550	209,673	0.04
New World Development Co Ltd	HKD	26,370	27,508	41,247	0.01
NWS Holdings Ltd	HKD	27,803	48,809	57,154	0.01
PCCW Ltd	HKD	25,180	13,565	14,536	0.00
Power Assets Holdings Ltd	HKD	13,500	126,831	97,114	0.02
Shangri-La Asia Ltd	HKD	14,000	23,483	17,651	0.00
Sino Land Co Ltd	HKD	28,732	45,403	48,178	0.01
SJM Holdings Ltd	HKD	6,642	5,031	7,558	0.00
Sun Hung Kai Properties Ltd	HKD	19,633	281,636	332,976	0.07
Swire Pacific Ltd	HKD	8,500	88,121	104,448	0.02
Swire Properties Ltd	HKD	22,525	72,551	90,965	0.02
Techtronic Industries Co Ltd	HKD	15,000	60,794	114,816	0.02
WH Group Ltd	HKD	83,337	59,469	84,484	0.02
Wharf Holdings Ltd	HKD	11,749	29,588	31,130	0.01
Wheelock & Co Ltd	HKD	3,000	13,017	21,504	0.00
Yue Yuen Industrial Holdings Ltd	HKD	6,000	20,754	16,435	0.00
Total Hong Kong			4,718,417	6,105,037	1.29
Ireland					
Accenture PLC	USD	12,237	1,486,569	2,261,030	0.48
AerCap Holdings NV	USD	978	37,054	50,866	0.01
AIB Group PLC	EUR	7,901	41,097	32,356	0.01
Alkermes PLC	USD	1,805	100,386	40,685	0.01
Allegion PLC	USD	2,006	169,080	221,763	0.05
Allergan PLC	USD	1,962	512,219	328,498	0.07
Bank of Ireland Group PLC	EUR	8,643	95,435	45,237	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Ireland (continued)					
CRH PLC	EUR	16,059	526,568	524,682	0.11
DCC PLC	GBP	2,406	227,023	214,960	0.04
James Hardie Industries PLC	AUD	3,619	49,440	47,491	0.01
Jazz Pharmaceuticals PLC	USD	803	109,642	114,476	0.02
Johnson Controls International plc	USD	18,236	693,329	753,329	0.16
Kerry Group PLC	EUR	3,163	293,493	378,213	0.08
Kingspan Group PLC	EUR	1,421	65,290	77,287	0.02
Linde PLC	USD	5,123	584,503	1,028,698	0.22
Medtronic PLC	USD	13,892	1,096,946	1,352,942	0.29
Paddy Power Betfair PLC	EUR	1,560	191,871	117,500	0.02
Perrigo Co PLC	USD	2,240	269,638	106,669	0.02
Smurfit Kappa Group PLC	EUR	2,803	98,895	84,941	0.02
Willis Towers Watson PLC	USD	1,308	161,158	250,534	0.05
Total Ireland			6,809,636	8,032,157	1.70
Isle Of Man					
GVC Holdings PLC	GBP	3,430	39,160	28,453	0.01
Total Isle Of Man			39,160	28,453	0.01
Israel					
Azrieli Group Ltd	ILS	679	26,910	45,501	0.01
Bank Hapoalim BM	ILS	23,685	165,551	175,718	0.04
Bank Leumi Le-Israel BM	ILS	16,680	93,711	120,474	0.02
Check Point Software Technologies Ltd	USD	1,467	143,701	169,600	0.04
Israel Chemicals Ltd	ILS	6,592	30,355	34,544	0.01
Israel Discount Bank Ltd	ILS	5,181	19,974	21,165	0.00
Mizrahi Tefahot Bank Ltd	ILS	1,654	32,242	38,153	0.01
Nice Ltd	ILS	335	21,942	45,565	0.01
Teva Pharmaceutical Industries Ltd	ILS	4,275	253,899	39,195	0.01
Teva Pharmaceutical Industries Ltd-ADR	USD	1,200	22,167	11,076	0.00
Wix.com Ltd	USD	500	67,381	71,050	0.01
Total Israel			877,833	772,041	0.16
Italy					
Assicurazioni Generali SpA	EUR	21,171	381,757	399,254	0.09
Davide Campari-Milano SpA	EUR	5,851	45,014	57,403	0.01
Enel SpA	EUR	151,458	812,807	1,059,030	0.22
Eni SpA	EUR	26,390	427,001	438,953	0.09
Ferrari NV	EUR	874	47,882	142,131	0.03
FinecoBank Banca Fineco SpA	EUR	4,900	53,002	54,741	0.01
Intesa Sanpaolo SpA	EUR	273,528	894,166	586,231	0.12
Mediobanca Banca di Credito Finanziario SpA	EUR	3,728	38,831	38,489	0.01
Moncler SpA	EUR	1,319	63,706	56,478	0.01
Pirelli & C SpA	EUR	676	5,904	4,002	0.00
Poste Italiane SpA	EUR	3,902	30,084	41,148	0.01
Prysmian SpA	EUR	2,133	57,396	44,088	0.01
Recordati SpA	EUR	2,432	109,043	101,532	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Italy (continued)					
Snam SpA	EUR	43,851	191,221	218,277	0.05
Telecom Italia SpA	EUR	84,206	99,516	46,048	0.01
Telecom Italia SpA-Preferred Stock	EUR	60,725	43,093	31,541	0.01
Terna Rete Elettrica Nazionale SpA	EUR	26,071	145,789	166,262	0.04
UniCredit SpA	EUR	18,604	384,981	229,362	0.05
Total Italy			3,831,193	3,714,970	0.79
Japan					
ABC-Mart Inc	JPY	300	18,793	19,547	0.00
Acom Co Ltd	JPY	6,000	20,327	21,608	0.00
Advantest Corp	JPY	2,400	58,391	66,048	0.01
Aeon Co Ltd	JPY	11,500	168,386	197,573	0.04
AEON Financial Service Co Ltd	JPY	1,400	29,272	22,545	0.00
Aeon Mall Co Ltd	JPY	600	9,272	9,033	0.00
Air Water Inc	JPY	300	4,251	5,135	0.00
Aisin Seiki Co Ltd	JPY	700	24,539	24,104	0.01
Ajinomoto Co Inc	JPY	2,800	58,496	48,547	0.01
Alfresa Holdings Corp	JPY	2,300	39,736	56,742	0.01
Alps Electric Co Ltd	JPY	500	12,126	8,428	0.00
Amada Holdings Co Ltd	JPY	2,600	24,098	29,272	0.01
ANA Holdings Inc	JPY	1,000	32,685	33,117	0.01
Aozora Bank Ltd	JPY	700	25,436	16,802	0.00
Asahi Glass Co Ltd	JPY	1,600	47,640	55,318	0.01
Asahi Group Holdings Ltd	JPY	3,100	105,647	139,405	0.03
Asahi Intecc Co Ltd	JPY	1,800	42,629	44,340	0.01
Asahi Kasei Corp	JPY	23,100	221,192	246,244	0.05
Astellas Pharma Inc	JPY	37,000	482,870	527,149	0.11
Bandai Namco Holdings Inc	JPY	750	18,196	36,407	0.01
Bank of Kyoto Ltd	JPY	500	19,542	19,329	0.00
Benesse Holdings Inc	JPY	1,300	36,088	30,262	0.01
Bridgestone Corp	JPY	5,200	193,618	204,737	0.04
Brother Industries Ltd	JPY	2,100	27,220	39,665	0.01
Calbee Inc	JPY	800	25,733	21,593	0.00
Canon Inc	JPY	9,500	302,023	277,399	0.06
Casio Computer Co Ltd	JPY	1,400	26,038	17,386	0.00
Central Japan Railway Co	JPY	1,400	237,734	280,416	0.06
Chiba Bank Ltd	JPY	4,000	28,076	19,529	0.00
Chubu Electric Power Co Inc	JPY	5,100	75,439	71,549	0.02
Chugai Pharmaceutical Co Ltd	JPY	2,800	120,826	182,959	0.04
Chugoku Electric Power Co Inc	JPY	2,100	29,532	26,469	0.01
Coca-Cola Bottlers Japan Holdings Inc	JPY	500	16,731	12,665	0.00
Concordia Financial Group Ltd	JPY	7,900	40,384	29,403	0.01
Credit Saison Co Ltd	JPY	500	8,335	5,852	0.00
CyberAgent Inc	JPY	700	36,640	25,371	0.01
Dai Nippon Printing Co Ltd	JPY	2,500	48,669	53,276	0.01
Daicel Corp	JPY	2,400	28,208	21,340	0.00
Daifuku Co Ltd	JPY	1,700	92,437	95,461	0.02
Dai-ichi Life Holdings Inc	JPY	10,600	167,140	159,876	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Japan (continued)					
Daiichi Sankyo Co Ltd	JPY	6,100	135,056	319,041	0.07
Daikin Industries Ltd	JPY	3,700	311,801	483,019	0.10
Daito Trust Construction Co Ltd	JPY	700	83,244	89,238	0.02
Daiwa House Industry Co Ltd	JPY	10,700	319,823	311,943	0.07
Daiwa House REIT Investment Corp	JPY	9	24,647	21,727	0.00
Daiwa Securities Group Inc	JPY	17,000	108,351	74,491	0.02
Denso Corp	JPY	3,200	151,361	134,635	0.03
Dentsu Inc	JPY	1,700	87,972	59,328	0.01
Disco Corp	JPY	300	58,211	49,230	0.01
Don Quijote Holdings Co Ltd	JPY	1,300	50,538	82,532	0.02
East Japan Railway Co	JPY	3,200	282,171	299,387	0.06
Eisai Co Ltd	JPY	5,300	296,199	299,632	0.06
Electric Power Development Co Ltd	JPY	1,000	30,543	22,721	0.01
FamilyMart UNY Holdings Co Ltd	JPY	2,000	25,381	47,745	0.01
FANUC Corp	JPY	1,900	355,301	351,467	0.07
Fast Retailing Co Ltd	JPY	500	187,394	302,255	0.06
Fuji Electric Co Ltd	JPY	1,300	24,695	44,826	0.01
FUJIFILM Holdings Corp	JPY	3,500	138,099	177,469	0.04
Fujitsu Ltd	JPY	3,700	231,096	257,977	0.05
Fukuoka Financial Group Inc	JPY	400	9,303	7,303	0.00
GMO Payment Gateway Inc	JPY	400	28,474	27,511	0.01
Hakuhodo DY Holdings Inc	JPY	2,100	20,146	35,357	0.01
Hamamatsu Photonics KK	JPY	600	16,272	23,362	0.01
Hankyu Hanshin Holdings Inc	JPY	2,500	76,975	89,568	0.02
Hikari Tsushin Inc	JPY	200	21,057	43,605	0.01
Hino Motors Ltd	JPY	2,500	28,000	21,046	0.00
Hirose Electric Co Ltd	JPY	120	12,714	13,388	0.00
Hisamitsu Pharmaceutical Co Inc	JPY	1,500	69,659	59,240	0.01
Hitachi Chemical Co Ltd	JPY	1,800	43,546	48,884	0.01
Hitachi Construction Machinery Co Ltd	JPY	800	11,914	20,806	0.00
Hitachi High-Technologies Corp	JPY	300	6,881	15,426	0.00
Hitachi Ltd	JPY	9,000	250,865	329,878	0.07
Hitachi Metals Ltd	JPY	2,100	26,478	23,721	0.01
Honda Motor Co Ltd	JPY	15,800	478,593	408,418	0.09
Hoshizaki Corp	JPY	300	24,053	22,332	0.00
Hoya Corp	JPY	3,500	132,087	268,136	0.06
Hulic Co Ltd	JPY	2,900	25,924	23,310	0.01
Idemitsu Kosan Co Ltd	JPY	2,417	54,091	72,685	0.02
IHI Corp	JPY	1,900	57,541	45,798	0.01
Iida Group Holdings Co Ltd	JPY	700	13,229	11,305	0.00
Inpex Corp	JPY	19,900	188,044	179,403	0.04
Isetan Mitsukoshi Holdings Ltd	JPY	2,160	28,018	17,522	0.00
Isuzu Motors Ltd	JPY	6,100	65,826	69,470	0.01
ITOCHU Corp	JPY	14,400	176,720	275,396	0.06
Itochu Techno-Solutions Corp	JPY	900	22,213	23,072	0.01
J Front Retailing Co Ltd	JPY	2,400	36,655	27,511	0.01
Japan Airlines Co Ltd	JPY	700	24,913	22,370	0.00
Japan Airport Terminal Co Ltd	JPY	500	21,355	21,324	0.00
Japan Exchange Group Inc	JPY	4,500	67,115	71,505	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Japan (continued)					
Japan Post Bank Co Ltd	JPY	4,600	54,877	46,709	0.01
Japan Post Holdings Co Ltd	JPY	15,700	182,308	177,780	0.04
Japan Prime Realty Investment Corp REIT	JPY	7	27,212	30,342	0.01
Japan Real Estate Investment Corp REIT	JPY	11	55,968	66,976	0.01
Japan Retail Fund Investment Corp REIT	JPY	23	43,900	46,538	0.01
Japan Tobacco Inc	JPY	11,200	371,804	247,358	0.05
JFE Holdings Inc	JPY	5,700	87,720	83,722	0.02
JGC Corp	JPY	2,600	40,051	35,667	0.01
JSR Corp	JPY	1,400	20,913	22,103	0.00
JTEKT Corp	JPY	1,800	25,597	21,819	0.00
JXTG Holdings Inc	JPY	30,200	129,425	149,795	0.03
Kajima Corp	JPY	5,200	58,229	71,335	0.02
Kakaku.com Inc	JPY	1,300	23,756	25,097	0.01
Kamigumi Co Ltd	JPY	1,400	24,605	33,135	0.01
Kaneka Corp	JPY	400	14,617	15,036	0.00
Kansai Electric Power Co Inc	JPY	6,000	65,721	68,749	0.01
Kansai Paint Co Ltd	JPY	3,500	68,681	73,385	0.02
Kao Corp	JPY	4,800	237,794	365,769	0.08
Kawasaki Heavy Industries Ltd	JPY	3,200	110,873	75,233	0.02
KDDI Corp	JPY	34,200	863,059	870,872	0.18
Keihan Holdings Co Ltd	JPY	2,500	75,850	108,943	0.02
Keikyu Corp	JPY	2,500	46,196	43,043	0.01
Keio Corp	JPY	2,200	87,694	144,774	0.03
Keisei Electric Railway Co Ltd	JPY	1,100	27,294	40,073	0.01
Keyence Corp	JPY	900	255,550	552,413	0.12
Kikkoman Corp	JPY	1,300	37,015	56,590	0.01
Kintetsu Group Holdings Co Ltd	JPY	2,000	75,397	95,786	0.02
Kirin Holdings Co Ltd	JPY	9,400	149,734	202,719	0.04
Kobayashi Pharmaceutical Co Ltd	JPY	300	20,185	21,468	0.00
Kobe Steel Ltd	JPY	2,100	23,340	13,741	0.00
Koito Manufacturing Co Ltd	JPY	600	23,139	32,022	0.01
Komatsu Ltd	JPY	18,100	410,535	436,792	0.09
Konami Holdings Corp	JPY	1,000	28,473	46,872	0.01
Konica Minolta Inc	JPY	2,900	28,710	28,236	0.01
Kose Corp	JPY	300	35,685	50,316	0.01
Kubota Corp	JPY	11,100	169,599	184,725	0.04
Kuraray Co Ltd	JPY	2,500	33,011	29,864	0.01
Kurita Water Industries Ltd	JPY	1,000	24,718	24,828	0.01
Kyocera Corp	JPY	2,500	136,974	163,240	0.03
Kyowa Hakko Kirin Co Ltd	JPY	4,400	73,578	79,187	0.02
Kyushu Electric Power Co Inc	JPY	2,000	21,023	19,640	0.00
Kyushu Railway Co	JPY	2,800	86,538	81,604	0.02
Lawson Inc	JPY	900	64,280	43,187	0.01
LINE Corp	JPY	500	20,925	13,992	0.00
Lion Corp	JPY	2,000	35,036	37,256	0.01
LIXIL Group Corp	JPY	2,800	63,034	44,284	0.01
M3 Inc	JPY	3,900	42,479	71,274	0.02
Makita Corp	JPY	1,400	41,107	47,559	0.01
Marubeni Corp	JPY	16,600	95,027	109,855	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Japan (continued)					
Marui Group Co Ltd	JPY	2,300	31,585	46,837	0.01
Maruichi Steel Tube Ltd	JPY	200	6,202	5,556	0.00
Mazda Motor Corp	JPY	4,400	70,162	45,924	0.01
McDonald's Holdings Co Japan Ltd	JPY	700	19,688	30,861	0.01
Mebuki Financial Group Inc	JPY	8,000	19,944	20,865	0.00
Medipal Holdings Corp	JPY	2,400	41,920	52,994	0.01
MELJI Holdings Co Ltd	JPY	500	37,212	35,734	0.01
MINEBEA MITSUMI Inc	JPY	1,300	17,432	22,021	0.00
MISUMI Group Inc	JPY	2,500	49,692	62,697	0.01
Mitsubishi Chemical Holdings Corp	JPY	11,100	67,809	77,537	0.02
Mitsubishi Corp	JPY	17,000	360,883	448,116	0.09
Mitsubishi Electric Corp	JPY	19,100	197,910	251,558	0.05
Mitsubishi Estate Co Ltd	JPY	11,400	227,231	212,150	0.05
Mitsubishi Gas Chemical Co Inc	JPY	1,100	10,088	14,661	0.00
Mitsubishi Heavy Industries Ltd	JPY	2,900	122,657	126,266	0.03
Mitsubishi Materials Corp	JPY	1,000	31,293	28,448	0.01
Mitsubishi Tanabe Pharma Corp	JPY	7,300	143,776	81,307	0.02
Mitsubishi UFJ Financial Group Inc	JPY	115,600	707,917	549,352	0.12
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	2,900	12,962	15,369	0.00
Mitsui & Co Ltd	JPY	20,900	280,150	340,251	0.07
Mitsui Chemicals Inc	JPY	1,200	21,245	29,705	0.01
Mitsui Fudosan Co Ltd	JPY	8,300	222,812	201,260	0.04
Mitsui OSK Lines Ltd	JPY	800	23,254	19,150	0.00
Mizuho Financial Group Inc	JPY	237,800	444,096	344,539	0.07
MonotaRO Co Ltd	JPY	1,400	33,603	34,123	0.01
MS&AD Insurance Group Holdings Inc	JPY	4,700	133,427	149,193	0.03
Murata Manufacturing Co Ltd	JPY	10,300	472,306	462,707	0.10
Nabtesco Corp	JPY	800	19,490	22,231	0.00
Nagoya Railroad Co Ltd	JPY	1,999	52,810	55,309	0.01
NEC Corp	JPY	2,300	72,595	90,514	0.02
Nexon Co Ltd	JPY	2,100	22,459	30,446	0.01
NGK Insulators Ltd	JPY	5,900	113,261	86,030	0.02
NGK Spark Plug Co Ltd	JPY	1,600	38,379	30,028	0.01
NH Foods Ltd	JPY	500	23,081	21,417	0.00
Nidec Corp	JPY	2,100	165,984	287,010	0.06
Nikon Corp	JPY	3,700	49,215	52,337	0.01
Nintendo Co Ltd	JPY	2,200	570,241	806,367	0.17
Nippon Building Fund Inc REIT	JPY	13	75,864	89,048	0.02
Nippon Electric Glass Co Ltd	JPY	700	17,353	17,731	0.00
Nippon Express Co Ltd	JPY	1,600	91,395	85,094	0.02
Nippon Paint Holdings Co Ltd	JPY	1,600	28,632	62,075	0.01
Nippon Prologis REIT Inc	JPY	7	12,776	16,171	0.00
Nippon Steel & Sumitomo Metal Corp	JPY	7,900	161,573	135,577	0.03
Nippon Telegraph & Telephone Corp	JPY	6,200	235,714	288,708	0.06
Nippon Yusen KK	JPY	900	21,901	14,443	0.00
Nissan Chemical Corp	JPY	1,200	46,242	54,075	0.01
Nissan Motor Co Ltd	JPY	10,600	99,623	75,914	0.02
Nisshin Seifun Group Inc	JPY	1,400	19,815	31,953	0.01
Nissin Foods Holdings Co Ltd	JPY	500	22,390	32,207	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Japan (continued)					
Nitori Holdings Co Ltd	JPY	600	48,392	79,525	0.02
Nitto Denko Corp	JPY	3,200	231,312	157,921	0.03
Nomura Holdings Inc	JPY	33,700	192,450	118,673	0.03
Nomura Real Estate Holdings Inc	JPY	1,300	26,861	27,945	0.01
Nomura Real Estate Master Fund Inc REIT	JPY	41	53,518	63,056	0.01
Nomura Research Institute Ltd	JPY	2,700	28,529	43,279	0.01
NSK Ltd	JPY	4,700	51,134	41,879	0.01
NTT Data Corp	JPY	6,700	66,658	89,238	0.02
NTT DOCOMO Inc	JPY	25,800	544,023	601,657	0.13
Obayashi Corp	JPY	7,800	80,653	76,813	0.02
Obic Co Ltd	JPY	200	11,641	22,647	0.01
Odakyu Electric Railway Co Ltd	JPY	3,600	67,065	88,112	0.02
Oji Holdings Corp	JPY	9,100	44,824	52,536	0.01
Olympus Corp	JPY	6,400	54,838	71,045	0.02
Omron Corp	JPY	3,600	150,924	187,785	0.04
Ono Pharmaceutical Co Ltd	JPY	7,000	170,766	125,524	0.03
Oracle Corp Japan	JPY	300	18,984	21,914	0.00
Oriental Land Co Ltd	JPY	1,900	131,347	235,252	0.05
ORIX Corp	JPY	14,100	197,370	210,440	0.04
Osaka Gas Co Ltd	JPY	5,700	108,284	99,303	0.02
Otsuka Corp	JPY	800	25,453	32,189	0.01
Otsuka Holdings Co Ltd	JPY	5,700	207,293	186,015	0.04
Panasonic Corp	JPY	41,500	517,693	345,743	0.07
Park24 Co Ltd	JPY	1,200	32,408	27,945	0.01
PeptiDream Inc	JPY	400	20,042	20,457	0.00
Persol Holdings Co Ltd	JPY	1,500	35,421	35,238	0.01
Pigeon Corp	JPY	500	20,556	20,118	0.00
Pola Orbis Holdings Inc	JPY	500	10,872	13,969	0.00
Rakuten Inc	JPY	9,100	105,798	108,112	0.02
Recruit Holdings Co Ltd	JPY	10,500	142,423	350,260	0.07
Renesas Electronics Corp	JPY	2,600	31,265	12,911	0.00
Resona Holdings Inc	JPY	19,600	98,773	81,609	0.02
Ricoh Co Ltd	JPY	7,000	72,193	69,909	0.01
Rinnai Corp	JPY	200	15,313	12,716	0.00
Rohm Co Ltd	JPY	900	58,146	60,479	0.01
Ryohin Keikaku Co Ltd	JPY	100	20,002	18,062	0.00
Sankyo Co Ltd	JPY	300	10,901	10,859	0.00
Santen Pharmaceutical Co Ltd	JPY	6,200	93,734	102,720	0.02
SBI Holdings Inc	JPY	424	5,341	10,496	0.00
Secom Co Ltd	JPY	2,100	135,623	180,763	0.04
Sega Sammy Holdings Inc	JPY	900	9,148	10,935	0.00
Seibu Holdings Inc	JPY	2,400	42,520	40,007	0.01
Seiko Epson Corp	JPY	2,600	43,222	41,145	0.01
Sekisui Chemical Co Ltd	JPY	7,700	117,731	115,636	0.02
Sekisui House Ltd	JPY	11,200	182,817	184,570	0.04
Seven & i Holdings Co Ltd	JPY	7,200	310,453	243,787	0.05
Seven Bank Ltd	JPY	2,900	12,242	7,591	0.00
SG Holdings Co Ltd	JPY	800	21,419	22,684	0.01
Sharp Corp	JPY	1,600	21,026	17,553	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Japan (continued)					
Shimadzu Corp	JPY	1,700	28,972	41,687	0.01
Shimamura Co Ltd	JPY	100	12,370	7,472	0.00
Shimano Inc	JPY	400	57,836	59,514	0.01
Shimizu Corp	JPY	10,500	98,196	87,224	0.02
Shin-Etsu Chemical Co Ltd	JPY	3,500	187,329	325,993	0.07
Shinsei Bank Ltd	JPY	1,400	29,549	21,739	0.00
Shionogi & Co Ltd	JPY	3,600	165,171	207,466	0.04
Shiseido Co Ltd	JPY	3,600	102,516	271,353	0.06
Shizuoka Bank Ltd	JPY	2,200	22,216	16,213	0.00
Showa Denko KK	JPY	1,000	32,493	29,423	0.01
SMC Corp	JPY	300	79,843	111,853	0.02
Softbank Corp	JPY	4,500	59,173	58,453	0.01
SoftBank Group Corp	JPY	15,800	446,039	757,444	0.16
Sohgo Security Services Co Ltd	JPY	1,300	64,209	59,968	0.01
Sompo Holdings Inc	JPY	6,000	207,883	231,725	0.05
Sony Corp	JPY	23,400	870,514	1,226,686	0.26
Sony Financial Holdings Inc	JPY	1,000	16,869	24,021	0.01
Stanley Electric Co Ltd	JPY	1,200	24,265	29,493	0.01
Start Today Co Ltd	JPY	1,800	27,222	33,731	0.01
Subaru Corp	JPY	3,000	108,312	72,926	0.02
SUMCO Corp	JPY	200	5,073	2,380	0.00
Sumitomo Chemical Co Ltd	JPY	28,700	161,095	133,191	0.03
Sumitomo Corp	JPY	11,400	131,000	172,735	0.04
Sumitomo Dainippon Pharma Co Ltd	JPY	1,800	24,910	34,132	0.01
Sumitomo Electric Industries Ltd	JPY	6,500	86,434	85,337	0.02
Sumitomo Heavy Industries Ltd	JPY	900	20,584	30,950	0.01
Sumitomo Metal Mining Co Ltd	JPY	2,400	65,145	71,706	0.02
Sumitomo Mitsui Financial Group Inc	JPY	12,400	477,563	438,040	0.09
Sumitomo Mitsui Trust Holdings Inc	JPY	6,400	235,117	232,025	0.05
Sumitomo Realty & Development Co Ltd	JPY	2,000	65,307	71,431	0.02
Sumitomo Rubber Industries Ltd	JPY	1,400	19,398	16,191	0.00
Sundrug Co Ltd	JPY	800	33,077	21,652	0.00
Suntory Beverage & Food Ltd	JPY	1,400	53,053	60,878	0.01
Suzuken Co Ltd Via Aichi Japan	JPY	800	41,762	46,928	0.01
Suzuki Motor Corp	JPY	1,600	52,124	75,203	0.02
Systemex Corp	JPY	3,300	206,518	215,232	0.05
T&D Holdings Inc	JPY	5,800	71,743	62,958	0.01
Taiheiyo Cement Corp	JPY	800	26,402	24,206	0.01
Taisei Corp	JPY	2,000	73,799	72,675	0.02
Taisho Pharmaceutical Holdings Co Ltd	JPY	1,000	79,758	76,759	0.02
Taiyo Nippon Sanso Corp	JPY	700	6,582	14,865	0.00
Takeda Pharmaceutical Co Ltd	JPY	15,237	529,407	540,663	0.11
TDK Corp	JPY	1,000	62,217	77,409	0.02
Teijin Ltd	JPY	1,400	24,097	23,870	0.01
Terumo Corp	JPY	4,600	76,465	137,052	0.03
THK Co Ltd	JPY	500	8,141	11,950	0.00
Tobu Railway Co Ltd	JPY	2,000	42,958	58,288	0.01
Toho Co Ltd	JPY	900	20,195	38,259	0.01
Toho Gas Co Ltd	JPY	800	23,275	29,441	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Japan (continued)					
Tohoku Electric Power Co Inc	JPY	4,400	57,384	44,474	0.01
Tokio Marine Holdings Inc	JPY	5,300	195,942	265,590	0.06
Tokyo Century Corp	JPY	400	18,036	16,874	0.00
Tokyo Electron Ltd	JPY	1,400	113,245	196,473	0.04
Tokyo Gas Co Ltd	JPY	7,400	181,610	174,285	0.04
Tokyu Corp	JPY	9,700	144,310	172,050	0.04
Tokyu Fudosan Holdings Corp	JPY	4,400	27,214	24,299	0.01
Toppan Printing Co Ltd	JPY	2,900	48,831	44,009	0.01
Toray Industries Inc	JPY	24,900	229,829	189,327	0.04
Tosoh Corp	JPY	2,900	61,852	40,779	0.01
TOTO Ltd	JPY	1,700	57,415	67,138	0.01
Toyo Seikan Group Holdings Ltd	JPY	600	8,882	11,906	0.00
Toyo Suisan Kaisha Ltd	JPY	700	25,928	28,847	0.01
Toyoda Gosei Co Ltd	JPY	500	9,883	9,750	0.00
Toyota Industries Corp	JPY	600	28,723	33,024	0.01
Toyota Motor Corp	JPY	26,000	1,538,289	1,613,960	0.34
Toyota Tsusho Corp	JPY	2,000	60,677	60,609	0.01
Trend Micro Inc	JPY	1,100	39,372	49,058	0.01
Tsuruha Holdings Inc	JPY	400	41,465	36,978	0.01
Unicharm Corp	JPY	4,100	87,433	123,449	0.03
United Urban Investment Corp REIT	JPY	11	14,406	18,439	0.00
USS Co Ltd	JPY	2,400	43,303	47,292	0.01
Welcia Holdings Co Ltd	JPY	600	21,779	24,420	0.01
West Japan Railway Co	JPY	1,400	86,556	113,258	0.02
Yahoo Japan Corp	JPY	25,400	94,643	74,498	0.02
Yakult Honsha Co Ltd	JPY	1,000	54,046	58,938	0.01
Yamada Denki Co Ltd	JPY	1,600	7,653	7,084	0.00
Yamaha Corp	JPY	2,300	64,343	109,300	0.02
Yamaha Motor Co Ltd	JPY	2,900	62,367	51,545	0.01
Yamato Holdings Co Ltd	JPY	600	11,933	12,202	0.00
Yamazaki Baking Co Ltd	JPY	1,200	28,063	18,144	0.00
Yaskawa Electric Corp	JPY	4,300	97,993	146,074	0.03
Yokogawa Electric Corp	JPY	3,800	56,593	74,490	0.02
Yokohama Rubber Co Ltd	JPY	600	10,479	11,027	0.00
Total Japan			32,146,278	35,714,187	7.55
Luxembourg					
ArcelorMittal	EUR	3,313	49,491	59,370	0.01
Aroundtown SA	EUR	6,977	58,247	57,573	0.01
Eurofins Scientific SE	EUR	120	57,006	53,159	0.01
Millicom International Cellular SA-SDR	SEK	1,242	74,168	69,943	0.02
RTL Group SA	EUR	409	35,381	20,978	0.01
SES SA	EUR	7,141	168,745	111,817	0.02
Tenaris SA	EUR	4,348	56,023	56,992	0.01
Total Luxembourg			499,061	429,832	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Macau					
MGM China Holdings Ltd	HKD	4,800	6,305	8,159	0.00
Sands China Ltd	HKD	45,200	200,615	216,092	0.05
Total Macau			206,920	224,251	0.05
Mauritius					
Golden Agri-Resources Ltd	SGD	100,400	19,687	21,520	0.00
Total Mauritius			19,687	21,520	0.00
Mexico					
Fresnillo PLC	GBP	2,541	36,983	28,142	0.01
Total Mexico			36,983	28,142	0.01
Netherlands					
ABN AMRO Group NV	EUR	3,864	79,745	82,792	0.02
Adyen NV	EUR	53	43,371	40,958	0.01
Aegon NV	EUR	31,684	179,499	157,966	0.03
Akzo Nobel NV	EUR	4,015	313,341	377,854	0.08
ASML Holding NV	EUR	7,987	1,190,972	1,671,225	0.35
EXOR NV	EUR	871	45,910	61,101	0.01
Fiat Chrysler Automobiles NV	EUR	5,396	50,090	75,374	0.02
Heineken Holding NV	EUR	1,188	95,295	124,872	0.03
Heineken NV	EUR	2,561	243,455	286,222	0.06
ING Groep NV	EUR	37,464	553,352	435,002	0.09
Koninklijke Ahold Delhaize NV	EUR	12,058	230,967	271,585	0.06
Koninklijke DSM NV	EUR	3,524	245,697	436,228	0.09
Koninklijke KPN NV	EUR	60,921	211,261	187,318	0.04
Koninklijke Philips NV	EUR	9,193	311,673	399,758	0.09
Koninklijke Vopak NV	EUR	1,425	61,621	65,804	0.01
NN Group NV	EUR	3,140	103,959	126,585	0.03
NXP Semiconductors NV	USD	3,017	293,269	294,489	0.06
QIAGEN NV	EUR	2,835	82,722	115,225	0.02
Randstad NV	EUR	2,554	155,575	140,480	0.03
Wolters Kluwer NV	EUR	5,855	272,237	426,865	0.09
Total Netherlands			4,764,011	5,777,703	1.22
New Zealand					
a2 Milk Co Ltd	NZD	6,451	49,509	63,562	0.01
Auckland International Airport Ltd	NZD	17,113	67,864	113,215	0.03
Fisher & Paykel Healthcare Corp Ltd	NZD	5,691	51,382	59,094	0.01
Fletcher Building Ltd	NZD	15,775	72,698	51,387	0.01
Meridian Energy Ltd	NZD	14,032	22,905	44,767	0.01
Ryman Healthcare Ltd	NZD	4,905	32,546	38,710	0.01
Spark New Zealand Ltd	NZD	16,245	39,141	43,644	0.01
Total New Zealand			336,045	414,379	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Norway					
Aker BP ASA	NOK	480	17,264	13,771	0.00
DNB ASA	NOK	8,636	111,387	160,747	0.03
Gjensidige Forsikring ASA	NOK	1,688	26,038	34,013	0.01
Marine Harvest ASA	NOK	7,380	135,793	172,640	0.04
Norsk Hydro ASA	NOK	21,462	125,769	76,775	0.02
Orkla ASA	NOK	15,939	151,072	141,480	0.03
Schibsted ASA	NOK	1,490	34,103	38,866	0.01
Statoil ASA	NOK	18,151	307,632	358,611	0.07
Telenor ASA	NOK	13,923	273,160	295,736	0.06
Yara International ASA	NOK	1,850	72,360	89,787	0.02
Total Norway			<u>1,254,578</u>	<u>1,382,426</u>	<u>0.29</u>
Portugal					
EDP - Energias de Portugal SA	EUR	51,127	184,077	194,583	0.04
Galp Energia SGPS SA	EUR	9,042	109,314	139,267	0.03
Jeronimo Martins SGPS SA	EUR	5,824	90,068	93,948	0.02
Total Portugal			<u>383,459</u>	<u>427,798</u>	<u>0.09</u>
Singapore					
Ascendas REIT	SGD	35,062	64,171	80,856	0.02
CapitaLand Commercial Trust REIT	SGD	13,616	13,521	21,839	0.00
CapitaLand Ltd	SGD	50,400	119,222	131,499	0.03
CapitaLand Mall Trust REIT	SGD	35,100	50,738	68,231	0.01
City Developments Ltd	SGD	8,400	64,484	58,796	0.01
ComfortDelGro Corp Ltd	SGD	19,000	33,776	37,356	0.01
DBS Group Holdings Ltd	SGD	33,713	460,993	646,875	0.14
Genting Singapore Ltd	SGD	68,861	40,795	46,825	0.01
Jardine Cycle & Carriage Ltd	SGD	838	16,469	22,440	0.01
Keppel Corp Ltd	SGD	40,900	197,131	201,333	0.04
Oversea-Chinese Banking Corp Ltd	SGD	30,029	195,413	253,025	0.05
SATS Ltd	SGD	2,700	10,043	10,417	0.00
Sembcorp Industries Ltd	SGD	32,160	69,469	57,286	0.01
Singapore Airlines Ltd	SGD	9,200	69,154	63,036	0.01
Singapore Exchange Ltd	SGD	6,500	33,169	38,050	0.01
Singapore Press Holdings Ltd	SGD	13,700	38,364	24,708	0.01
Singapore Technologies Engineering Ltd	SGD	56,700	135,188	173,501	0.04
Singapore Telecommunications Ltd	SGD	160,800	429,216	415,980	0.09
Suntec Real Estate Investment Trust REIT	SGD	2,900	2,971	4,158	0.00
United Overseas Bank Ltd	SGD	12,192	166,111	235,468	0.05
UOL Group Ltd	SGD	1,152	6,183	6,429	0.00
Venture Corp Ltd	SGD	1,700	18,769	20,469	0.00
Wilmar International Ltd	SGD	11,000	23,526	30,082	0.01
Total Singapore			<u>2,258,876</u>	<u>2,648,659</u>	<u>0.56</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
South Africa					
Investec PLC	GBP	11,690	73,111	76,026	0.02
Mondi PLC	GBP	7,099	164,425	161,725	0.03
Total South Africa			237,536	237,751	0.05
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	3,386	102,681	135,383	0.03
ACS Actividades de Construccion y Servicios SA–Rights	EUR	3,386	0	5,321	0.00
Aena SME SA	EUR	653	84,701	129,616	0.03
Amadeus IT Group SA	EUR	8,418	469,457	667,790	0.14
Banco Bilbao Vizcaya Argentaria SA	EUR	122,659	996,740	686,827	0.15
Banco de Sabadell SA	EUR	49,748	85,486	51,611	0.01
Banco Santander SA	EUR	188,750	951,370	877,098	0.19
Bankia SA	EUR	9,546	46,800	22,590	0.01
Bankinter SA	EUR	4,579	32,791	31,590	0.01
CaixaBank SA	EUR	32,218	116,955	92,385	0.02
Cellnex Telecom SA	EUR	1,838	62,253	68,110	0.01
Enagas SA	EUR	4,004	107,680	107,017	0.02
Endesa SA	EUR	6,320	134,262	162,729	0.03
Ferrovial SA	EUR	10,754	214,596	275,672	0.06
Gas Natural SDG SA	EUR	6,823	141,388	188,268	0.04
Grifols SA	EUR	3,218	74,212	95,281	0.02
Iberdrola SA	EUR	110,356	718,923	1,101,654	0.23
Industria de Diseno Textil SA	EUR	20,192	702,300	608,209	0.13
Mapfre SA	EUR	1,856	4,888	5,434	0.00
Red Electrica Corp SA	EUR	7,690	162,293	160,391	0.03
Repsol SA	EUR	26,372	437,045	413,997	0.09
Repsol SA–Rights	EUR	26,372	0	14,650	0.00
Siemens Gamesa Renewable Energy SA	EUR	1,943	33,569	32,350	0.01
Telefonica SA	EUR	42,355	462,554	348,297	0.07
Total Spain			6,142,944	6,282,270	1.33
Sweden					
Alfa Laval AB	SEK	6,264	125,004	136,782	0.03
Assa Abloy AB	SEK	19,829	397,405	448,590	0.10
Atlas Copco AB	SEK	15,355	404,951	491,190	0.10
Atlas Copco AB	SEK	5,594	120,490	160,617	0.03
Autoliv Inc	USD	603	45,510	42,518	0.01
Boliden AB	SEK	5,411	122,594	138,480	0.03
Electrolux AB	SEK	4,367	118,590	111,691	0.02
Epiroc AB	SEK	6,700	52,141	69,815	0.01
Epiroc AB	SEK	3,849	25,321	38,157	0.01
Essity AB	SEK	11,868	328,130	365,063	0.08
Hennes & Mauritz AB	SEK	15,379	463,276	274,091	0.06
Hexagon AB	SEK	2,413	77,090	134,093	0.03
Husqvarna AB	SEK	7,453	69,022	69,773	0.01
ICA Gruppen AB	SEK	1,563	53,897	67,249	0.01
Industrivarden AB	SEK	1,484	30,461	32,917	0.01
Investor AB	SEK	5,901	224,801	283,723	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Sweden (continued)					
Kinnevik AB	SEK	4,593	134,337	119,550	0.03
L E Lundbergforetagen AB	SEK	86	3,326	3,222	0.00
Lundin Petroleum AB	SEK	2,958	41,419	91,786	0.02
Sandvik AB	SEK	23,096	311,895	424,670	0.09
Securitas AB	SEK	4,365	65,748	76,638	0.02
Skandinaviska Enskilda Banken AB	SEK	30,005	355,439	277,859	0.06
Skanska AB	SEK	7,417	160,245	134,059	0.03
SKF AB	SEK	8,611	165,672	158,471	0.03
Svenska Handelsbanken AB	SEK	14,641	209,608	144,987	0.03
Swedbank AB	SEK	16,589	412,408	249,330	0.05
Swedish Match AB	SEK	3,312	118,437	139,931	0.03
Tele2 AB	SEK	9,274	108,142	135,439	0.03
Telefonaktiebolaget LM Ericsson	SEK	23,567	177,638	223,777	0.05
Telia Co AB	SEK	51,479	250,508	228,815	0.05
Volvo AB	SEK	30,178	456,135	479,266	0.10
Total Sweden			5,629,640	5,752,549	1.22
Switzerland					
ABB Ltd	CHF	32,209	678,845	647,153	0.14
Adecco Group AG	CHF	2,667	192,342	160,458	0.03
Alcon Inc	CHF	5,595	325,617	345,914	0.07
Baloise Holding AG	CHF	327	46,991	57,954	0.01
Barry Callebaut AG	CHF	42	61,362	84,345	0.02
Chocoladefabriken Lindt & Spruengli AG	CHF	3	18,752	21,862	0.00
Chocoladefabriken Lindt & Spruengli AG	CHF	1	68,732	81,436	0.02
Chubb Ltd	USD	4,644	588,817	684,015	0.15
Cie Financiere Richemont SA	CHF	9,159	763,072	778,186	0.16
Clariant AG	CHF	2,728	67,726	55,525	0.01
Coca-Cola HBC AG	GBP	3,294	83,059	124,594	0.03
Credit Suisse Group AG	CHF	28,789	476,276	345,616	0.07
Dufry AG	CHF	90	12,126	7,632	0.00
EMS-Chemie Holding AG	CHF	80	49,597	51,979	0.01
Garmin Ltd	USD	1,304	57,128	104,059	0.02
Geberit AG	CHF	729	288,576	340,948	0.07
Givaudan SA	CHF	180	353,722	508,800	0.11
Glencore PLC	GBP	109,048	214,367	379,370	0.08
Julius Baer Group Ltd	CHF	2,084	80,441	92,893	0.02
Kuehne + Nagel International AG	CHF	958	150,601	142,374	0.03
LafargeHolcim Ltd	CHF	3,744	180,832	183,053	0.04
Lonza Group AG	CHF	1,447	299,626	488,863	0.10
Nestle SA	CHF	58,363	4,460,568	6,049,400	1.28
Pargesa Holding SA	CHF	339	27,001	26,164	0.01
Partners Group Holding AG	CHF	138	58,431	108,560	0.02
Roche Holding AG	CHF	7,223	1,838,316	2,034,663	0.43
Schindler Holding AG	CHF	374	56,528	83,354	0.02
Schindler Holding AG	CHF	317	45,812	69,317	0.02
SGS SA	CHF	100	211,853	255,077	0.05
Sika AG	CHF	1,157	71,006	197,699	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
Switzerland (continued)					
Sonova Holding AG	CHF	509	73,099	115,791	0.02
STMicroelectronics NV	EUR	12,611	225,045	224,038	0.05
Straumann Holding AG	CHF	96	61,277	84,815	0.02
Swatch Group AG	CHF	179	66,038	51,313	0.01
Swatch Group AG	CHF	933	64,498	50,573	0.01
Swiss Life Holding AG	CHF	247	77,878	122,563	0.03
Swiss Prime Site AG	CHF	1,002	81,095	87,611	0.02
Swiss Re AG	CHF	5,964	530,157	607,043	0.13
Swisscom AG	CHF	472	233,175	237,259	0.05
TE Connectivity Ltd	USD	6,772	488,517	648,622	0.14
Temenos AG	CHF	483	73,790	86,519	0.02
UBS Group AG	CHF	73,636	1,042,211	876,080	0.19
Vifor Pharma AG	CHF	800	103,983	115,733	0.02
Zurich Insurance Group AG	CHF	2,975	790,874	1,037,131	0.22
Total Switzerland			<u>15,739,759</u>	<u>18,856,354</u>	<u>3.99</u>
United Arab Emirates					
NMC Health PLC	GBP	1,009	42,018	30,858	0.01
Total United Arab Emirates			<u>42,018</u>	<u>30,858</u>	<u>0.01</u>
United Kingdom					
3i Group PLC	GBP	18,386	159,414	260,558	0.06
Admiral Group PLC	GBP	2,087	48,916	58,647	0.01
Anglo American PLC	GBP	10,020	107,604	286,229	0.06
Aon PLC	USD	2,489	249,750	480,327	0.10
Aptiv PLC	USD	3,109	207,642	251,301	0.05
Ashtead Group PLC	GBP	4,691	71,185	134,569	0.03
Associated British Foods PLC	GBP	6,858	279,012	214,975	0.05
AstraZeneca PLC	GBP	24,484	1,630,626	2,006,132	0.42
Auto Trader Group PLC	GBP	7,994	38,607	55,733	0.01
Aviva PLC	GBP	73,301	493,075	388,554	0.08
Barclays PLC	GBP	158,653	551,879	302,473	0.06
Barratt Developments PLC	GBP	17,611	158,374	128,340	0.03
Berkeley Group Holdings PLC	GBP	2,383	99,631	113,155	0.02
BP PLC	GBP	237,032	1,338,985	1,654,965	0.35
British American Tobacco PLC	GBP	21,795	1,130,513	762,531	0.16
British Land Co PLC REIT	GBP	17,581	174,546	120,469	0.03
BT Group PLC	GBP	162,869	804,516	407,229	0.09
Bunzl PLC	GBP	3,535	101,788	93,444	0.02
Burberry Group PLC	GBP	7,951	173,278	188,420	0.04
Capri Holdings Ltd	USD	1,304	55,290	45,223	0.01
Centrica PLC	GBP	49,898	155,232	55,745	0.01
CNH Industrial NV	EUR	20,712	200,803	212,706	0.04
Coca-Cola European Partners PLC	USD	4,260	182,606	240,690	0.05
Compass Group PLC	GBP	15,796	281,061	379,354	0.08
Croda International PLC	GBP	2,359	111,638	153,718	0.03
Diageo PLC	GBP	45,766	1,396,420	1,971,058	0.42
Direct Line Insurance Group PLC	GBP	10,167	48,906	42,933	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United Kingdom (continued)					
easyJet PLC	GBP	2,763	66,539	33,519	0.01
Evraz PLC	GBP	2,391	18,205	20,242	0.00
Experian PLC	GBP	9,038	153,449	274,224	0.06
Ferguson PLC	GBP	4,624	297,881	329,558	0.07
GlaxoSmithKline PLC	GBP	51,893	1,018,983	1,041,253	0.22
Halma PLC	GBP	3,594	82,832	92,397	0.02
Hargreaves Lansdown PLC	GBP	2,740	51,499	66,919	0.01
HSBC Holdings PLC	GBP	188,061	1,702,245	1,572,259	0.33
Imperial Brands PLC	GBP	9,139	462,536	214,805	0.05
Informa PLC	GBP	23,494	214,228	249,672	0.05
InterContinental Hotels Group PLC	GBP	3,043	154,079	200,303	0.04
Intertek Group PLC	GBP	3,199	164,389	224,007	0.05
ITV PLC	GBP	65,160	202,260	89,564	0.02
J Sainsbury PLC	GBP	33,799	112,236	84,290	0.02
John Wood Group PLC	GBP	11,879	111,674	68,335	0.01
Johnson Matthey PLC	GBP	3,714	153,687	157,356	0.03
Kingfisher PLC	GBP	37,546	178,594	102,690	0.02
Land Securities Group PLC REIT	GBP	14,413	236,635	152,837	0.03
Legal & General Group PLC	GBP	114,677	406,387	393,334	0.08
Liberty Global PLC	USD	100	3,105	2,699	0.00
Liberty Global PLC	USD	6,909	263,050	183,296	0.04
Lloyds Banking Group PLC	GBP	680,648	709,665	490,217	0.10
London Stock Exchange Group PLC	GBP	5,880	321,977	410,544	0.09
Marks & Spencer Group PLC	GBP	38,068	198,306	102,082	0.02
Meggitt PLC	GBP	28,225	191,183	188,231	0.04
Melrose Industries PLC	GBP	34,861	91,185	80,239	0.02
Merlin Entertainments PLC	GBP	14,187	86,911	81,089	0.02
Micro Focus International PLC	GBP	3,028	94,519	79,541	0.02
National Grid PLC	GBP	65,503	884,595	696,770	0.15
Next PLC	GBP	2,684	243,630	188,764	0.04
Nielsen Holdings PLC	USD	4,490	187,571	101,474	0.02
Ocado Group PLC	GBP	5,379	82,435	79,891	0.02
Pearson PLC	GBP	14,637	196,045	152,642	0.03
Pentair PLC	USD	2,500	90,913	93,000	0.02
Persimmon PLC	GBP	2,843	90,066	72,257	0.02
Prudential PLC	GBP	24,988	545,626	545,726	0.12
Reckitt Benckiser Group PLC	GBP	6,526	595,143	516,113	0.11
RELX PLC	GBP	36,227	699,985	880,396	0.19
Rentokil Initial PLC	GBP	35,018	168,977	177,156	0.04
Rio Tinto Ltd	AUD	3,722	160,892	271,012	0.06
Rio Tinto PLC	GBP	11,683	431,083	725,679	0.15
Rolls-Royce Holdings PLC	GBP	21,585	230,056	230,868	0.05
Royal Bank of Scotland Group PLC	GBP	44,638	180,827	124,870	0.03
RSA Insurance Group PLC	GBP	9,315	59,644	68,381	0.01
Sage Group PLC	GBP	8,796	70,629	89,826	0.02
Schroders PLC	GBP	2,423	101,494	94,054	0.02
Segro PLC REIT	GBP	18,011	114,542	167,381	0.04
Severn Trent PLC	GBP	2,005	65,315	52,260	0.01
Smith & Nephew PLC	GBP	10,240	185,502	222,203	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United Kingdom (continued)					
Smiths Group PLC	GBP	10,625	188,383	211,626	0.04
Spirax-Sarco Engineering PLC	GBP	1,394	155,586	162,955	0.03
SSE PLC	GBP	19,387	386,563	276,841	0.06
St James's Place PLC	GBP	4,319	54,776	60,355	0.01
Standard Chartered PLC	GBP	52,378	500,809	476,096	0.10
Standard Life Aberdeen PLC	GBP	20,850	124,321	78,174	0.02
Taylor Wimpey PLC	GBP	60,756	169,479	121,979	0.03
TechnipFMC PLC	USD	7,626	211,843	197,818	0.04
Tesco PLC	GBP	69,214	175,995	199,697	0.04
Unilever NV	EUR	14,505	644,391	884,720	0.19
Unilever PLC	GBP	11,037	484,487	687,520	0.15
United Utilities Group PLC	GBP	11,720	147,555	116,763	0.02
Vodafone Group PLC	GBP	392,386	1,178,617	645,811	0.14
Weir Group PLC	GBP	2,277	40,808	44,817	0.01
Whitbread PLC	GBP	3,490	211,665	205,607	0.04
Wm Morrison Supermarkets PLC	GBP	43,983	118,161	112,738	0.02
WPP PLC	GBP	24,341	470,172	306,752	0.06
Total United Kingdom			28,648,117	28,335,972	5.99
United States					
3M Co	USD	11,137	2,012,520	1,930,488	0.41
Abbott Laboratories	USD	18,681	1,113,746	1,571,072	0.33
AbbVie Inc	USD	13,946	886,099	1,014,153	0.21
ABIOMED Inc	USD	401	148,430	104,456	0.02
Activision Blizzard Inc	USD	6,922	305,736	326,718	0.07
Acuity Brands Inc	USD	401	75,007	55,302	0.01
Adobe Systems Inc	USD	9,219	1,441,152	2,716,378	0.57
Advance Auto Parts Inc	USD	702	118,561	108,206	0.02
Advanced Micro Devices Inc	USD	8,727	121,414	265,039	0.06
AES Corp	USD	6,826	77,002	114,404	0.02
Affiliated Managers Group Inc	USD	601	76,510	55,376	0.01
Aflac Inc	USD	4,325	134,111	237,053	0.05
Agilent Technologies Inc	USD	7,022	379,039	524,333	0.11
AGNC Investment Corp REIT	USD	702	13,612	11,808	0.00
Air Products & Chemicals Inc	USD	2,306	321,213	522,009	0.11
Akamai Technologies Inc	USD	1,706	108,443	136,719	0.03
Albemarle Corp	USD	1,103	67,163	77,662	0.02
Alexandria Real Estate Equities Inc REIT	USD	1,103	112,733	155,622	0.03
Alexion Pharmaceuticals Inc	USD	1,204	173,782	157,700	0.03
Align Technology Inc	USD	802	140,891	219,507	0.05
Alleghany Corp	USD	100	46,816	68,111	0.01
Alliance Data Systems Corp	USD	501	125,289	70,205	0.01
Alliant Energy Corp	USD	2,909	101,677	142,774	0.03
Allstate Corp	USD	3,512	223,274	357,135	0.08
Ally Financial Inc	USD	4,014	88,827	124,394	0.03
Alnylam Pharmaceuticals Inc	USD	501	67,412	36,353	0.01
Alphabet Inc	USD	5,786	5,377,691	6,254,145	1.32
Alphabet Inc	USD	5,767	5,455,830	6,244,508	1.32

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Altice USA Inc	USD	800	19,337	19,480	0.00
Altria Group Inc	USD	17,856	1,022,559	845,482	0.18
Amazon.com Inc	USD	3,883	2,784,834	7,352,965	1.56
AMERCO	USD	101	35,807	38,234	0.01
Ameren Corp	USD	2,708	122,492	203,398	0.04
American Airlines Group Inc	USD	802	32,272	26,153	0.01
American Electric Power Co Inc	USD	5,015	304,787	441,370	0.09
American Express Co	USD	13,543	1,177,308	1,671,748	0.35
American Financial Group Inc	USD	803	80,132	82,283	0.02
American International Group Inc	USD	8,593	494,604	457,835	0.10
American Tower Corp REIT	USD	4,226	510,303	864,006	0.18
American Water Works Co Inc	USD	1,907	133,121	221,212	0.05
Ameriprise Financial Inc	USD	1,465	165,614	212,659	0.05
AmerisourceBergen Corp	USD	1,604	139,513	136,757	0.03
AMETEK Inc	USD	1,706	99,434	154,973	0.03
Amgen Inc	USD	7,620	1,217,095	1,404,214	0.30
Amphenol Corp	USD	2,910	172,698	279,185	0.06
Anadarko Petroleum Corp	USD	2,409	147,721	169,979	0.04
Analog Devices Inc	USD	2,778	163,142	313,553	0.07
Annaly Capital Management Inc REIT	USD	4,373	45,066	39,925	0.01
ANSYS Inc	USD	802	88,442	164,266	0.03
Anthem Inc	USD	1,308	193,855	369,131	0.08
AO Smith Corp	USD	1,506	62,012	71,023	0.02
Apache Corp	USD	3,514	145,320	101,801	0.02
Apple Inc	USD	44,172	5,357,173	8,742,522	1.85
Applied Materials Inc	USD	18,963	655,529	851,628	0.18
Aramark	USD	2,407	84,032	86,796	0.02
Archer-Daniels-Midland Co	USD	5,613	242,471	229,010	0.05
Arconic Inc	USD	6,282	135,003	162,201	0.03
Arista Networks Inc	USD	501	93,399	130,070	0.03
Arrow Electronics Inc	USD	702	43,321	50,032	0.01
Arthur J Gallagher & Co	USD	2,007	93,467	175,793	0.04
Assurant Inc	USD	601	51,493	63,934	0.01
AT&T Inc	USD	68,096	2,083,641	2,281,897	0.48
Athene Holding Ltd	USD	502	24,253	21,616	0.00
Atmos Energy Corp	USD	1,204	93,319	127,094	0.03
Autodesk Inc	USD	4,213	358,912	686,298	0.15
Automatic Data Processing Inc	USD	5,511	581,882	911,134	0.19
AutoZone Inc	USD	97	67,420	106,649	0.02
AvalonBay Communities Inc REIT	USD	1,427	251,628	289,938	0.06
Avery Dennison Corp	USD	1,003	80,834	116,027	0.02
Axa Equitable Holdings Inc	USD	1,000	21,553	20,900	0.00
Axalta Coating Systems Ltd	USD	4,010	110,310	119,378	0.03
Baker Hughes a GE Co	USD	9,807	355,358	241,546	0.05
Ball Corp	USD	3,404	125,146	238,246	0.05
Bank of America Corp	USD	85,977	1,566,920	2,493,333	0.53
Bank of New York Mellon Corp	USD	8,719	361,536	384,944	0.08
Baxter International Inc	USD	3,354	159,731	274,693	0.06
BB&T Corp	USD	9,428	404,761	463,198	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Becton Dickinson and Co	USD	2,337	347,539	588,947	0.12
Berkshire Hathaway Inc	USD	12,534	1,839,471	2,671,873	0.57
Best Buy Co Inc	USD	4,764	225,724	332,194	0.07
Biogen Inc	USD	2,048	545,759	478,966	0.10
BioMarin Pharmaceutical Inc	USD	2,147	208,010	183,891	0.04
BlackRock Inc	USD	2,207	868,438	1,035,745	0.22
Booking Holdings Inc	USD	401	603,442	751,759	0.16
BorgWarner Inc	USD	2,405	99,569	100,962	0.02
Boston Properties Inc REIT	USD	1,505	177,194	194,145	0.04
Boston Scientific Corp	USD	6,674	125,349	286,849	0.06
Brighthouse Financial Inc	USD	501	25,332	18,382	0.00
Bristol-Myers Squibb Co	USD	17,253	1,048,662	782,424	0.17
Broadcom Inc	USD	1,998	305,040	575,144	0.12
Broadridge Financial Solutions Inc	USD	1,204	94,091	153,727	0.03
Brown-Forman Corp	USD	3,209	135,675	177,875	0.04
Bunge Ltd	USD	2,809	197,349	156,489	0.03
Burlington Stores Inc	USD	600	96,998	102,090	0.02
Cabot Oil & Gas Corp	USD	2,507	59,061	57,561	0.01
Cadence Design Systems Inc	USD	5,315	193,058	376,355	0.08
Camden Property Trust REIT	USD	1,003	78,267	104,703	0.02
Campbell Soup Co	USD	3,611	182,802	144,693	0.03
Capital One Financial Corp	USD	4,087	336,303	370,854	0.08
Cardinal Health Inc	USD	6,115	419,179	288,017	0.06
CarMax Inc	USD	1,605	94,191	139,362	0.03
Carnival Corp	USD	2,106	109,549	98,034	0.02
Carnival PLC	GBP	537	30,869	23,777	0.01
Caterpillar Inc	USD	11,135	1,106,072	1,517,589	0.32
Cboe Global Markets Inc	USD	602	60,298	62,385	0.01
CBRE Group Inc	USD	6,520	232,258	334,476	0.07
CBS Corp	USD	1,829	77,551	91,267	0.02
CDK Global Inc	USD	1,203	63,686	59,476	0.01
CDW Corp	USD	1,105	48,238	122,655	0.03
Celanese Corp	USD	1,405	85,499	151,459	0.03
Celgene Corp	USD	6,924	772,623	640,055	0.14
Centene Corp	USD	3,110	109,010	163,088	0.03
CenterPoint Energy Inc	USD	4,306	106,156	123,281	0.03
CenturyLink Inc	USD	9,817	203,520	115,448	0.02
Cerner Corp	USD	2,940	176,367	215,502	0.05
CF Industries Holdings Inc	USD	1,233	53,258	57,593	0.01
CH Robinson Worldwide Inc	USD	1,505	104,463	126,947	0.03
Charles Schwab Corp	USD	11,939	374,784	479,828	0.10
Charter Communications Inc	USD	792	175,502	312,983	0.07
Chemours Co	USD	802	40,346	19,248	0.00
Cheniere Energy Inc	USD	2,401	113,170	164,348	0.03
Chevron Corp	USD	22,300	2,643,227	2,775,012	0.59
Chipotle Mexican Grill Inc	USD	301	163,883	220,597	0.05
Church & Dwight Co Inc	USD	3,005	158,249	219,545	0.05
Cigna Corp	USD	3,909	636,365	615,863	0.13
Cimarex Energy Co	USD	1,003	101,057	59,508	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Cincinnati Financial Corp	USD	848	48,538	87,912	0.02
Cintas Corp	USD	1,103	163,601	261,731	0.06
Cisco Systems Inc	USD	41,845	1,261,098	2,290,177	0.48
CIT Group Inc	USD	1,002	43,667	52,645	0.01
Citigroup Inc	USD	16,412	897,360	1,149,332	0.24
Citizens Financial Group Inc	USD	4,315	103,117	152,578	0.03
Citrix Systems Inc	USD	1,104	65,970	108,347	0.02
Clorox Co	USD	2,508	314,324	384,000	0.08
CME Group Inc	USD	3,510	365,606	681,326	0.14
CMS Energy Corp	USD	5,312	231,123	307,618	0.07
Coca-Cola Co	USD	38,522	1,606,252	1,961,540	0.41
Cognex Corp	USD	1,405	96,061	67,412	0.01
Cognizant Technology Solutions Corp	USD	5,919	377,088	375,205	0.08
Colgate-Palmolive Co	USD	16,149	1,107,939	1,157,399	0.24
Comcast Corp	USD	21,384	652,926	904,116	0.19
Comerica Inc	USD	1,506	70,105	109,396	0.02
CommScope Holding Co Inc	USD	2,507	85,802	39,435	0.01
Conagra Brands Inc	USD	4,913	155,063	130,293	0.03
Concho Resources Inc	USD	1,002	112,934	103,386	0.02
ConocoPhillips	USD	21,235	1,202,087	1,295,335	0.27
Consolidated Edison Inc	USD	6,010	449,159	526,957	0.11
Constellation Brands Inc	USD	1,605	238,663	316,089	0.07
Continental Resources Inc	USD	502	16,958	21,129	0.00
Cooper Cos Inc	USD	502	86,961	169,119	0.04
Copart Inc	USD	2,302	127,929	172,051	0.04
Corning Inc	USD	6,118	140,385	203,301	0.04
Corteva Inc	USD	9,067	301,303	268,111	0.06
CoStar Group Inc	USD	201	40,932	111,366	0.02
Costco Wholesale Corp	USD	4,208	793,863	1,112,006	0.24
Coty Inc	USD	1,528	28,717	20,475	0.00
Crown Castle International Corp REIT	USD	3,915	381,742	510,320	0.11
Crown Holdings Inc	USD	800	34,844	48,880	0.01
CSX Corp	USD	9,729	399,200	752,733	0.16
Cummins Inc	USD	2,510	358,295	430,063	0.09
CVS Health Corp	USD	11,021	1,105,755	600,534	0.13
Danaher Corp	USD	6,411	630,088	916,260	0.19
Darden Restaurants Inc	USD	1,204	82,657	146,563	0.03
DaVita Inc	USD	1,605	115,196	90,297	0.02
Deere & Co	USD	3,109	305,295	515,192	0.11
Dell Technologies	USD	1,292	6,326	65,634	0.01
Delta Air Lines Inc	USD	1,807	87,848	102,547	0.02
DENTSPLY SIRONA Inc	USD	2,208	126,735	128,859	0.03
Devon Energy Corp	USD	4,915	181,412	140,176	0.03
DexCom Inc	USD	1,000	128,659	149,840	0.03
Diamondback Energy Inc	USD	501	49,589	54,594	0.01
Digital Realty Trust Inc REIT	USD	2,006	198,526	236,287	0.05
Discover Financial Services	USD	3,411	194,039	264,659	0.06
Discovery Inc	USD	2,152	60,275	66,066	0.01
Discovery Inc	USD	2,523	100,669	71,779	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
DISH Network Corp	USD	1,405	79,002	53,966	0.01
Dollar General Corp	USD	1,405	109,402	189,900	0.04
Dollar Tree Inc	USD	1,200	90,765	128,868	0.03
Dominion Energy Inc	USD	7,362	518,256	569,230	0.12
Domino's Pizza Inc	USD	401	55,175	111,590	0.02
Dover Corp	USD	1,805	90,193	180,861	0.04
Dow Inc	USD	7,700	454,105	379,687	0.08
DR Horton Inc	USD	1,506	48,937	64,954	0.01
DTE Energy Co	USD	1,806	159,766	230,951	0.05
Duke Energy Corp	USD	7,356	564,761	649,093	0.14
Duke Realty Corp REIT	USD	4,012	87,780	126,819	0.03
Dupont De Nemours Inc	USD	9,067	806,298	680,660	0.14
DXC Technology Co	USD	2,711	180,621	149,512	0.03
E*TRADE Financial Corp	USD	2,409	73,444	107,441	0.02
East West Bancorp Inc	USD	1,405	79,903	65,712	0.01
Eastman Chemical Co	USD	1,404	98,256	109,273	0.02
Eaton Corp PLC	USD	4,715	257,176	392,665	0.08
Eaton Vance Corp	USD	602	20,576	25,964	0.01
eBay Inc	USD	9,131	242,862	360,675	0.08
Ecolab Inc	USD	5,315	664,885	1,049,394	0.22
Edison International	USD	2,510	164,406	169,199	0.04
Edwards Lifesciences Corp	USD	3,606	436,751	666,172	0.14
Elanco Animal Health Inc	USD	1,000	31,973	33,800	0.01
Electronic Arts Inc	USD	3,609	278,597	365,447	0.08
Eli Lilly & Co	USD	9,402	787,951	1,041,648	0.22
Emerson Electric Co	USD	3,812	179,903	254,337	0.05
Entergy Corp	USD	2,206	162,440	227,064	0.05
EOG Resources Inc	USD	2,809	219,098	261,686	0.06
EPAM Systems Inc	USD	500	86,249	86,550	0.02
Equinix Inc REIT	USD	1,550	603,921	781,650	0.17
Equity LifeStyle Properties Inc REIT	USD	400	48,662	48,536	0.01
Equity Residential REIT	USD	3,812	269,405	289,407	0.06
Erie Indemnity Co	USD	200	42,490	50,856	0.01
Essex Property Trust Inc REIT	USD	702	156,424	204,935	0.04
Estee Lauder Cos Inc	USD	2,207	211,987	404,124	0.09
Eversource Energy	USD	1,403	80,431	84,390	0.02
Eversource Energy	USD	6,506	370,054	492,895	0.10
Exact Sciences Corp	USD	600	62,164	70,824	0.02
Exelon Corp	USD	19,382	683,341	929,173	0.20
Expedia Group Inc	USD	1,429	169,620	190,100	0.04
Expeditors International of Washington Inc	USD	3,311	182,800	251,172	0.05
Extra Space Storage Inc REIT	USD	602	47,565	63,872	0.01
Exxon Mobil Corp	USD	40,339	3,096,007	3,091,178	0.65
F5 Networks Inc	USD	702	85,032	102,232	0.02
Facebook Inc	USD	22,353	2,964,809	4,314,129	0.91
FactSet Research Systems Inc	USD	700	194,447	200,592	0.04
Fastenal Co	USD	7,420	155,432	241,818	0.05
Federal Realty Investment Trust REIT	USD	803	109,867	103,394	0.02
FedEx Corp	USD	2,208	362,960	362,532	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Fidelity National Information Services Inc	USD	3,339	277,112	409,629	0.09
Fifth Third Bancorp	USD	6,624	133,660	184,810	0.04
First Data Corp	USD	6,406	118,003	173,410	0.04
First Republic Bank	USD	1,505	102,251	146,963	0.03
FirstEnergy Corp	USD	6,006	218,413	257,117	0.05
Fiserv Inc	USD	4,014	189,710	365,916	0.08
FleetCor Technologies Inc	USD	703	115,108	197,438	0.04
Flex Ltd	USD	4,386	50,012	41,974	0.01
FLIR Systems Inc	USD	1,705	63,447	92,241	0.02
Flowserve Corp	USD	1,605	66,428	84,567	0.02
FMC Corp	USD	1,305	51,908	108,250	0.02
FNF Group	USD	1,465	37,025	59,040	0.01
Ford Motor Co	USD	19,522	250,105	199,710	0.04
Fortinet Inc	USD	1,404	46,983	107,869	0.02
Fortive Corp	USD	3,430	159,924	279,614	0.06
Fortune Brands Home & Security Inc	USD	1,505	73,495	85,981	0.02
Fox Corp	USD	2,273	49,130	83,283	0.02
Fox Corp	USD	167	4,771	6,101	0.00
Franklin Resources Inc	USD	3,211	121,146	111,743	0.02
Gap Inc	USD	3,714	109,058	66,741	0.01
Gartner Inc	USD	703	62,601	113,141	0.02
General Electric Co	USD	64,140	1,533,152	673,470	0.14
General Mills Inc	USD	11,636	638,429	611,123	0.13
General Motors Co	USD	1,300	45,307	50,089	0.01
Genuine Parts Co	USD	2,107	187,572	218,243	0.05
Gilead Sciences Inc	USD	24,350	2,042,479	1,645,086	0.35
Global Payments Inc	USD	1,605	134,447	257,009	0.05
GoDaddy Inc	USD	1,202	84,039	84,320	0.02
Goldman Sachs Group Inc	USD	3,211	615,578	656,971	0.14
GrubHub Inc	USD	300	23,488	23,397	0.01
H&R Block Inc	USD	1,906	59,888	55,846	0.01
Halliburton Co	USD	8,228	322,780	187,105	0.04
Hanesbrands Inc	USD	2,909	84,554	50,093	0.01
Harley-Davidson Inc	USD	2,005	102,270	71,839	0.02
Harris Corp	USD	1,804	207,939	341,191	0.07
Hartford Financial Services Group Inc	USD	3,907	185,473	217,698	0.05
Hasbro Inc	USD	2,205	183,071	233,024	0.05
HCA Healthcare Inc	USD	2,708	220,208	366,040	0.08
HCP Inc REIT	USD	4,712	143,524	150,690	0.03
HD Supply Holdings Inc	USD	2,106	72,184	84,830	0.02
HEICO Corp	USD	400	48,533	53,524	0.01
HEICO Corp	USD	700	68,760	72,359	0.02
Helmerich & Payne Inc	USD	501	24,914	25,361	0.01
Henry Schein Inc	USD	2,911	174,103	203,479	0.04
Hershey Co	USD	1,404	136,665	188,178	0.04
Hess Corp	USD	5,218	251,356	331,708	0.07
Hewlett Packard Enterprise Co	USD	26,798	395,767	400,630	0.08
Hilton Worldwide Holdings Inc	USD	2,806	166,623	274,258	0.06
HollyFrontier Corp	USD	857	33,354	39,662	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Hologic Inc	USD	2,665	103,110	127,973	0.03
Home Depot Inc	USD	13,143	1,720,356	2,733,350	0.58
Hormel Foods Corp	USD	3,809	135,674	154,417	0.03
Host Hotels & Resorts Inc REIT	USD	7,555	127,677	137,652	0.03
HP Inc	USD	29,396	455,160	611,143	0.13
Humana Inc	USD	1,405	266,853	372,747	0.08
Huntington Bancshares Inc	USD	9,629	120,078	133,073	0.03
IAC Via InterActiveCorp	USD	401	59,464	87,230	0.02
IDEX Corp	USD	1,002	124,686	172,484	0.04
IDEXX Laboratories Inc	USD	803	84,310	221,090	0.05
Illinois Tool Works Inc	USD	4,011	390,148	604,899	0.13
Illumina Inc	USD	1,505	273,082	554,066	0.12
Incyte Corp	USD	1,306	131,954	110,958	0.02
Ingersoll-Rand PLC	USD	4,921	364,600	623,343	0.13
Ingredion Inc	USD	702	84,939	57,908	0.01
Intel Corp	USD	84,477	2,976,041	4,043,914	0.86
Intercontinental Exchange Inc	USD	7,227	460,602	621,088	0.13
International Business Machines Corp	USD	16,855	2,521,973	2,324,304	0.49
International Flavors & Fragrances Inc	USD	1,706	217,001	247,524	0.05
International Paper Co	USD	4,912	201,879	212,788	0.05
Interpublic Group of Cos Inc	USD	4,012	78,696	90,631	0.02
Intuit Inc	USD	4,715	600,998	1,232,171	0.26
Intuitive Surgical Inc	USD	502	94,888	263,324	0.06
Invesco Ltd	USD	4,245	134,343	86,853	0.02
Invitation Homes Inc REIT	USD	1,505	33,671	40,229	0.01
Ionis Pharmaceuticals Inc	USD	1,200	78,725	77,124	0.02
IPG Photonics Corp	USD	101	22,320	15,579	0.00
IQVIA Holdings Inc	USD	1,811	136,151	291,390	0.06
Iron Mountain Inc REIT	USD	5,116	165,710	160,131	0.03
Jack Henry & Associates Inc	USD	1,003	103,331	134,322	0.03
JB Hunt Transport Services Inc	USD	501	37,960	45,796	0.01
Jefferies Financial Group Inc	USD	2,006	43,845	38,575	0.01
JM Smucker Co	USD	1,103	130,042	127,055	0.03
Jones Lang LaSalle Inc	USD	501	69,188	70,486	0.01
JPMorgan Chase & Co	USD	31,003	2,178,755	3,466,135	0.73
Juniper Networks Inc	USD	4,013	102,579	106,866	0.02
Kansas City Southern	USD	1,303	128,533	158,731	0.03
Kellogg Co	USD	5,115	337,988	274,011	0.06
KeyCorp	USD	9,434	140,434	167,454	0.04
Keysight Technologies Inc	USD	3,511	210,563	315,323	0.07
Kimberly-Clark Corp	USD	6,609	764,310	880,848	0.19
Kimco Realty Corp REIT	USD	4,614	115,094	85,267	0.02
Kinder Morgan Inc	USD	24,913	523,938	520,183	0.11
KKR & Co Inc	USD	800	18,842	20,216	0.00
KLA-Tencor Corp	USD	1,505	89,687	177,891	0.04
Knight-Swift Transportation Holdings Inc	USD	702	30,328	23,054	0.00
Kohl's Corp	USD	1,606	83,850	76,365	0.02
Kraft Heinz Co	USD	6,252	471,760	194,062	0.04
Kroger Co	USD	9,527	324,038	206,831	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
L Brands Inc	USD	2,807	152,598	73,263	0.02
L3 Technologies Inc	USD	1,205	215,859	295,430	0.06
Laboratory Corp of America Holdings	USD	1,003	119,559	173,419	0.04
Lam Research Corp	USD	1,505	141,473	282,699	0.06
Lamb Weston Holdings Inc	USD	1,400	106,058	88,704	0.02
Las Vegas Sands Corp	USD	3,513	165,311	207,583	0.04
Lear Corp	USD	301	33,083	41,920	0.01
Leggett & Platt Inc	USD	1,203	53,343	46,159	0.01
Leidos Holdings Inc	USD	1,605	92,925	128,159	0.03
Lennar Corp	USD	2,706	134,007	131,133	0.03
Lennox International Inc	USD	401	67,750	110,275	0.02
Liberty Broadband Corp	USD	1,203	95,357	125,377	0.03
Liberty Media Corp-Liberty Formula One	USD	1,003	29,581	37,522	0.01
Liberty Media Corp-Liberty SiriusXM	USD	1,605	43,564	60,685	0.01
Liberty Media Corp-Liberty SiriusXM	USD	101	2,704	3,836	0.00
Liberty Property Trust REIT	USD	3,110	120,898	155,624	0.03
Lincoln National Corp	USD	1,994	109,038	128,513	0.03
Live Nation Entertainment Inc	USD	1,403	72,562	92,949	0.02
LKQ Corp	USD	3,212	101,277	85,471	0.02
Loews Corp	USD	2,305	95,210	126,014	0.03
Lowe's Cos Inc	USD	7,624	545,369	769,338	0.16
LyondellBasell Industries NV	USD	2,906	255,366	250,294	0.05
M&T Bank Corp	USD	1,309	162,793	222,622	0.05
Macerich Co REIT	USD	805	49,939	26,959	0.01
Macy's Inc	USD	2,729	108,828	58,564	0.01
ManpowerGroup Inc	USD	1,304	130,716	125,966	0.03
Marathon Oil Corp	USD	8,066	112,790	114,618	0.02
Marathon Petroleum Corp	USD	6,587	376,897	368,082	0.08
Markel Corp	USD	90	80,372	98,064	0.02
MarketAxess Holdings Inc	USD	200	59,444	64,284	0.01
Marriott International Inc	USD	2,260	162,313	317,055	0.07
Marsh & McLennan Cos Inc	USD	10,017	716,061	999,196	0.21
Martin Marietta Materials Inc	USD	602	105,851	138,526	0.03
Masco Corp	USD	3,111	85,439	122,076	0.03
Mastercard Inc	USD	10,928	1,315,720	2,890,784	0.61
Maxim Integrated Products Inc	USD	3,472	126,474	207,695	0.04
McCormick & Co Inc	USD	2,306	236,719	357,453	0.08
McDonald's Corp	USD	7,123	799,756	1,479,162	0.31
McKesson Corp	USD	1,203	221,326	161,671	0.03
Merck & Co Inc	USD	26,140	1,353,508	2,191,839	0.46
MetLife Inc	USD	4,215	201,930	209,359	0.04
Mettler-Toledo International Inc	USD	502	251,838	421,680	0.09
MGM Resorts International	USD	4,815	109,417	137,565	0.03
Microchip Technology Inc	USD	2,307	110,176	200,017	0.04
Micron Technology Inc	USD	11,617	301,622	448,300	0.09
Microsoft Corp	USD	137,286	8,826,870	18,390,833	3.89
Mid-America Apartment Communities Inc REIT	USD	1,104	109,149	130,007	0.03
Middleby Corp	USD	602	81,253	81,691	0.02
Mohawk Industries Inc	USD	602	126,061	88,777	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Molson Coors Brewing Co	USD	3,505	259,465	196,280	0.04
Mondelez International Inc	USD	14,748	633,499	794,917	0.17
Monster Beverage Corp	USD	2,106	96,161	134,426	0.03
Moody's Corp	USD	2,106	242,859	411,323	0.09
Morgan Stanley	USD	14,639	512,064	641,335	0.14
Mosaic Co	USD	3,610	109,960	90,358	0.02
Motorola Solutions Inc	USD	1,805	163,916	300,948	0.06
Mylan NV	USD	4,309	163,444	82,043	0.02
Nasdaq Inc	USD	1,502	110,286	144,447	0.03
National Oilwell Varco Inc	USD	3,986	139,597	88,609	0.02
National Retail Properties Inc REIT	USD	1,003	43,553	53,169	0.01
Nektar Therapeutics	USD	1,605	129,181	57,106	0.01
NetApp Inc	USD	2,409	78,487	148,635	0.03
Netflix Inc	USD	4,113	734,319	1,510,787	0.32
Newell Brands Inc	USD	4,371	175,135	67,401	0.01
Newmont Mining Corp	USD	10,107	274,130	388,816	0.08
News Corp	USD	3,435	42,881	46,338	0.01
NextEra Energy Inc	USD	9,128	1,183,364	1,869,962	0.40
NIKE Inc	USD	8,877	511,249	745,224	0.16
NiSource Inc	USD	4,111	102,603	118,397	0.03
Noble Energy Inc	USD	4,813	150,310	107,811	0.02
Nordstrom Inc	USD	1,204	82,947	38,359	0.01
Norfolk Southern Corp	USD	2,507	246,921	499,720	0.11
Northern Trust Corp	USD	4,113	327,554	370,170	0.08
Norwegian Cruise Line Holdings Ltd	USD	2,005	112,874	107,528	0.02
NRG Energy Inc	USD	1,200	45,206	42,144	0.01
Nucor Corp	USD	3,410	149,681	187,891	0.04
NVIDIA Corp	USD	10,734	1,279,824	1,762,845	0.37
NVR Inc	USD	40	106,312	134,810	0.03
Occidental Petroleum Corp	USD	7,424	499,254	373,279	0.08
OGE Energy Corp	USD	2,107	59,165	89,674	0.02
Old Dominion Freight Line Inc	USD	301	41,602	44,927	0.01
Omnicom Group Inc	USD	2,709	188,190	222,003	0.05
On Semiconductor Corp	USD	3,509	83,241	70,917	0.02
ONEOK Inc	USD	5,212	285,979	358,638	0.08
Oracle Corp	USD	18,892	735,712	1,076,277	0.23
O'Reilly Automotive Inc	USD	401	110,329	148,097	0.03
Owens Corning	USD	2,005	140,196	116,691	0.02
PACCAR Inc	USD	3,789	215,271	271,520	0.06
Packaging Corp of America	USD	501	38,128	47,755	0.01
Palo Alto Networks Inc	USD	602	105,311	122,664	0.03
Parker-Hannifin Corp	USD	1,455	157,615	247,365	0.05
Parsley Energy Inc	USD	1,003	29,677	19,067	0.00
Paychex Inc	USD	3,612	199,141	297,231	0.06
Paycom Software Inc	USD	500	106,049	113,360	0.02
PayPal Holdings Inc	USD	10,633	569,025	1,217,053	0.26
People's United Financial Inc	USD	3,707	65,093	62,203	0.01
PepsiCo Inc	USD	26,695	2,775,075	3,500,515	0.74
PerkinElmer Inc	USD	1,100	94,977	105,974	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Pfizer Inc	USD	29,313	965,841	1,269,839	0.27
Philip Morris International Inc	USD	18,058	1,503,168	1,418,095	0.30
Phillips 66	USD	4,411	411,159	412,605	0.09
Pinnacle West Capital Corp	USD	1,405	103,949	132,196	0.03
Pioneer Natural Resources Co	USD	1,605	210,009	246,945	0.05
Plains GP Holdings LP	USD	918	19,638	22,922	0.00
PNC Financial Services Group Inc	USD	4,174	403,496	573,007	0.12
Polaris Industries Inc	USD	301	35,820	27,460	0.01
PPG Industries Inc	USD	2,509	244,711	292,825	0.06
PPL Corp	USD	8,921	291,890	276,640	0.06
Principal Financial Group Inc	USD	3,009	143,107	174,281	0.04
Procter & Gamble Co	USD	47,549	4,052,137	5,213,748	1.10
Progressive Corp	USD	5,819	200,621	465,113	0.10
Prologis Inc REIT	USD	12,339	693,738	988,354	0.21
Prudential Financial Inc	USD	5,211	454,638	526,311	0.11
Ptc Inc	USD	1,000	86,429	89,760	0.02
Public Service Enterprise Group Inc	USD	5,016	208,064	295,041	0.06
Public Storage REIT	USD	803	173,305	191,251	0.04
PulteGroup Inc	USD	3,303	82,891	104,441	0.02
PVH Corp	USD	1,505	171,377	142,433	0.03
Qorvo Inc	USD	1,204	63,842	80,198	0.02
QUALCOMM Inc	USD	6,147	341,423	467,602	0.10
Quest Diagnostics Inc	USD	2,903	249,312	295,554	0.06
Qurate Retail Inc	USD	2,156	56,735	26,713	0.01
Ralph Lauren Corp	USD	701	80,378	79,627	0.02
Raymond James Financial Inc	USD	1,357	77,071	114,734	0.02
Realty Income Corp REIT	USD	1,506	75,450	103,869	0.02
Red Hat Inc	USD	1,706	152,314	320,319	0.07
Regency Centers Corp REIT	USD	1,604	107,030	107,051	0.02
Regeneron Pharmaceuticals Inc	USD	401	187,384	125,513	0.03
Regions Financial Corp	USD	10,516	109,586	157,109	0.03
Reinsurance Group of America Inc	USD	602	76,425	93,930	0.02
Republic Services Inc	USD	1,702	79,254	147,461	0.03
ResMed Inc	USD	1,805	126,057	220,264	0.05
Robert Half International Inc	USD	1,204	60,591	68,640	0.01
Rockwell Automation Inc	USD	1,305	153,527	213,798	0.05
Rollins Inc	USD	2,257	66,032	80,959	0.02
Roper Technologies Inc	USD	1,304	240,344	477,603	0.10
Ross Stores Inc	USD	3,712	204,196	367,933	0.08
Royal Caribbean Cruises Ltd	USD	1,606	145,588	194,663	0.04
S&P Global Inc	USD	2,508	265,445	571,297	0.12
Sabre Corp	USD	2,404	59,199	53,369	0.01
salesforce.com Inc	USD	13,903	1,304,713	2,109,502	0.45
SBA Communications Corp REIT	USD	1,104	124,017	248,223	0.05
Schlumberger Ltd	USD	13,373	962,885	531,443	0.11
Seagate Technology PLC	USD	2,409	105,874	113,512	0.02
Sealed Air Corp	USD	1,806	84,134	77,261	0.02
Seattle Genetics Inc	USD	502	29,824	34,743	0.01
SEI Investments Co	USD	1,103	48,655	61,878	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Sempra Energy	USD	5,315	565,533	730,494	0.15
Sensata Technologies Holding PLC	USD	2,107	95,649	103,243	0.02
ServiceNow Inc	USD	1,705	122,849	468,142	0.10
Sherwin-Williams Co	USD	803	218,880	368,007	0.08
Signature Bank	USD	501	66,940	60,541	0.01
Simon Property Group Inc REIT	USD	3,813	699,870	609,165	0.13
Sirius XM Holdings Inc	USD	14,760	58,586	82,361	0.02
Skyworks Solutions Inc	USD	2,106	177,668	162,731	0.03
SL Green Realty Corp REIT	USD	403	42,307	32,389	0.01
Snap-on Inc	USD	602	92,832	99,715	0.02
Southern Co	USD	19,459	954,475	1,075,694	0.23
Southwest Airlines Co	USD	1,605	67,947	81,502	0.02
Spirit AeroSystems Holdings Inc	USD	2,206	183,705	179,502	0.04
Splunk Inc	USD	1,405	86,845	176,679	0.04
Sprint Corp	USD	23,552	137,895	154,737	0.03
Square Inc	USD	2,807	129,344	203,592	0.04
SS&C Technologies Holdings Inc	USD	1,806	69,578	104,044	0.02
Stanley Black & Decker Inc	USD	1,570	190,622	227,038	0.05
Starbucks Corp	USD	11,641	691,850	975,865	0.21
State Street Corp	USD	2,846	238,309	159,547	0.03
Steel Dynamics Inc	USD	2,608	89,360	78,762	0.02
Steris Plc	USD	1,000	133,622	148,880	0.03
Stryker Corp	USD	1,705	182,925	350,514	0.07
Sun Communities Inc REIT	USD	400	50,478	51,276	0.01
SunTrust Banks Inc	USD	4,317	221,603	271,323	0.06
SVB Financial Group	USD	502	89,750	112,744	0.02
Symantec Corp	USD	4,519	91,451	98,333	0.02
Synchrony Financial	USD	3,258	92,827	112,955	0.02
Synopsys Inc	USD	1,605	92,803	206,547	0.04
Sysco Corp	USD	5,115	251,304	361,733	0.08
T Rowe Price Group Inc	USD	3,007	241,922	329,898	0.07
Tableau Software Inc	USD	200	22,793	33,204	0.01
Take-Two Interactive Software Inc	USD	1,003	111,590	113,871	0.02
Tapestry Inc	USD	2,708	84,863	85,925	0.02
Targa Resources Corp	USD	2,806	130,866	110,164	0.02
Target Corp	USD	6,220	454,421	538,714	0.11
TD Ameritrade Holding Corp	USD	2,209	74,609	110,273	0.02
Teleflex Inc	USD	601	130,999	199,021	0.04
Tesla Inc	USD	906	279,735	202,455	0.04
Texas Instruments Inc	USD	17,859	1,291,742	2,049,499	0.43
Thermo Fisher Scientific Inc	USD	4,307	851,116	1,264,880	0.27
Tiffany & Co	USD	2,007	171,582	187,935	0.04
TJX Cos Inc	USD	14,846	545,111	785,056	0.17
T-Mobile US Inc	USD	101	6,212	7,488	0.00
Torchmark Corp	USD	627	43,654	56,091	0.01
Total System Services Inc	USD	857	41,482	109,927	0.02
Tractor Supply Co	USD	1,104	95,122	120,115	0.03
TransDigm Group Inc	USD	803	188,424	388,491	0.08
TransUnion	USD	2,006	111,453	147,461	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Travelers Cos Inc	USD	2,810	289,897	420,151	0.09
Trimble Inc	USD	4,508	123,656	203,356	0.04
TripAdvisor Inc	USD	1,270	75,538	58,788	0.01
Twilio Inc	USD	900	118,793	122,715	0.03
Twitter Inc	USD	3,210	72,776	112,029	0.02
Tyson Foods Inc	USD	1,605	85,222	129,588	0.03
UDR Inc REIT	USD	2,909	100,130	130,585	0.03
UGI Corp	USD	2,006	95,987	107,140	0.02
Ultra Salon Cosmetics & Fragrance Inc	USD	502	84,864	174,139	0.04
Under Armour Inc	USD	2,508	102,548	63,578	0.01
Under Armour Inc	USD	421	20,159	9,346	0.00
Union Pacific Corp	USD	6,825	655,026	1,154,176	0.24
United Continental Holdings Inc	USD	502	28,311	43,950	0.01
United Parcel Service Inc	USD	6,422	656,743	663,200	0.14
United Rentals Inc	USD	802	68,102	106,369	0.02
United Technologies Corp	USD	9,306	810,545	1,211,641	0.26
UnitedHealth Group Inc	USD	11,418	2,397,285	2,786,106	0.59
Universal Health Services Inc	USD	602	77,754	78,495	0.02
Unum Group	USD	1,204	41,636	40,394	0.01
US Bancorp	USD	18,225	878,697	954,990	0.20
Vail Resorts Inc	USD	401	89,712	89,495	0.02
Valero Energy Corp	USD	4,114	260,874	352,200	0.07
Varian Medical Systems Inc	USD	1,003	73,843	136,538	0.03
Veeva Systems Inc	USD	1,203	71,384	195,018	0.04
Ventas Inc REIT	USD	4,412	263,554	301,560	0.06
VEREIT Inc REIT	USD	3,310	26,281	29,823	0.01
VeriSign Inc	USD	1,102	135,289	230,494	0.05
Verisk Analytics Inc	USD	2,106	198,458	308,445	0.07
Verizon Communications Inc	USD	38,867	1,761,246	2,220,472	0.47
Vertex Pharmaceuticals Inc	USD	5,015	646,867	919,651	0.19
VF Corp	USD	6,619	437,259	578,170	0.12
Viacom Inc	USD	1,956	83,199	58,426	0.01
Visa Inc	USD	16,968	1,532,389	2,944,796	0.62
Vistra Energy Corp	USD	1,705	43,362	38,601	0.01
VMware Inc	USD	1,503	183,891	251,317	0.05
Vornado Realty Trust REIT	USD	1,952	140,340	125,123	0.03
Voya Financial Inc	USD	1,806	71,861	99,872	0.02
Vulcan Materials Co	USD	1,304	132,357	179,052	0.04
WABCO Holdings Inc	USD	602	66,531	79,825	0.02
Wabtec Corp	USD	1,236	127,709	88,695	0.02
Walgreens Boots Alliance Inc	USD	7,831	608,206	428,121	0.09
Walt Disney Co	USD	15,780	1,518,184	2,203,519	0.47
Waste Management Inc	USD	4,814	277,746	555,391	0.12
Waters Corp	USD	1,605	246,285	345,460	0.07
Wayfair Inc	USD	500	58,808	73,000	0.02
WEC Energy Group Inc	USD	3,042	172,406	253,612	0.05
WellCare Health Plans Inc	USD	519	144,866	147,951	0.03
Welltower Inc REIT	USD	3,712	255,274	302,639	0.06
Western Digital Corp	USD	1,573	141,750	74,796	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.27% (continued)					
United States (continued)					
Western Union Co	USD	4,520	84,811	89,903	0.02
Westlake Chemical Corp	USD	300	21,124	20,838	0.00
WestRock Co	USD	2,297	112,552	83,772	0.02
Weyerhaeuser Co REIT	USD	7,489	204,647	197,260	0.04
Whirlpool Corp	USD	702	111,655	99,937	0.02
Williams Cos Inc	USD	12,223	351,729	342,733	0.07
Workday Inc	USD	1,404	108,414	288,634	0.06
Worldpay Inc	USD	2,930	151,595	359,072	0.08
WP Carey Inc REIT	USD	1,600	116,337	129,888	0.03
WR Berkley Corp	USD	1,128	48,568	74,369	0.02
WW Grainger Inc	USD	903	185,028	242,212	0.05
Wynn Resorts Ltd	USD	401	27,093	49,720	0.01
Xcel Energy Inc	USD	10,232	436,083	608,702	0.13
Xerox Corp	USD	2,265	64,206	80,204	0.02
Xilinx Inc	USD	3,008	161,669	354,703	0.08
XPO Logistics Inc	USD	501	38,294	28,963	0.01
Xylem Inc	USD	3,711	202,105	310,388	0.07
Yum! Brands Inc	USD	1,706	103,073	188,803	0.04
Zayo Group Holdings Inc	USD	1,005	32,337	33,075	0.01
Zebra Technologies Corp	USD	500	85,721	104,745	0.02
Zillow Group Inc	USD	502	14,552	23,288	0.00
Zimmer Biomet Holdings Inc	USD	1,103	108,329	129,867	0.03
Zions Bancorporation	USD	1,806	80,739	83,040	0.02
Zoetis Inc	USD	4,473	248,371	507,641	0.11
Total United States			<u>199,937,948</u>	<u>267,264,056</u>	<u>56.53</u>
Total Common and Preferred Stocks			<u>383,616,729</u>	<u>469,330,090</u>	<u>99.27</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>383,616,729</u>	<u>469,330,090</u>	<u>99.27</u>
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Malta					
AZ BGP Holdings*	EUR	57,440	<u>0</u>	<u>0</u>	<u>0.00</u>
Total Malta			<u>0</u>	<u>0</u>	<u>0.00</u>

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>					
Common and Preferred Stocks - 0.00% <i>(continued)</i>					
Portugal					
Banco Espirito Santo SA**	EUR	51,758	0	0	0.00
Total Portugal			0	0	0.00
Total Common and Preferred Stocks			0	0	0.00
Total Other transferable securities			0	0	0.00
TOTAL INVESTMENTS			383,616,729	469,330,090	99.27
Derivatives					
Futures Contracts – 0.02%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	23	907,829	20,339	0.01
S&P 500 EMINI INDEX FUTURE, due 20/09/19	USD	20	2,944,200	47,227	0.01
Unrealised Gain on Futures Contracts			3,852,029	67,566	0.02
Total Futures Contracts			3,852,029	67,566	0.02
Other Net Assets/(Liabilities)				3,375,582	0.71
TOTAL NET ASSETS				472,773,238	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 168,020 held as cash at Barclays Capital Inc.

* The price was stated at cost in accordance with investments valuation procedures in place.

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

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.16%					
Argentina					
Banco Macro SA-ADR	USD	2,000	98,244	145,700	0.06
Bbva Argentina SA-ADR	USD	3,800	34,575	43,016	0.02
Globant SA	USD	1,600	139,455	161,680	0.06
Grupo Financiero Galicia SA-ADR	USD	4,500	107,466	159,750	0.06
Pampa Energia SA-ADR	USD	3,000	66,100	104,010	0.04
Telecom Argentina SA-ADR	USD	5,000	70,116	88,350	0.04
Transportadora de Gas del Sur SA-ADR	USD	3,100	39,572	44,826	0.02
YPF SA-ADR	USD	7,600	119,515	138,396	0.05
Total Argentina			675,043	885,728	0.35
Bermuda					
China Oriental Group Co Ltd	HKD	66,000	43,359	38,607	0.01
HengTen Networks Group Ltd	HKD	808,000	24,326	19,237	0.01
Total Bermuda			67,685	57,844	0.02
Brazil					
Ambev SA	BRL	208,835	1,114,221	974,798	0.39
Atacadao Distribuicao Comercio e Industria Ltda	BRL	18,400	91,398	105,619	0.04
B2W Cia Digital	BRL	8,500	91,511	72,566	0.03
B3 SA - Brasil Bolsa Balcao	BRL	90,774	580,819	887,218	0.35
Banco Bradesco SA	BRL	53,021	362,217	462,748	0.18
Banco Bradesco SA-Preferred Stock	BRL	182,458	1,291,058	1,796,659	0.71
Banco BTG Pactual SA	BRL	8,700	90,927	115,496	0.05
Banco do Brasil SA	BRL	39,400	351,981	554,508	0.22
Banco Santander Brasil SA	BRL	20,200	172,422	239,597	0.09
BB Seguridade Participacoes SA	BRL	31,544	250,053	266,498	0.11
BR Malls Participacoes SA	BRL	36,850	122,604	137,780	0.05
Braskem SA-Preferred Stock	BRL	7,900	88,198	72,205	0.03
BRF SA	BRL	27,400	251,004	211,041	0.08
CCR SA	BRL	51,260	210,592	182,697	0.07
Centrais Eletricas Brasileiras SA	BRL	10,100	75,405	92,893	0.04
Centrais Eletricas Brasileiras SA-Preferred Stock	BRL	10,700	79,253	100,505	0.04
Cia Brasileira de Distribuicao-Preferred Stock	BRL	6,632	130,691	163,834	0.06
Cia de Saneamento Basico do Estado de Sao Paulo	BRL	14,478	114,631	178,565	0.07
Cia Energetica de Minas Gerais-Preferred Stock	BRL	45,705	123,856	177,089	0.07
Cia Siderurgica Nacional SA	BRL	25,799	77,097	112,481	0.04
Cielo SA	BRL	56,490	334,570	99,047	0.04
Cosan SA Industria e Comercio	BRL	6,171	64,003	74,307	0.03
Embraer SA	BRL	29,000	156,842	146,867	0.06
Energisa SA	BRL	7,700	88,491	92,577	0.04
Engie Brasil Energia SA	BRL	8,106	73,998	91,938	0.04
Equatorial Energia SA	BRL	7,300	119,371	174,850	0.07
Gerdau SA-Preferred Stock	BRL	54,308	186,438	215,381	0.09
Hypera SA	BRL	15,748	124,135	123,226	0.05
IRB Brasil Resseguros S/A	BRL	6,100	113,730	156,771	0.06
Itau Unibanco Holding SA-Preferred Stock	BRL	218,170	1,717,467	2,064,066	0.82
Itausa - Investimentos Itau SA-Preferred Stock	BRL	200,900	546,797	675,669	0.27
JBS SA	BRL	50,522	182,218	279,722	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Brazil (continued)					
Klabin SA	BRL	28,695	144,863	122,412	0.05
Kroton Educacional SA	BRL	62,576	231,710	179,108	0.07
Localiza Rent a Car SA	BRL	27,503	168,041	294,071	0.12
Lojas Americanas SA—Preferred Stock	BRL	32,142	157,018	138,123	0.05
Lojas Renner SA	BRL	36,806	293,884	452,891	0.18
M Dias Branco SA	BRL	3,700	39,589	37,612	0.01
Magazine Luiza SA	BRL	3,200	107,401	176,271	0.07
Multiplan Empreendimentos Imobiliarios SA	BRL	13,526	82,781	97,969	0.04
Natura Cosméticos SA	BRL	8,100	69,274	119,387	0.05
Notre Dame Intermedica Participacoes SA	BRL	14,000	134,709	147,282	0.06
Petrobras Distribuidora SA	BRL	16,100	90,473	105,019	0.04
Petroleo Brasileiro SA	BRL	134,498	749,356	1,053,483	0.42
Petroleo Brasileiro SA—Preferred Stock	BRL	189,246	936,646	1,353,432	0.53
Porto Seguro SA	BRL	5,830	69,265	78,613	0.03
Raia Drogasil SA	BRL	9,863	180,586	195,837	0.08
Rumo SA	BRL	48,102	178,158	260,174	0.10
Sul America SA	BRL	11,696	74,365	114,499	0.05
Suzano Papel e Celulose SA	BRL	24,305	171,129	208,320	0.08
Telefonica Brasil SA—Preferred Stock	BRL	19,424	252,993	252,946	0.10
TIM Participacoes SA	BRL	36,666	111,690	111,261	0.04
Ultrapar Participacoes SA	BRL	36,200	333,878	189,848	0.07
Vale SA	BRL	142,678	1,408,462	1,929,102	0.76
WEG SA	BRL	36,046	160,545	200,890	0.08
Total Brazil			15,524,814	18,917,768	7.48
Cayman Islands					
58.com Inc—ADR	USD	4,200	259,532	261,114	0.10
Baozun Inc Spn ADR—ADR	USD	1,600	77,704	79,776	0.03
China Hongqiao Group Ltd	HKD	79,500	58,460	56,070	0.02
China Zhongwang Holdings Ltd	HKD	61,600	32,767	31,066	0.01
Country Garden Services Holdings Co Ltd	HKD	46,000	69,101	106,337	0.04
Dali Foods Group Co Ltd	HKD	109,500	79,654	72,743	0.03
Future Land Development Holdings Ltd	HKD	86,000	66,884	113,162	0.04
Greentown Service Group Co Ltd	HKD	44,000	30,798	35,538	0.01
Haitian International Holdings Ltd	HKD	23,000	53,671	47,752	0.02
Hutchison China MediTech Ltd—ADR	USD	2,000	66,185	44,000	0.02
iQIYI Inc—ADR	USD	5,600	150,375	115,640	0.05
Lee & Man Paper Manufacturing Ltd	HKD	62,000	72,420	43,410	0.02
Li Ning Co Ltd	HKD	93,500	165,148	220,450	0.09
Momo Inc—ADR	USD	6,100	228,368	218,380	0.09
Nexteer Automotive Group Ltd	HKD	30,000	68,625	37,325	0.01
Shui On Land Ltd	HKD	150,000	34,272	34,752	0.01
TAL Education Group—ADR	USD	15,700	391,914	598,170	0.24
Vipshop Holdings Ltd—ADR	USD	19,400	214,033	167,422	0.07
Weibo Corp—ADR	USD	2,440	176,894	106,262	0.04
Yihai International Holding Ltd	HKD	24,000	85,463	124,570	0.05
Total Cayman Islands			2,382,268	2,513,939	0.99

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Chile					
Aguas Andinas SA	CLP	95,571	56,030	56,305	0.02
Banco de Chile	CLP	1,429,485	188,196	210,333	0.08
Banco de Credito e Inversiones SA	CLP	2,112	117,345	145,425	0.06
Banco Santander Chile	CLP	3,189,616	221,194	237,242	0.10
Cencosud SA	CLP	67,665	163,730	132,549	0.05
Cia Cervecerias Unidas SA	CLP	5,490	72,468	77,221	0.03
Colbun SA	CLP	381,025	86,329	78,568	0.03
Embotelladora Andina SA—Preferred Stock	CLP	21,181	86,711	76,335	0.03
Empresa Nacional de Telecomunicaciones SA	CLP	5,537	58,012	56,273	0.02
Empresas CMPC SA	CLP	53,713	167,226	147,148	0.06
Empresas COPEC SA	CLP	16,363	199,466	178,922	0.07
Enel Americas SA	CLP	1,243,150	236,105	218,821	0.09
Enel Americas SA—Rights	CLP	405,271	0	5,948	0.00
Enel Chile SA	CLP	1,149,924	129,176	109,073	0.04
Itau CorpBanca	CLP	6,053,219	55,638	50,444	0.02
Latam Airlines Group SA	CLP	13,286	140,701	124,749	0.05
SACI Falabella	CLP	32,871	266,204	214,229	0.09
Sociedad Quimica y Minera de Chile SA—Preferred Stock	CLP	4,943	195,656	153,252	0.06
Total Chile			2,440,187	2,272,837	0.90
China					
3SBio Inc	HKD	61,900	88,165	106,329	0.04
51job Inc—ADR	USD	1,200	109,290	90,600	0.04
AAC Technologies Holdings Inc	HKD	30,000	304,045	170,304	0.07
Agile Group Holdings Ltd	HKD	76,000	109,389	101,755	0.04
Agricultural Bank of China Ltd	HKD	1,250,000	569,517	523,200	0.21
Agricultural Bank of China Ltd	CNY	139,800	74,747	73,226	0.03
Aier Eye Hospital Group Co Ltd	CNY	8,710	35,637	39,248	0.02
Air China Ltd	HKD	108,000	98,862	108,933	0.04
Alibaba Group Holding Ltd—ADR	USD	64,050	9,308,872	10,853,272	4.29
Aluminum Corp of China Ltd	HKD	144,000	74,202	51,057	0.02
Aluminum Corp of China Ltd	CNY	59,800	34,894	34,107	0.01
Angang Steel Co Ltd	HKD	59,800	46,415	27,250	0.01
Anhui Conch Cement Co Ltd	HKD	57,500	262,934	360,272	0.14
Anhui Conch Cement Co Ltd	CNY	5,400	29,653	32,606	0.01
ANTA Sports Products Ltd	HKD	47,000	175,408	322,758	0.13
Autohome Inc—ADR	USD	2,500	170,935	214,050	0.08
AviChina Industry & Technology Co Ltd	HKD	110,000	70,178	60,122	0.02
BAIC Motor Corp Ltd	HKD	99,000	81,096	62,093	0.02
Baidu Inc—ADR	USD	12,500	2,523,822	1,467,000	0.58
Bank of Beijing Co Ltd	CNY	32,800	27,888	28,204	0.01
Bank of China Ltd	HKD	3,502,000	1,636,017	1,479,245	0.58
Bank of China Ltd	CNY	79,100	45,498	43,043	0.02
Bank of Communications Co Ltd	HKD	367,600	276,788	279,023	0.11
Bank of Communications Co Ltd	CNY	69,900	60,301	62,242	0.02
Bank of Jiangsu Co Ltd	CNY	33,100	35,080	34,964	0.01
Bank of Nanjing Co Ltd	CNY	29,000	34,726	34,852	0.01
Bank of Ningbo Co Ltd	CNY	10,500	35,277	37,032	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
China (continued)					
Bank of Shanghai Co Ltd	CNY	21,300	35,382	36,724	0.01
Baoshan Iron & Steel Co Ltd	CNY	24,990	29,025	23,634	0.01
BBMG Corp	HKD	111,000	36,958	35,662	0.01
Beijing Capital International Airport Co Ltd	HKD	60,000	76,665	52,608	0.02
BOE Technology Group Co Ltd	CNY	69,500	34,898	34,785	0.01
BYD Co Ltd	HKD	29,500	207,322	178,038	0.07
BYD Co Ltd	CNY	4,200	29,420	30,994	0.01
BYD Electronic International Co Ltd	HKD	21,500	53,274	30,712	0.01
CGN Power Co Ltd	HKD	458,600	132,447	126,207	0.05
China Aoyuan Property Group Ltd	HKD	55,000	68,044	77,299	0.03
China Cinda Asset Management Co Ltd	HKD	388,700	129,128	89,556	0.04
China CITIC Bank Corp Ltd	HKD	398,800	252,479	227,156	0.09
China Coal Energy Co Ltd	HKD	79,000	33,255	32,864	0.01
China Communications Construction Co Ltd	HKD	190,000	229,809	169,997	0.07
China Communications Services Corp Ltd	HKD	124,000	83,883	96,184	0.04
China Conch Venture Holdings Ltd	HKD	74,200	195,624	262,134	0.10
China Construction Bank Corp	HKD	4,276,000	3,606,241	3,683,517	1.46
China Construction Bank Corp	CNY	34,800	35,226	37,671	0.02
China Eastern Airlines Corp Ltd	HKD	52,000	37,477	30,684	0.01
China Eastern Airlines Corp Ltd	CNY	40,400	35,523	36,856	0.01
China Everbright Bank Co Ltd	HKD	139,800	65,044	64,062	0.03
China Everbright Bank Co Ltd	CNY	55,800	30,221	30,932	0.01
China Evergrande Group	HKD	83,200	177,450	233,226	0.09
China Fortune Land Development Co Ltd	CNY	8,200	35,248	38,858	0.02
China Galaxy Securities Co Ltd	HKD	132,000	98,959	78,228	0.03
China Huarong Asset Management Co Ltd	HKD	490,700	181,733	85,421	0.03
China Huishan Dairy Holdings Co Ltd*	HKD	84,000	31,477	0	0.00
China International Capital Corp Ltd	HKD	47,600	97,715	96,023	0.04
China International Travel Service Corp Ltd	CNY	3,200	35,759	41,275	0.02
China Life Insurance Co Ltd	HKD	331,000	955,966	815,160	0.32
China Life Insurance Co Ltd	CNY	5,200	17,561	21,426	0.01
China Literature Ltd	HKD	12,200	85,652	57,467	0.02
China Longyuan Power Group Corp Ltd	HKD	151,000	128,557	96,833	0.04
China Medical System Holdings Ltd	HKD	47,000	77,787	43,075	0.02
China Mengniu Dairy Co Ltd	HKD	125,000	325,457	484,000	0.19
China Merchants Bank Co Ltd	HKD	175,186	606,014	873,407	0.35
China Merchants Bank Co Ltd	CNY	29,100	131,447	152,338	0.06
China Merchants Securities Co Ltd	CNY	15,900	36,254	39,536	0.02
China Merchants Shekou Industrial Zone Holdings Co Ltd	CNY	10,900	27,977	33,146	0.01
China Minsheng Banking Corp Ltd	HKD	316,760	245,543	219,350	0.09
China Minsheng Banking Corp Ltd	CNY	41,020	36,009	37,899	0.02
China Molybdenum Co Ltd	HKD	144,000	86,504	45,527	0.02
China Molybdenum Co Ltd	CNY	60,500	34,303	34,858	0.01
China National Building Material Co Ltd	HKD	166,000	136,962	145,549	0.06
China National Nuclear Power Co Ltd	CNY	42,700	34,969	34,543	0.01
China Oilfield Services Ltd	HKD	66,000	65,414	65,303	0.03
China Pacific Insurance Group Co Ltd	HKD	120,000	471,645	469,248	0.19
China Pacific Insurance Group Co Ltd	CNY	7,000	34,535	37,185	0.01
China Petroleum & Chemical Corp	HKD	1,152,000	901,260	782,991	0.31

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
China (continued)					
China Petroleum & Chemical Corp	CNY	32,191	32,083	25,620	0.01
China Railway Construction Corp Ltd	HKD	85,500	111,509	104,843	0.04
China Railway Construction Corp Ltd	CNY	25,300	34,792	36,627	0.01
China Railway Group Ltd	HKD	194,000	170,527	147,502	0.06
China Railway Signal & Communication Corp Ltd	HKD	75,000	57,094	54,528	0.02
China Reinsurance Group Corp	HKD	284,000	64,473	50,529	0.02
China Resources Pharmaceutical Group Ltd	HKD	67,000	91,870	75,555	0.03
China Shenhua Energy Co Ltd	HKD	148,500	325,438	310,971	0.12
China Shenhua Energy Co Ltd	CNY	13,200	35,309	39,141	0.02
China Shipbuilding Industry Co Ltd	CNY	48,900	36,476	39,558	0.02
China Southern Airlines Co Ltd	HKD	72,000	55,917	50,135	0.02
China Southern Airlines Co Ltd	CNY	33,700	35,295	37,853	0.02
China State Construction Engineering Corp Ltd	CNY	44,800	35,593	37,480	0.02
China Telecom Corp Ltd	HKD	670,000	331,948	337,037	0.13
China Tower Corp Ltd	HKD	1,902,000	330,695	499,085	0.20
China United Network Communications Ltd	CNY	38,000	31,172	34,058	0.01
China Vanke Co Ltd	HKD	66,400	211,161	249,027	0.10
China Vanke Co Ltd	CNY	18,900	73,563	76,474	0.03
China Yangtze Power Co Ltd	CNY	29,700	71,925	77,350	0.03
Chongqing Rural Commercial Bank Co Ltd	HKD	92,000	58,088	50,048	0.02
CIFI Holdings Group Co Ltd	HKD	110,000	82,621	72,512	0.03
CITIC Securities Co Ltd	HKD	94,500	196,128	196,923	0.08
CITIC Securities Co Ltd	CNY	11,200	30,456	38,800	0.02
CNOOC Ltd	HKD	806,000	1,120,048	1,378,324	0.55
COSCO SHIPPING Energy Transportation Co Ltd	HKD	72,000	37,705	42,578	0.02
COSCO SHIPPING Holdings Co Ltd	HKD	103,000	58,882	40,211	0.02
Country Garden Holdings Co Ltd	HKD	332,702	445,638	505,920	0.20
CRRC Corp Ltd	HKD	208,450	214,561	174,231	0.07
CRRC Corp Ltd	CNY	25,700	30,961	30,251	0.01
CSPC Pharmaceutical Group Ltd	HKD	206,000	325,165	332,237	0.13
Ctrip.com International Ltd-ADR	USD	18,100	776,688	668,071	0.26
Daqin Railway Co Ltd	CNY	21,600	27,514	25,425	0.01
Datang International Power Generation Co Ltd	HKD	134,000	44,463	33,618	0.01
Dongfeng Motor Group Co Ltd	HKD	124,000	146,195	101,581	0.04
East Money Information Co Ltd	CNY	13,080	29,511	25,787	0.01
ENN Energy Holdings Ltd	HKD	34,000	267,218	330,752	0.13
Focus Media Information Technology Co Ltd	CNY	19,775	25,852	15,220	0.01
Foshan Haitian Flavouring & Food Co Ltd	CNY	2,975	29,803	45,450	0.02
Fosun International Ltd	HKD	130,204	230,872	172,994	0.07
Fuyao Glass Industry Group Co Ltd	HKD	15,700	52,658	48,733	0.02
Fuyao Glass Industry Group Co Ltd	CNY	10,600	34,784	35,056	0.01
GDS Holdings Ltd-ADR	USD	3,000	105,280	112,710	0.04
Geely Automobile Holdings Ltd	HKD	229,000	413,143	391,608	0.15
Genscript Biotech Corp	HKD	42,000	119,420	105,477	0.04
GF Securities Co Ltd	HKD	57,000	117,543	67,780	0.03
GF Securities Co Ltd	CNY	18,400	35,342	36,784	0.01
GOME Retail Holdings Ltd	HKD	401,562	57,137	43,176	0.02
Great Wall Motor Co Ltd	HKD	152,000	147,205	108,759	0.04
Gree Electric Appliances Inc of Zhuhai	CNY	5,100	40,479	40,812	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
China (continued)					
Greenland Holdings Group Co Ltd	CNY	35,500	35,307	35,278	0.01
Guangzhou Automobile Group Co Ltd	HKD	132,800	148,826	141,767	0.06
Guangzhou R&F Properties Co Ltd	HKD	47,600	89,513	91,514	0.04
Guotai Junan Securities Co Ltd	CNY	17,800	42,537	47,524	0.02
Guotai Junan Securities Co Ltd	HKD	30,800	69,409	54,878	0.02
Haier Smart Home Co Ltd	CNY	15,100	35,265	37,986	0.02
Haitong Securities Co Ltd	HKD	126,000	191,659	141,281	0.06
Haitong Securities Co Ltd	CNY	20,000	35,580	41,292	0.02
Hangzhou Hikvision Digital Technology Co Ltd	CNY	18,000	74,402	72,230	0.03
Henan Shuanghui Investment & Development Co Ltd	CNY	9,600	35,151	34,766	0.01
Hengan International Group Co Ltd	HKD	32,500	279,761	238,992	0.09
Huadian Power International Corp Ltd	HKD	76,000	34,864	30,060	0.01
Huaneng Power International Inc	HKD	200,000	165,109	117,760	0.05
Huaneng Renewables Corp Ltd	HKD	174,600	60,422	48,050	0.02
Huatai Securities Co Ltd	HKD	81,400	167,395	140,034	0.06
Huatai Securities Co Ltd	CNY	13,200	36,610	42,867	0.02
Huaxia Bank Co Ltd	CNY	32,200	35,031	36,074	0.01
Huazhu Group Ltd-ADR	USD	5,700	232,579	206,625	0.08
Industrial & Commercial Bank of China Ltd	HKD	2,886,000	2,040,676	2,105,626	0.83
Industrial & Commercial Bank of China Ltd	CNY	94,100	76,136	80,641	0.03
Industrial Bank Co Ltd	CNY	33,100	77,068	88,084	0.04
Inner Mongolia BaoTou Steel Union Co Ltd	CNY	141,900	34,536	34,892	0.01
Inner Mongolia Yili Industrial Group Co Ltd	CNY	7,900	29,316	38,402	0.02
Inner Mongolia Yitai Coal Co Ltd	USD	54,900	69,491	59,512	0.02
JD.com Inc-ADR	USD	33,400	1,028,861	1,011,686	0.40
Jiangsu Expressway Co Ltd	HKD	72,000	100,995	102,482	0.04
Jiangsu Hengrui Medicine Co Ltd	CNY	4,560	37,782	43,789	0.02
Jiangsu Yanghe Brewery Joint-Stock Co Ltd	CNY	1,900	31,630	33,605	0.01
Jiangxi Copper Co Ltd	HKD	48,000	66,660	63,898	0.03
Kaisa Group Holdings Ltd	HKD	86,000	46,233	42,491	0.02
Kingdee International Software Group Co Ltd	HKD	111,000	121,880	120,058	0.05
Kingsoft Corp Ltd	HKD	40,000	95,539	86,528	0.03
Kweichow Moutai Co Ltd	CNY	1,700	199,119	243,387	0.10
KWG Property Holding Ltd	HKD	69,000	83,173	70,038	0.03
Legend Holdings Corp	HKD	13,000	38,472	30,584	0.01
Lenovo Group Ltd	HKD	320,000	231,610	247,808	0.10
Logan Property Holdings Co Ltd	HKD	68,000	98,848	110,019	0.04
Longfor Properties Co Ltd	HKD	81,500	214,311	307,222	0.12
LONGi Green Energy Technology Co Ltd	CNY	9,953	34,523	33,466	0.01
Luxshare Precision Industry Co Ltd	CNY	11,400	35,236	41,118	0.02
Luye Pharma Group Ltd	HKD	62,500	54,841	45,280	0.02
Luzhou Laojiao Co Ltd	CNY	3,300	35,198	38,810	0.02
Maanshan Iron & Steel Co Ltd	HKD	58,000	27,679	23,014	0.01
Meitu Inc	HKD	50,000	71,295	16,128	0.01
Meituan Dianping	HKD	46,200	354,414	405,082	0.16
Metallurgical Corp of China Ltd	HKD	131,000	36,533	35,045	0.01
Midea Group Co Ltd	CNY	6,500	40,119	49,046	0.02
Muyuan Foodstuff Co Ltd	CNY	4,200	36,605	35,926	0.01
NARI Technology Co Ltd	CNY	12,700	35,572	34,443	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
China (continued)					
NetEase Inc-ADR	USD	3,200	771,596	818,464	0.32
New China Life Insurance Co Ltd	HKD	39,200	197,916	190,669	0.08
New China Life Insurance Co Ltd	CNY	4,800	35,272	38,432	0.02
New Oriental Education & Technology Group Inc-ADR	USD	6,400	431,060	618,112	0.24
NIO Inc-ADR	USD	30,200	121,350	77,010	0.03
Noah Holdings Ltd-ADR	USD	1,500	83,039	63,825	0.03
Orient Securities Co Ltd	CNY	22,900	34,855	35,584	0.01
People's Insurance Co Group of China Ltd	HKD	353,000	159,511	137,811	0.05
PetroChina Co Ltd	HKD	962,000	669,975	530,716	0.21
PetroChina Co Ltd	CNY	27,900	30,343	27,928	0.01
PICC Property & Casualty Co Ltd	HKD	298,310	356,375	321,888	0.13
Pinduoduo Inc-ADR	USD	7,900	236,916	162,977	0.06
Ping An Bank Co Ltd	CNY	22,100	36,200	44,309	0.02
Ping An Insurance Group Co of China Ltd	HKD	249,500	2,029,822	2,995,597	1.18
Ping An Insurance Group Co of China Ltd	CNY	16,000	165,891	206,280	0.08
Poly Developments and Holdings Group Co Ltd	CNY	16,000	30,019	29,705	0.01
Postal Savings Bank of China Co Ltd	HKD	344,000	211,805	204,308	0.08
Power Construction Corp of China Ltd	CNY	28,300	22,334	21,782	0.01
SAIC Motor Corp Ltd	CNY	8,482	35,931	31,470	0.01
Sany Heavy Industry Co Ltd	CNY	18,000	23,931	34,256	0.01
SDIC Power Holdings Co Ltd	CNY	32,100	35,543	36,289	0.01
Seazen Holdings Co Ltd	CNY	6,500	34,210	37,649	0.02
Semiconductor Manufacturing International Corp	HKD	131,900	152,239	146,884	0.06
Shaanxi Coal Industry Co Ltd	CNY	26,500	34,332	35,626	0.01
Shandong Weigao Group Medical Polymer Co Ltd	HKD	112,000	87,610	101,499	0.04
Shanghai Electric Group Co Ltd	HKD	106,000	53,366	38,397	0.02
Shanghai Fosun Pharmaceutical Group Co Ltd	HKD	24,000	101,119	72,653	0.03
Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	USD	40,632	61,023	49,165	0.02
Shanghai Pharmaceuticals Holding Co Ltd	HKD	47,400	114,778	93,192	0.04
Shanghai Pudong Development Bank Co Ltd	CNY	49,390	77,174	83,934	0.03
Shenwan Hongyuan Group Co Ltd	CNY	52,500	36,000	38,269	0.02
Shenzhen Overseas Chinese Town Co Ltd	CNY	35,100	35,391	35,493	0.01
Shenzhou International Group Holdings Ltd	HKD	33,300	311,736	457,782	0.18
Sihuan Pharmaceutical Holdings Group Ltd	HKD	140,000	58,221	31,539	0.01
SINA Corp	USD	2,600	195,968	112,138	0.04
Sino-Ocean Group Holding Ltd	HKD	151,014	85,275	64,175	0.03
Sinopec Engineering Group Co Ltd	HKD	66,500	68,153	56,349	0.02
Sinopec Shanghai Petrochemical Co Ltd	HKD	207,000	100,454	82,138	0.03
Sinopharm Group Co Ltd	HKD	50,400	213,475	177,408	0.07
Sinotrans Ltd	HKD	117,000	60,488	42,532	0.02
SOHO China Ltd	HKD	91,500	41,298	32,325	0.01
Sunac China Holdings Ltd	HKD	106,300	310,286	522,486	0.21
Suning.com Co Ltd	CNY	22,100	35,779	36,914	0.01
Sunny Optical Technology Group Co Ltd	HKD	31,000	313,548	320,218	0.13
Tencent Holdings Ltd	HKD	257,300	9,541,238	11,612,669	4.59
Tencent Music Entertainment Group-ADR	USD	5,300	85,828	79,447	0.03
Tingyi Cayman Islands Holding Corp	HKD	92,000	134,029	153,559	0.06
Tong Ren Tang Technologies Co Ltd	HKD	28,000	44,861	33,367	0.01
TravelSky Technology Ltd	HKD	39,000	98,761	78,374	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
China (continued)					
Tsingtao Brewery Co Ltd	HKD	20,000	96,758	127,360	0.05
Uni-President China Holdings Ltd	HKD	71,000	71,006	79,066	0.03
Want Want China Holdings Ltd	HKD	253,000	191,965	205,638	0.08
Weichai Power Co Ltd	HKD	93,000	89,919	157,133	0.06
Weichai Power Co Ltd	CNY	21,200	36,322	37,909	0.02
Wens Foodstuffs Group Co Ltd	CNY	10,100	63,451	52,697	0.02
Wuliangye Yibin Co Ltd	CNY	6,300	71,302	108,117	0.04
WuXi AppTec Co Ltd	HKD	10,080	79,311	88,381	0.04
Wuxi Biologics Cayman Inc	HKD	25,500	256,147	228,970	0.09
Xiaomi Corp	HKD	153,600	234,581	196,608	0.08
Xinjiang Goldwind Science & Technology Co Ltd	HKD	34,034	41,445	37,203	0.01
Xinyi Solar Holdings Ltd	HKD	108,587	45,574	53,512	0.02
Yanzhou Coal Mining Co Ltd	HKD	72,000	63,846	67,277	0.03
Yonghui Superstores Co Ltd	CNY	23,800	34,661	35,355	0.01
Yunnan Baiyao Group Co Ltd	CNY	2,100	24,486	25,488	0.01
Yuzhou Properties Co Ltd	HKD	69,737	49,798	32,760	0.01
YY Inc-ADR	USD	2,200	167,725	153,318	0.06
Zhangzhou Pientzehuang Pharmaceutical Co Ltd	CNY	2,300	35,499	38,551	0.02
Zhaojin Mining Industry Co Ltd	HKD	49,500	38,330	55,440	0.02
Zhejiang Expressway Co Ltd	HKD	86,000	96,484	90,596	0.04
ZhongAn Online P&C Insurance Co Ltd	HKD	18,100	74,300	49,695	0.02
Zhongsheng Group Holdings Ltd	HKD	21,000	56,576	58,464	0.02
Zhuzhou CRRC Times Electric Co Ltd	HKD	23,100	131,880	121,672	0.05
Zijin Mining Group Co Ltd	HKD	227,000	81,560	92,107	0.04
Zijin Mining Group Co Ltd	CNY	68,600	30,633	37,629	0.02
ZTE Corp	HKD	26,632	64,537	76,871	0.03
ZTE Corp	CNY	10,100	42,813	47,803	0.02
ZTO Express Cayman Inc-ADR	USD	14,400	294,688	275,328	0.11
Total China			62,319,030	65,823,765	26.02
Colombia					
Bancolombia SA	COP	10,406	106,016	125,378	0.05
Bancolombia SA-Preferred Stock	COP	19,951	205,020	253,820	0.10
Cementos Argos SA	COP	30,678	98,569	71,745	0.03
Ecopetrol SA	COP	218,080	148,031	198,564	0.08
Grupo Argos SA	COP	10,514	66,469	56,717	0.02
Grupo Aval Acciones y Valores SA-Preferred Stock	COP	230,799	89,826	92,478	0.04
Grupo de Inversiones Suramericana SA	COP	10,185	131,682	108,297	0.04
Grupo de Inversiones Suramericana SA-Preferred Stock	COP	4,153	53,013	40,973	0.02
Interconexion Electrica SA ESP	COP	20,722	76,532	115,402	0.04
Total Colombia			975,158	1,063,374	0.42
Czech Republic					
CEZ AS	CZK	7,012	163,178	169,472	0.07
Komerční banka A/S	CZK	3,967	160,644	158,198	0.06
Moneta Money Bank AS	CZK	18,837	62,825	64,580	0.03
Total Czech Republic			386,647	392,250	0.16

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Egypt					
Commercial International Bank Egypt SAE	EGP	63,474	256,974	280,548	0.11
Eastern Tobacco	EGP	51,770	80,450	47,878	0.02
ElSewedy Electric Co	EGP	39,445	41,773	33,763	0.01
Total Egypt			<u>379,197</u>	<u>362,189</u>	<u>0.14</u>
Greece					
Alpha Bank AE	EUR	52,561	113,425	105,347	0.04
Eurobank Ergasias SA	EUR	119,978	103,181	118,186	0.05
FF Group**	EUR	1,608	35,217	879	0.00
Hellenic Telecommunications Organization SA	EUR	10,006	113,466	148,133	0.06
JUMBO SA	EUR	4,376	64,532	84,718	0.03
Motor Oil Hellas Corinth Refineries SA	EUR	2,685	64,919	68,798	0.03
National Bank of Greece SA	EUR	25,153	55,838	69,032	0.03
OPAP SA	EUR	9,597	103,400	107,651	0.04
Titan Cement Co SA	EUR	2,550	60,678	49,832	0.02
Total Greece			<u>714,656</u>	<u>752,576</u>	<u>0.30</u>
Hong Kong					
Alibaba Health Information Technology Ltd	HKD	154,508	101,859	147,932	0.06
Alibaba Pictures Group Ltd	HKD	632,600	121,284	136,034	0.05
Beijing Enterprises Holdings Ltd	HKD	23,500	136,471	119,418	0.05
Beijing Enterprises Water Group Ltd	HKD	232,000	139,862	137,789	0.05
Brilliance China Automotive Holdings Ltd	HKD	136,000	201,502	150,405	0.06
China Agri-Industries Holdings Ltd	HKD	91,000	34,098	29,237	0.01
China Education Group Holdings Ltd	HKD	30,000	47,495	46,848	0.02
China Everbright International Ltd	HKD	186,296	206,698	171,929	0.07
China Everbright Ltd	HKD	34,000	76,534	50,222	0.02
China First Capital Group Ltd	HKD	152,000	118,415	45,333	0.02
China Gas Holdings Ltd	HKD	76,400	177,741	284,086	0.11
China Jinmao Holdings Group Ltd	HKD	252,000	117,588	153,216	0.06
China Merchants Port Holdings Co Ltd	HKD	64,185	176,311	109,104	0.04
China Mobile Ltd	HKD	276,000	2,952,999	2,513,587	0.99
China Overseas Land & Investment Ltd	HKD	178,000	587,970	656,179	0.26
China Power International Development Ltd	HKD	183,000	51,626	44,740	0.02
China Resources Beer Holdings Co Ltd	HKD	64,257	193,779	305,144	0.12
China Resources Cement Holdings Ltd	HKD	114,000	130,417	110,461	0.04
China Resources Gas Group Ltd	HKD	38,000	133,214	188,480	0.07
China Resources Land Ltd	HKD	125,111	404,417	550,889	0.22
China Resources Power Holdings Co Ltd	HKD	84,211	167,025	122,881	0.05
China State Construction International Holdings Ltd	HKD	102,000	133,076	104,709	0.04
China Taiping Insurance Holdings Co Ltd	HKD	73,298	223,521	196,087	0.08
China Traditional Chinese Medicine Holdings Co Ltd	HKD	116,000	93,917	56,422	0.02
China Unicom Hong Kong Ltd	HKD	266,000	335,642	291,791	0.12
CITIC Ltd	HKD	254,000	393,854	366,085	0.15
COSCO SHIPPING Ports Ltd	HKD	78,052	87,923	77,028	0.03
Far East Horizon Ltd	HKD	103,000	92,497	105,340	0.04
Fullshare Holdings Ltd	HKD	550,603	142,174	34,181	0.01
Guangdong Investment Ltd	HKD	128,000	200,134	253,297	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Hong Kong (continued)					
Haier Electronics Group Co Ltd	HKD	56,000	133,708	154,829	0.06
Hua Hong Semiconductor Ltd	HKD	15,000	41,714	29,030	0.01
Kingboard Chemical Holdings Ltd	HKD	33,000	168,228	91,872	0.04
Kingboard Laminates Holdings Ltd	HKD	58,500	70,787	53,614	0.02
Kunlun Energy Co Ltd	HKD	140,000	127,552	122,035	0.05
MMG Ltd	HKD	160,000	94,472	55,910	0.02
Nine Dragons Paper Holdings Ltd	HKD	92,000	97,680	81,608	0.03
Shanghai Industrial Holdings Ltd	HKD	21,000	57,481	45,535	0.02
Shenzhen International Holdings Ltd	HKD	44,799	94,998	88,881	0.04
Shenzhen Investment Ltd	HKD	184,000	69,951	67,830	0.03
Shimao Property Holdings Ltd	HKD	53,000	112,544	161,459	0.06
Sino Biopharmaceutical Ltd	HKD	307,000	244,984	313,975	0.12
Sinotruk Hong Kong Ltd	HKD	23,500	42,028	40,668	0.02
SSY Group Ltd	HKD	76,000	77,268	68,680	0.03
Sun Art Retail Group Ltd	HKD	111,000	106,506	105,139	0.04
Towngas China Co Ltd	HKD	37,000	36,484	26,664	0.01
Yuexiu Property Co Ltd	HKD	292,000	67,543	66,156	0.03
Total Hong Kong			9,623,971	9,132,739	3.61
Hungary					
MOL Hungarian Oil & Gas PLC	HUF	19,910	198,489	221,414	0.09
OTP Bank Nyrt	HUF	9,759	339,074	389,073	0.15
Richter Gedeon Nyrt	HUF	5,660	112,145	104,540	0.04
Total Hungary			649,708	715,027	0.28
India					
Adani Ports & Special Economic Zone Ltd	INR	30,556	161,238	181,581	0.07
Ambuja Cements Ltd	INR	27,807	93,072	85,744	0.03
Ashok Leyland Ltd	INR	60,587	90,440	76,581	0.03
Asian Paints Ltd	INR	13,570	239,144	266,996	0.11
Aurobindo Pharma Ltd	INR	11,982	128,929	105,547	0.04
Avenue Supermarts Ltd	INR	5,360	119,450	108,547	0.04
Axis Bank Ltd	INR	84,793	715,437	993,218	0.39
Bajaj Auto Ltd	INR	3,682	149,473	150,798	0.06
Bajaj Finance Ltd	INR	7,669	199,507	408,973	0.16
Bajaj Finserv Ltd	INR	1,644	105,677	203,028	0.08
Bharat Forge Ltd	INR	10,474	83,656	68,266	0.03
Bharat Petroleum Corp Ltd	INR	32,081	196,171	182,394	0.07
Bharti Airtel Ltd	INR	79,895	392,341	401,226	0.16
Bharti Infratel Ltd	INR	17,675	83,703	68,380	0.03
Bosch Ltd	INR	353	107,449	83,554	0.03
Britannia Industries Ltd	INR	2,641	103,559	104,974	0.04
Cipla Ltd	INR	16,469	143,433	132,046	0.05
Coal India Ltd	INR	56,766	220,028	208,717	0.08
Container Corp Of India Ltd	INR	9,396	72,953	77,595	0.03
Dabur India Ltd	INR	23,313	114,193	135,263	0.05
Divi's Laboratories Ltd	INR	3,220	71,703	74,495	0.03
Dr Reddy's Laboratories Ltd	INR	4,763	221,472	175,985	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
India (continued)					
Eicher Motors Ltd	INR	567	208,286	157,208	0.06
GAIL India Ltd	INR	34,207	145,501	154,589	0.06
Glenmark Pharmaceuticals Ltd	INR	5,147	62,974	33,058	0.01
Godrej Consumer Products Ltd	INR	15,159	135,108	145,622	0.06
Grasim Industries Ltd	INR	12,585	175,384	166,658	0.07
Havells India Ltd	INR	12,079	89,549	137,567	0.05
HCL Technologies Ltd	INR	23,954	334,593	369,456	0.15
Hero MotoCorp Ltd	INR	2,122	99,061	79,359	0.03
Hindalco Industries Ltd	INR	50,208	130,719	150,600	0.06
Hindustan Petroleum Corp Ltd	INR	29,806	141,508	125,243	0.05
Hindustan Unilever Ltd	INR	28,580	538,198	740,134	0.29
Housing Development Finance Corp Ltd	INR	73,020	1,773,398	2,318,890	0.92
ICICI Bank Ltd	INR	105,523	472,787	668,199	0.26
Icici Lombard General Insura	INR	5,970	94,210	96,221	0.04
Indiabulls Housing Finance Ltd	INR	12,445	176,475	109,563	0.04
Indian Oil Corp Ltd	INR	83,653	202,526	188,932	0.08
Infosys Ltd	INR	157,219	1,395,201	1,667,224	0.66
InterGlobe Aviation Ltd	INR	4,954	83,398	111,812	0.04
ITC Ltd	INR	156,531	612,669	620,999	0.25
JSW Steel Ltd	INR	36,644	109,079	146,836	0.06
Larsen & Toubro Ltd	INR	22,267	385,446	501,034	0.20
LIC Housing Finance Ltd	INR	15,132	118,392	121,720	0.05
Lupin Ltd	INR	10,352	184,206	113,189	0.05
Mahindra & Mahindra Financial Services Ltd	INR	14,121	84,792	79,455	0.03
Mahindra & Mahindra Ltd	INR	35,874	377,682	340,589	0.14
Marico Ltd	INR	18,827	80,694	101,066	0.04
Maruti Suzuki India Ltd	INR	4,602	464,085	435,659	0.17
Motherson Sumi Systems Ltd	INR	43,092	111,644	76,130	0.03
Nestle India Ltd	INR	966	114,599	166,710	0.07
NTPC Ltd	INR	100,711	194,748	206,229	0.08
Oil & Natural Gas Corp Ltd	INR	111,352	265,495	270,607	0.11
Page Industries Ltd	INR	303	132,581	90,345	0.04
Petronet LNG Ltd	INR	30,621	112,067	108,728	0.04
Pidilite Industries Ltd	INR	5,042	82,221	88,708	0.04
Piramal Enterprises Ltd	INR	3,835	121,530	108,137	0.04
Power Grid Corp of India Ltd	INR	81,778	237,792	245,118	0.10
Reliance Industries Ltd	INR	128,024	1,667,924	2,324,101	0.92
Rural Electrification Corp Ltd	INR	25,294	74,358	60,388	0.02
Shree Cement Ltd	INR	356	82,267	112,538	0.04
Shriram Transport Finance Co Ltd	INR	6,588	110,145	103,118	0.04
State Bank of India	INR	84,199	346,538	440,649	0.17
Sun Pharmaceutical Industries Ltd	INR	35,849	340,247	208,231	0.08
Tata Consultancy Services Ltd	INR	40,478	932,405	1,306,039	0.52
Tata Motors Ltd	INR	69,205	355,823	162,968	0.06
Tata Power Co Ltd	INR	41,067	48,815	41,051	0.02
Tata Steel Ltd	INR	15,621	110,830	114,146	0.05
Tata Steel Ltd	INR	953	8,997	913	0.00
Tech Mahindra Ltd	INR	22,432	196,308	229,625	0.09
Titan Co Ltd	INR	13,790	140,772	266,640	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
India (continued)					
UltraTech Cement Ltd	INR	4,193	237,093	276,740	0.11
United Spirits Ltd	INR	11,854	106,173	100,453	0.04
UPL Ltd	INR	15,596	160,146	211,807	0.08
Vedanta Ltd	INR	80,732	236,399	203,913	0.08
Vodafone Idea Ltd	INR	400,720	156,427	70,534	0.03
Wipro Ltd	INR	54,928	191,640	223,205	0.09
Yes Bank Ltd	INR	84,352	328,195	132,893	0.05
Zee Entertainment Enterprises Ltd	INR	27,632	184,272	135,563	0.05
Total India			19,877,400	22,261,017	8.80
Indonesia					
Adaro Energy Tbk PT	IDR	536,300	50,596	51,628	0.02
Astra International Tbk PT	IDR	949,700	520,655	500,815	0.20
Bank Central Asia Tbk PT	IDR	436,500	629,652	926,143	0.37
Bank Mandiri Persero Tbk PT	IDR	847,400	389,098	481,358	0.19
Bank Negara Indonesia Persero Tbk PT	IDR	363,800	180,349	236,911	0.09
Bank Rakyat Indonesia Persero Tbk PT	IDR	2,524,800	537,142	779,199	0.31
Bank Tabungan Negara Persero Tbk PT	IDR	180,400	39,954	31,413	0.01
Barito Pacific Tbk PT	IDR	203,800	59,560	46,307	0.02
Bukit Asam Tbk PT	IDR	97,700	27,281	20,470	0.01
Bumi Serpong Damai Tbk PT	IDR	190,600	22,059	20,709	0.01
Charoen Pokphand Indonesia Tbk PT	IDR	309,600	101,924	103,657	0.04
Gudang Garam Tbk PT	IDR	22,400	107,217	121,890	0.05
Hanjaya Mandala Sampoerna Tbk PT	IDR	424,400	125,021	94,328	0.04
Indah Kiat Pulp & Paper Corp Tbk PT	IDR	121,500	133,632	80,627	0.03
Indocement Tunggul Prakarsa Tbk PT	IDR	82,700	111,426	117,077	0.05
Indofood CBP Sukses Makmur Tbk PT	IDR	135,800	83,750	97,566	0.04
Indofood Sukses Makmur Tbk PT	IDR	198,400	98,427	98,656	0.04
Jasa Marga Persero Tbk PT	IDR	83,046	32,006	33,653	0.01
Kalbe Farma Tbk PT	IDR	892,100	97,493	92,194	0.04
Pabrik Kertas Tjiwi Kimia Tbk PT	IDR	59,600	57,938	53,050	0.02
Pakuwon Jati Tbk PT	IDR	654,800	31,231	33,835	0.01
Perusahaan Gas Negara Persero Tbk	IDR	599,400	103,253	89,523	0.03
Semen Indonesia Persero Tbk PT	IDR	128,000	87,321	104,873	0.04
Surya Citra Media Tbk PT	IDR	224,300	38,057	25,562	0.01
Telekomunikasi Indonesia Persero Tbk PT	IDR	2,207,700	590,466	646,957	0.25
Unilever Indonesia Tbk PT	IDR	64,500	209,232	205,450	0.08
United Tractors Tbk PT	IDR	75,669	139,083	151,043	0.06
Total Indonesia			4,603,823	5,244,894	2.07
Jersey					
Polymetal International PLC	GBP	10,154	109,152	128,816	0.05
Total Jersey			109,152	128,816	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Korea					
Amorepacific Corp	KRW	1,552	393,174	221,109	0.09
Amorepacific Corp—Preferred Stock	KRW	335	54,233	25,009	0.01
AMOREPACIFIC Group	KRW	1,393	147,210	75,160	0.03
BGF retail Co Ltd	KRW	461	77,142	84,243	0.03
BNK Financial Group Inc	KRW	11,098	93,724	71,991	0.03
Celltrion Healthcare Co Ltd	KRW	2,192	160,588	107,260	0.04
Celltrion Inc	KRW	3,850	580,888	685,208	0.27
Celltrion Pharm Inc	KRW	571	46,429	23,762	0.01
Cheil Worldwide Inc	KRW	2,599	40,220	66,176	0.03
CJ CheilJedang Corp	KRW	366	114,923	94,143	0.04
CJ Corp	KRW	699	95,692	61,143	0.02
CJ Corp—Preferred Stock	KRW	63	8,601	2,001	0.00
CJ Logistics Corp	KRW	559	77,250	65,115	0.03
CJ O Shopping Co Ltd	KRW	525	101,430	80,479	0.03
Coway Co Ltd	KRW	2,380	187,762	159,539	0.06
Daelim Industrial Co Ltd	KRW	1,334	99,582	132,863	0.05
Daewoo Engineering & Construction Co Ltd	KRW	5,879	29,837	25,152	0.01
Daewoo Shipbuilding & Marine Engineering Co Ltd	KRW	1,277	39,274	36,165	0.02
DB Insurance Co Ltd	KRW	2,620	160,040	134,557	0.05
Doosan Bobcat Inc	KRW	2,683	82,293	84,581	0.03
E-MART Inc	KRW	891	167,006	108,033	0.04
Fila Korea Ltd	KRW	2,375	112,377	157,764	0.06
GS Engineering & Construction Corp	KRW	3,068	100,788	107,213	0.04
GS Holdings Corp	KRW	2,163	107,041	95,913	0.04
GS Retail Co Ltd	KRW	947	40,482	32,232	0.01
Hana Financial Group Inc	KRW	13,008	444,643	421,339	0.17
Hankook Tire Co Ltd	KRW	3,327	138,727	101,137	0.04
Hanmi Pharm Co Ltd	KRW	299	118,799	104,617	0.04
Hanmi Science Co Ltd	KRW	561	48,651	33,136	0.01
Hanon Systems	KRW	10,086	93,244	101,764	0.04
Hanwha Chemical Corp	KRW	5,188	118,912	101,994	0.04
Hanwha Corp	KRW	1,363	51,597	31,518	0.01
Hanwha Life Insurance Co Ltd	KRW	17,271	92,570	48,987	0.02
HDC Hyundai Development Co-Engineering & Construction	KRW	909	50,639	34,245	0.01
Helixmith Co.Ltd—Rights	KRW	39	0	1,101	0.00
HLB Inc	KRW	1,466	154,899	44,819	0.02
Hotel Shilla Co Ltd	KRW	1,395	117,693	117,191	0.05
Hyundai Department Store Co Ltd	KRW	919	87,928	65,822	0.03
Hyundai Engineering & Construction Co Ltd	KRW	3,501	141,923	162,520	0.06
Hyundai Glovis Co Ltd	KRW	852	121,065	118,800	0.05
Hyundai Heavy Industries Co Ltd	KRW	1,951	241,086	200,228	0.08
Hyundai Heavy Industries Holdings Co Ltd	KRW	513	159,911	143,950	0.06
Hyundai Marine & Fire Insurance Co Ltd	KRW	2,663	84,768	65,615	0.03
Hyundai Mobis Co Ltd	KRW	2,984	603,446	608,610	0.24
Hyundai Motor Co	KRW	6,857	857,465	831,403	0.33
Hyundai Motor Co—Preferred Stock	KRW	1,634	138,429	122,127	0.05
Hyundai Motor Co—Preferred Stock	KRW	864	76,214	59,189	0.02
Hyundai Steel Co	KRW	3,406	152,997	123,302	0.05
Industrial Bank of Korea	KRW	10,942	133,096	133,144	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Korea (continued)					
ING Life Insurance Korea Ltd	KRW	1,396	58,719	38,266	0.02
Kakao Corp	KRW	2,287	245,356	260,460	0.10
Kangwon Land Inc	KRW	5,334	157,358	139,742	0.06
KB Financial Group Inc	KRW	18,201	784,019	722,744	0.29
KCC Corp	KRW	348	112,661	83,033	0.03
Kia Motors Corp	KRW	11,466	384,734	436,932	0.17
Korea Aerospace Industries Ltd	KRW	3,494	158,584	108,786	0.04
Korea Electric Power Corp	KRW	12,442	442,081	275,316	0.11
Korea Gas Corp	KRW	1,425	58,338	52,081	0.02
Korea Investment Holdings Co Ltd	KRW	1,955	112,983	136,638	0.05
Korea Zinc Co Ltd	KRW	378	159,729	155,829	0.06
Korean Air Lines Co Ltd	KRW	1,764	48,659	44,228	0.02
KT&G Corp	KRW	5,088	477,533	434,043	0.17
Kumho Petrochemical Co Ltd	KRW	689	38,273	58,120	0.02
LG Chem Ltd	KRW	2,084	610,864	639,829	0.25
LG Chem Ltd–Preferred Stock	KRW	358	59,806	60,615	0.02
LG Corp	KRW	4,241	273,438	282,452	0.11
LG Display Co Ltd	KRW	9,773	208,220	151,083	0.06
LG Electronics Inc	KRW	4,713	298,593	323,683	0.13
LG Household & Health Care Ltd	KRW	414	399,771	470,776	0.19
LG Household & Health Care Ltd–Preferred Stock	KRW	91	52,621	63,522	0.03
LG Innotek Co Ltd	KRW	734	78,634	69,290	0.03
LG Uplus Corp	KRW	4,646	66,580	58,344	0.02
Lotte Chemical Corp	KRW	738	200,754	161,387	0.06
Lotte Corp	KRW	969	57,686	36,925	0.02
Lotte Shopping Co Ltd	KRW	552	100,670	76,730	0.03
Medy-Tox Inc	KRW	160	76,590	62,357	0.03
Meritz Securities Co Ltd	KRW	11,033	43,777	51,216	0.02
Mirae Asset Daewoo Co Ltd	KRW	18,439	144,324	130,629	0.05
NAVER Corp	KRW	6,411	787,088	632,966	0.25
NCSOFT Corp	KRW	747	249,916	308,595	0.12
Netmarble Corp	KRW	1,145	143,626	112,056	0.04
NH Investment & Securities Co Ltd	KRW	5,987	65,886	75,184	0.03
OCI Co Ltd	KRW	912	85,399	73,693	0.03
Orion Corp	KRW	1,032	96,054	82,674	0.03
Ottogi Corp	KRW	39	36,029	23,137	0.01
Pan Ocean Co Ltd	KRW	9,627	48,033	38,686	0.02
Pearl Abyss Corp	KRW	280	53,524	51,482	0.02
POSCO	KRW	3,616	869,917	765,697	0.30
POSCO Chemtech Co Ltd	KRW	1,006	61,864	46,700	0.02
Posco Daewoo Corp	KRW	2,945	56,161	46,803	0.02
S-1 Corp	KRW	634	50,015	53,591	0.02
Samsung Biologics Co Ltd	KRW	746	214,330	206,747	0.08
Samsung C&T Corp	KRW	3,815	434,987	316,196	0.13
Samsung Card Co Ltd	KRW	1,083	37,786	35,830	0.01
Samsung Electro-Mechanics Co Ltd	KRW	2,461	217,163	208,449	0.08
Samsung Electronics Co Ltd	KRW	214,441	7,788,784	8,728,816	3.45
Samsung Electronics Co Ltd–Preferred Stock	KRW	37,002	1,081,673	1,225,762	0.49
Samsung Engineering Co Ltd	KRW	7,310	120,808	108,575	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Korea (continued)					
Samsung Fire & Marine Insurance Co Ltd	KRW	1,467	354,048	340,498	0.14
Samsung Heavy Industries Co Ltd	KRW	18,663	143,028	131,893	0.05
Samsung Life Insurance Co Ltd	KRW	3,133	282,510	226,838	0.09
Samsung SDI Co Ltd	KRW	2,572	399,424	526,807	0.21
Samsung SDS Co Ltd	KRW	1,516	297,972	282,285	0.11
Samsung Securities Co Ltd	KRW	3,095	99,641	104,806	0.04
Shinhan Financial Group Co Ltd	KRW	20,652	819,490	803,079	0.32
Shinsegae Inc	KRW	365	75,580	95,150	0.04
SillaJen Inc	KRW	2,723	229,109	116,500	0.05
SK Holdings Co Ltd	KRW	1,538	360,424	309,025	0.12
SK Hynix Inc	KRW	24,464	1,363,752	1,472,522	0.58
SK Innovation Co Ltd	KRW	2,429	370,510	334,483	0.13
SK Telecom Co Ltd	KRW	878	196,867	196,945	0.08
S-Oil Corp	KRW	2,062	179,766	149,473	0.06
ViroMed Co Ltd	KRW	590	143,993	86,151	0.03
Woori Financial Group Inc	KRW	22,020	300,862	267,944	0.11
Yuhan Corp	KRW	341	66,469	72,208	0.03
Total Korea			31,440,531	30,756,671	12.16
Luxembourg					
Reinet Investments SCA	ZAR	5,945	108,550	95,778	0.04
Total Luxembourg			108,550	95,778	0.04
Malaysia					
AirAsia Group Bhd	MYR	52,800	43,524	34,881	0.01
Alliance Bank Malaysia Bhd	MYR	38,800	33,379	35,303	0.01
AMMB Holdings Bhd	MYR	85,700	92,945	87,722	0.04
Axiata Group Bhd	MYR	125,014	152,545	150,652	0.06
British American Tobacco Malaysia Bhd	MYR	5,300	62,511	36,936	0.02
CIMB Group Holdings Bhd	MYR	215,113	300,004	280,050	0.11
Dialog Group Bhd	MYR	160,300	103,545	126,456	0.05
DiGi.Com Bhd	MYR	154,300	175,195	188,558	0.08
Fraser & Neave Holdings Bhd	MYR	7,000	62,008	58,541	0.02
Gamuda Bhd	MYR	60,700	53,846	55,228	0.02
Genting Bhd	MYR	93,500	186,009	153,175	0.06
Genting Malaysia Bhd	MYR	131,200	138,089	102,865	0.04
Genting Plantations Bhd	MYR	8,100	18,221	19,601	0.01
HAP Seng Consolidated Bhd	MYR	23,100	45,707	55,619	0.02
Hartalega Holdings Bhd	MYR	56,200	49,313	71,261	0.03
Hong Leong Bank Bhd	MYR	28,884	126,126	132,800	0.05
Hong Leong Financial Group Bhd	MYR	8,832	30,892	39,624	0.02
IHH Healthcare Bhd	MYR	97,600	137,682	136,982	0.06
IJM Corp Bhd	MYR	104,300	78,613	60,573	0.02
IOI Corp Bhd	MYR	83,100	84,683	85,463	0.03
Kuala Lumpur Kepong Bhd	MYR	18,600	105,871	110,542	0.04
Malayan Banking Bhd	MYR	175,133	389,662	376,329	0.15
Malaysia Airports Holdings Bhd	MYR	52,700	96,616	108,779	0.04
Maxis Bhd	MYR	109,000	157,874	146,916	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Malaysia (continued)					
MISC Bhd	MYR	56,400	99,683	97,583	0.04
Nestle Malaysia Bhd	MYR	2,800	74,748	101,024	0.04
Petronas Chemicals Group Bhd	MYR	107,600	189,710	218,715	0.09
Petronas Dagangan Bhd	MYR	13,800	77,286	84,820	0.03
Petronas Gas Bhd	MYR	31,200	143,750	131,066	0.05
PPB Group Bhd	MYR	29,540	104,041	133,672	0.05
Press Metal Aluminium Holdings Bhd	MYR	51,800	61,927	55,153	0.02
Public Bank Bhd	MYR	141,300	742,576	786,425	0.31
QL Resources Bhd	MYR	20,800	35,594	34,428	0.01
RHB Bank Bhd	MYR	38,590	50,613	52,200	0.02
Sime Darby Bhd	MYR	91,834	48,906	50,223	0.02
Sime Darby Plantation Bhd	MYR	105,434	126,819	125,526	0.05
Sime Darby Property Bhd	MYR	70,234	20,183	17,505	0.01
SP Setia Bhd Group	MYR	56,998	45,566	29,792	0.01
Telekom Malaysia Bhd	MYR	41,300	61,815	39,976	0.02
Tenaga Nasional Bhd	MYR	147,100	485,674	492,647	0.20
Top Glove Corp Bhd	MYR	61,000	78,859	72,477	0.03
Westports Holdings Bhd	MYR	36,000	35,185	34,323	0.01
YTL Corp Bhd	MYR	112,696	38,657	30,543	0.01
Total Malaysia			5,246,452	5,242,954	2.07
Mexico					
Alfa SAB de CV	MXN	129,100	182,959	126,737	0.05
Alsea SAB de CV	MXN	26,500	82,075	52,113	0.02
America Movil SAB de CV	MXN	1,511,700	1,225,045	1,099,252	0.43
Arca Continental SAB de CV	MXN	18,650	112,489	100,814	0.04
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	MXN	83,625	133,149	127,843	0.05
Cemex SAB de CV	MXN	655,687	435,157	276,109	0.11
Coca-Cola Femsa SAB de CV	MXN	23,400	161,705	145,077	0.06
El Puerto de Liverpool SAB de CV	MXN	7,000	70,005	38,939	0.02
Fibra Uno Administracion SA de CV REIT	MXN	138,500	207,418	183,257	0.07
Fomento Economico Mexicano SAB de CV	MXN	88,400	801,760	855,672	0.34
Gruma SAB de CV	MXN	8,370	103,845	78,482	0.03
Grupo Aeroportuario del Pacifico SAB de CV	MXN	15,800	144,556	164,385	0.06
Grupo Aeroportuario del Sureste SAB de CV	MXN	9,395	164,200	152,131	0.06
Grupo Bimbo SAB de CV	MXN	72,900	173,559	151,897	0.06
Grupo Carso SAB de CV	MXN	25,564	99,435	95,221	0.04
Grupo Financiero Banorte SAB de CV	MXN	114,573	648,701	664,120	0.26
Grupo Financiero Inbursa SAB de CV	MXN	100,500	171,097	145,218	0.06
Grupo Mexico SAB de CV	MXN	157,723	440,981	418,451	0.17
Grupo Televisa SAB	MXN	107,900	425,748	182,252	0.07
Industrias Penoles SAB de CV	MXN	5,920	107,447	76,513	0.03
Infraestructura Energetica Nova SAB de CV	MXN	25,600	115,340	100,459	0.04
Kimberly-Clark de Mexico SAB de CV	MXN	64,500	114,955	119,823	0.05
Megacable Holdings SAB de CV	MXN	18,900	86,663	80,217	0.03
Mexichem SAB de CV	MXN	48,537	121,384	101,790	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Mexico (continued)					
Promotora y Operadora de Infraestructura SAB de CV	MXN	8,915	89,953	88,507	0.03
Wal-Mart de Mexico SAB de CV	MXN	238,800	586,313	651,330	0.26
Total Mexico			7,005,939	6,276,609	2.48
Pakistan					
Habib Bank Ltd	PKR	22,400	51,865	15,881	0.00
MCB Bank Ltd	PKR	16,100	33,268	17,581	0.01
Oil & Gas Development Co Ltd	PKR	24,700	37,261	20,331	0.01
Total Pakistan			122,394	53,793	0.02
Peru					
Cia de Minas Buenaventura SAA-ADR	USD	10,746	133,313	179,136	0.07
Credicorp Ltd	USD	3,073	583,529	703,440	0.28
Southern Copper Corp	USD	3,380	124,550	131,313	0.05
Total Peru			841,392	1,013,889	0.40
Philippines					
Aboitiz Equity Ventures Inc	PHP	92,320	122,463	99,104	0.04
Aboitiz Power Corp	PHP	76,600	49,986	52,028	0.02
Alliance Global Group Inc	PHP	178,000	57,057	53,641	0.02
Ayala Corp	PHP	13,096	231,315	228,512	0.09
Ayala Land Inc	PHP	332,300	268,195	329,479	0.13
Bank of the Philippine Islands	PHP	33,052	61,440	50,641	0.02
BDO Unibank Inc	PHP	88,730	221,615	242,455	0.10
DMCI Holdings Inc	PHP	149,050	41,164	29,964	0.01
Globe Telecom Inc	PHP	1,185	50,945	52,317	0.02
GT Capital Holdings Inc	PHP	3,249	81,564	59,609	0.02
International Container Terminal Services Inc	PHP	51,920	109,833	148,357	0.06
JG Summit Holdings Inc	PHP	129,990	180,757	171,003	0.07
Jollibee Foods Corp	PHP	18,960	95,075	104,283	0.04
Manila Electric Co	PHP	13,230	90,987	99,932	0.04
Megaworld Corp	PHP	423,400	39,579	50,410	0.02
Metro Pacific Investments Corp	PHP	870,073	97,471	81,513	0.03
Metropolitan Bank & Trust Co	PHP	72,714	118,134	101,120	0.04
PLDT Inc	PHP	3,840	130,715	96,684	0.04
Robinsons Land Corp	PHP	80,815	40,129	41,563	0.02
Security Bank Corp	PHP	14,350	50,529	47,614	0.02
SM Investments Corp	PHP	10,962	183,816	207,323	0.08
SM Prime Holdings Inc	PHP	438,650	279,090	317,633	0.13
Universal Robina Corp	PHP	41,550	120,442	134,621	0.05
Total Philippines			2,722,301	2,799,806	1.11
Poland					
Alior Bank SA	PLN	5,588	92,864	74,653	0.03
Bank Millennium SA	PLN	28,099	59,776	70,526	0.03
Bank Polska Kasa Opieki SA	PLN	7,554	248,707	226,466	0.09
Bank Zachodni WBK SA	PLN	1,545	143,418	153,622	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Poland (continued)					
CCC SA	PLN	1,041	57,358	47,064	0.02
CD Projekt SA	PLN	2,901	113,128	167,485	0.07
Cyfrowy Polsat SA	PLN	13,023	84,843	103,927	0.04
Dino Polska SA	PLN	2,065	49,478	72,484	0.03
Grupa Lotos SA	PLN	3,965	55,461	90,056	0.04
Jastrzebska Spolka Weglowa SA	PLN	1,851	38,090	23,428	0.01
KGHM Polska Miedz SA	PLN	6,485	171,007	179,984	0.07
LPP SA	PLN	59	122,183	120,873	0.05
mBank SA	PLN	849	92,777	97,895	0.04
Orange Polska SA	PLN	44,164	67,446	79,169	0.03
PGE Polska Grupa Energetyczna SA	PLN	34,751	115,830	89,384	0.04
Polski Koncern Naftowy ORLEN SA	PLN	13,055	331,528	314,998	0.12
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	74,554	130,715	106,157	0.04
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	38,226	368,296	438,924	0.17
Powszechny Zaklad Ubezpieczen SA	PLN	27,043	305,799	316,609	0.12
Total Poland			2,648,704	2,773,704	1.10
Qatar					
Barwa Real Estate Co	QAR	8,727	94,897	81,967	0.03
Commercial Bank PQSC	QAR	102,390	114,147	129,068	0.05
Industries Qatar QSC	QAR	77,390	258,130	244,418	0.10
Masraf Al Rayan QSC	QAR	165,550	183,206	173,222	0.07
Mesaieed Petrochemical Holding Co	QAR	203,280	145,042	145,708	0.06
Ooredoo QPSC	QAR	2,910	67,275	52,274	0.02
Qatar Electricity & Water Co QSC	QAR	22,150	117,336	101,344	0.04
Qatar Fuel QSC	QAR	23,160	130,340	136,495	0.05
Qatar Insurance Co SAQ	QAR	5,701	85,267	54,893	0.02
Qatar Islamic Bank SAQ	QAR	51,180	177,406	233,464	0.09
Qatar National Bank QPSC	QAR	203,410	900,822	1,063,067	0.42
Total Qatar			2,273,868	2,415,920	0.95
Romania					
NEPI Rockcastle PLC	ZAR	16,712	205,219	153,369	0.06
Total Romania			205,219	153,369	0.06
Russia					
Alrosa PJSC	USD	104,710	131,944	142,834	0.06
Gazprom PJSC	USD	494,125	1,124,937	1,823,973	0.72
Inter RAO UES PJSC	USD	1,744,120	108,278	125,233	0.05
LUKOIL PJSC	USD	18,604	1,139,799	1,564,712	0.62
Magnit PJSC	USD	1,694	99,337	100,311	0.04
Magnit PJSC-GDR	USD	10,450	256,004	152,309	0.06
Magnitogorsk Iron & Steel Works PJSC	USD	75,500	58,319	53,847	0.02
MMC Norilsk Nickel PJSC	USD	2,986	526,601	677,347	0.27
Mobile TeleSystems PJSC-ADR	USD	21,438	186,467	199,588	0.08
Moscow Exchange MICEX-RTS PJSC	USD	73,248	116,502	104,690	0.04
Novatek PJSC-GDR	USD	4,139	532,890	877,468	0.34

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Russia (continued)					
Novolipetsk Steel PJSC	USD	52,607	114,092	133,196	0.05
PhosAgro PJSC-GDR	USD	4,425	61,477	58,056	0.02
Polyus PJSC	USD	1,385	117,802	127,971	0.05
Rosneft Oil Co PJSC	USD	52,694	284,249	346,281	0.14
Sberbank of Russia PJSC	USD	499,866	1,406,793	1,890,496	0.75
Severstal PJSC	USD	10,334	140,622	174,912	0.07
Surgutneftegas OJSC	USD	283,413	131,142	118,353	0.05
Surgutneftegas OJSC-Preferred Stock	USD	274,582	146,222	185,493	0.07
Tatneft PJSC	USD	70,365	600,438	864,460	0.34
Transneft PJSC-Preferred Stock	USD	17	46,015	44,592	0.02
VTB Bank PJSC	USD	197,552,814	147,318	124,853	0.05
X5 Retail Group NV-GDR	USD	5,972	168,272	204,780	0.08
Total Russia			7,645,520	10,095,755	3.99
Saudi Arabia					
Advanced Petrochemical Co	SAR	2,369	34,689	37,902	0.02
Al Rajhi Bank	SAR	27,359	501,523	507,749	0.20
Alinma Bank	SAR	16,150	103,603	104,903	0.04
Almarai Co JSC	SAR	5,511	75,888	77,443	0.03
Bank AlBilad	SAR	8,876	58,514	64,376	0.03
Bank Al-Jazira	SAR	8,841	34,972	35,786	0.01
Banque Saudi Fransi	SAR	12,200	135,280	137,932	0.06
Co for Cooperative Insurance	SAR	1,925	35,720	35,931	0.01
Dar Al Arkan Real Estate Development Co	SAR	12,743	35,402	39,891	0.02
Emaar Economic City	SAR	14,083	35,053	37,364	0.02
Etihad Etisalat Co	SAR	9,120	54,021	58,413	0.02
Jarir Marketing Co	SAR	1,323	59,888	58,279	0.02
National Commercial Bank	SAR	26,805	391,583	395,973	0.16
National Industrialization Co	SAR	8,034	35,533	36,290	0.01
Rabigh Refining & Petrochemical Co	SAR	6,908	35,736	38,056	0.02
Riyad Bank	SAR	27,139	193,520	193,941	0.08
Sahara International Petrochemical Co	SAR	8,142	45,156	44,897	0.02
Samba Financial Group	SAR	21,904	202,423	206,760	0.08
Saudi Airlines Catering Co	SAR	1,581	35,716	36,002	0.01
Saudi Arabian Fertilizer Co	SAR	3,741	78,865	84,591	0.03
Saudi Arabian Mining Co	SAR	8,917	111,961	115,557	0.05
Saudi Basic Industries Corp	SAR	16,378	479,619	498,731	0.20
Saudi British Bank	SAR	5,016	54,329	55,373	0.02
Saudi Cement Co	SAR	1,930	34,070	36,076	0.01
Saudi Electricity Co	SAR	16,362	73,679	81,586	0.03
Saudi Industrial Investment Group	SAR	5,345	34,716	35,118	0.01
Saudi Kayan Petrochemical Co	SAR	16,940	54,334	55,198	0.02
Saudi Telecom Co	SAR	8,853	239,675	245,979	0.10
Savola Group	SAR	6,019	52,707	52,482	0.02
Yanbu National Petrochemical Co	SAR	4,944	82,661	83,054	0.03
Total Saudi Arabia			3,400,836	3,491,633	1.38

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Singapore					
BOC Aviation Ltd	HKD	9,800	68,247	82,289	0.03
Total Singapore			68,247	82,289	0.03
South Africa					
Absa Group Ltd	ZAR	32,405	386,609	404,452	0.16
Anglo American Platinum Ltd	ZAR	2,517	79,476	149,388	0.06
AngloGold Ashanti Ltd	ZAR	19,466	216,262	350,647	0.14
Aspen Pharmacare Holdings Ltd	ZAR	16,503	317,341	117,559	0.05
Bid Corp Ltd	ZAR	14,637	301,532	318,653	0.13
Bidvest Group Ltd	ZAR	12,874	167,230	172,871	0.07
Capitec Bank Holdings Ltd	ZAR	2,157	143,422	198,662	0.08
Clicks Group Ltd	ZAR	11,015	174,858	160,359	0.06
Discovery Ltd	ZAR	18,751	196,769	198,278	0.08
Exxaro Resources Ltd	ZAR	11,206	98,993	136,677	0.05
FirstRand Ltd	ZAR	151,237	662,047	735,204	0.29
Fortress REIT Ltd	ZAR	64,931	76,415	98,723	0.04
Foschini Group Ltd	ZAR	12,354	147,224	157,959	0.06
Gold Fields Ltd	ZAR	36,784	135,725	200,207	0.08
Growthpoint Properties Ltd REIT	ZAR	131,217	253,169	225,934	0.09
Investec Ltd	ZAR	12,805	93,957	83,416	0.03
Kumba Iron Ore Ltd	ZAR	2,741	65,348	97,069	0.04
Liberty Holdings Ltd	ZAR	4,880	41,623	36,566	0.01
Life Healthcare Group Holdings Ltd	ZAR	57,825	122,065	92,020	0.04
MMI Holdings Ltd	ZAR	31,996	55,516	43,043	0.02
Mondi Ltd	ZAR	5,227	120,692	117,490	0.05
Mr Price Group Ltd	ZAR	11,701	181,542	164,721	0.06
MTN Group Ltd	ZAR	74,842	694,698	566,573	0.22
Multichoice Group Ltd	ZAR	19,777	120,805	187,893	0.07
Naspers Ltd	ZAR	19,755	3,879,461	4,791,321	1.89
Nedbank Group Ltd	ZAR	16,536	299,925	296,918	0.12
Netcare Ltd	ZAR	53,780	119,666	68,573	0.03
Old Mutual Ltd	ZAR	213,161	335,875	320,469	0.13
Pick n Pay Stores Ltd	ZAR	18,833	96,253	92,153	0.04
PSG Group Ltd	ZAR	6,971	126,785	118,155	0.05
Rand Merchant Investment Holdings Ltd	ZAR	31,418	94,131	75,686	0.03
Redefine Properties Ltd REIT	ZAR	246,837	191,840	158,242	0.06
Remgro Ltd	ZAR	22,460	371,108	299,281	0.12
RMB Holdings Ltd	ZAR	36,213	189,731	216,745	0.09
Sanlam Ltd	ZAR	82,675	458,013	458,249	0.18
Sappi Ltd	ZAR	22,475	124,121	87,485	0.03
Sasol Ltd	ZAR	25,941	799,654	644,255	0.25
Shoprite Holdings Ltd	ZAR	22,772	309,200	254,604	0.10
SPAR Group Ltd	ZAR	9,272	125,649	122,846	0.05
Standard Bank Group Ltd	ZAR	58,089	724,517	810,167	0.32
Telkom SA SOC Ltd	ZAR	10,581	50,566	69,176	0.03
Tiger Brands Ltd	ZAR	6,945	160,280	110,174	0.04
Truworths International Ltd	ZAR	18,043	112,237	89,567	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
South Africa (continued)					
Vodacom Group Ltd	ZAR	27,804	284,860	235,958	0.09
Woolworths Holdings Ltd	ZAR	43,697	223,889	151,469	0.06
Total South Africa			13,931,079	14,485,857	5.73
Taiwan					
Acer Inc	TWD	167,000	81,509	103,503	0.04
Advantech Co Ltd	TWD	13,799	98,540	117,289	0.05
Airtac International Group	TWD	7,000	105,496	78,430	0.03
ASE Technology Holding Co Ltd	TWD	160,483	351,061	317,768	0.13
Asia Cement Corp	TWD	98,000	100,131	150,031	0.06
Asustek Computer Inc	TWD	31,000	252,677	222,573	0.09
AU Optronics Corp	TWD	358,000	131,127	107,194	0.04
Catcher Technology Co Ltd	TWD	28,000	265,731	200,583	0.08
Cathay Financial Holding Co Ltd	TWD	334,000	505,706	462,403	0.18
Chailease Holding Co Ltd	TWD	49,720	132,591	205,703	0.08
Chang Hwa Commercial Bank Ltd	TWD	223,162	121,027	150,525	0.06
Cheng Shin Rubber Industry Co Ltd	TWD	102,000	174,061	131,689	0.05
Chicony Electronics Co Ltd	TWD	20,210	49,251	49,712	0.02
China Airlines Ltd	TWD	78,000	28,374	24,711	0.01
China Development Financial Holding Corp	TWD	544,000	167,487	165,865	0.07
China Life Insurance Co Ltd	TWD	107,990	87,344	86,400	0.03
China Steel Corp	TWD	558,000	428,335	448,240	0.18
Chunghwa Telecom Co Ltd	TWD	167,000	570,372	607,576	0.24
Compal Electronics Inc	TWD	169,000	103,931	110,728	0.04
CTBC Financial Holding Co Ltd	TWD	859,360	539,614	590,716	0.23
Delta Electronics Inc	TWD	92,152	436,186	467,295	0.18
E.Sun Financial Holding Co Ltd	TWD	436,001	259,459	364,978	0.14
Eclat Textile Co Ltd	TWD	8,169	99,368	104,678	0.04
Eva Airways Corp	TWD	96,886	44,830	46,635	0.02
Evergreen Marine Corp Taiwan Ltd	TWD	69,226	27,999	27,749	0.01
Far Eastern New Century Corp	TWD	160,000	154,428	172,572	0.07
Far EastTone Telecommunications Co Ltd	TWD	69,000	161,246	173,947	0.07
Feng TAY Enterprise Co Ltd	TWD	14,480	79,682	112,821	0.04
First Financial Holding Co Ltd	TWD	442,259	263,987	324,651	0.13
Formosa Chemicals & Fibre Corp	TWD	155,000	480,378	514,013	0.20
Formosa Petrochemical Corp	TWD	54,000	185,681	192,115	0.08
Formosa Plastics Corp	TWD	204,000	616,261	752,040	0.30
Formosa Taffeta Co Ltd	TWD	34,000	34,896	42,802	0.02
Foxconn Technology Co Ltd	TWD	33,190	94,033	67,428	0.03
Fubon Financial Holding Co Ltd	TWD	296,000	460,801	436,955	0.17
Giant Manufacturing Co Ltd	TWD	13,000	60,069	101,708	0.04
Globalwafers Co Ltd	TWD	11,000	107,330	111,383	0.04
Highwealth Construction Corp	TWD	32,000	43,818	50,947	0.02
Hiwin Technologies Corp	TWD	11,577	89,720	96,911	0.04
Hon Hai Precision Industry Co Ltd	TWD	562,640	1,792,173	1,402,094	0.55
Hotai Motor Co Ltd	TWD	13,000	148,024	212,624	0.08
Hua Nan Financial Holdings Co Ltd	TWD	353,019	183,292	236,979	0.09
Innolux Corp	TWD	388,000	142,153	91,567	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Taiwan (continued)					
Inventec Corp	TWD	100,000	70,739	79,525	0.03
Largan Precision Co Ltd	TWD	4,500	565,647	558,525	0.22
Lite-On Technology Corp	TWD	86,219	104,543	126,305	0.05
MediaTek Inc	TWD	67,000	567,907	677,345	0.27
Mega Financial Holding Co Ltd	TWD	484,779	390,179	482,290	0.19
Micro-Star International Co Ltd	TWD	39,000	94,594	110,498	0.04
Nan Ya Plastics Corp	TWD	229,000	528,293	579,514	0.23
Nanya Technology Corp	TWD	58,000	118,446	120,446	0.05
Nien Made Enterprise Co Ltd	TWD	6,000	59,675	45,107	0.02
Novatek Microelectronics Corp	TWD	29,000	118,474	161,529	0.06
Pegatron Corp	TWD	82,000	193,356	141,773	0.06
Phison Electronics Corp	TWD	5,000	43,283	45,558	0.02
Pou Chen Corp	TWD	91,000	106,240	112,800	0.04
Powertech Technology Inc	TWD	41,000	100,287	100,324	0.04
President Chain Store Corp	TWD	27,000	247,774	261,224	0.10
Quanta Computer Inc	TWD	126,000	244,149	245,026	0.10
Realtek Semiconductor Corp	TWD	24,000	82,747	176,564	0.07
Ruentex Development Co Ltd	TWD	21,360	29,918	30,534	0.01
Ruentex Industries Ltd	TWD	13,200	33,971	32,087	0.01
Shanghai Commercial & Savings Bank Ltd	TWD	136,000	203,951	246,083	0.10
Shin Kong Financial Holding Co Ltd	TWD	543,112	167,543	164,895	0.07
SinoPac Financial Holdings Co Ltd	TWD	451,325	139,247	189,629	0.08
Standard Foods Corp	TWD	16,161	39,201	31,584	0.01
Synnex Technology International Corp	TWD	51,350	55,536	64,478	0.03
TaiMed Biologics Inc	TWD	9,000	58,047	46,073	0.02
Taishin Financial Holding Co Ltd	TWD	402,665	160,690	185,390	0.07
Taiwan Business Bank	TWD	152,317	38,399	66,940	0.03
Taiwan Cement Corp	TWD	221,300	249,382	328,108	0.13
Taiwan Cooperative Financial Holding Co Ltd	TWD	415,526	214,000	278,270	0.11
Taiwan High Speed Rail Corp	TWD	80,000	71,250	117,710	0.05
Taiwan Mobile Co Ltd	TWD	70,000	242,352	276,083	0.11
Taiwan Semiconductor Manufacturing Co Ltd	TWD	1,109,000	7,407,267	8,533,653	3.37
Tatung Co Ltd	TWD	63,000	82,139	38,032	0.02
Uni-President Enterprises Corp	TWD	213,000	445,688	567,140	0.22
United Microelectronics Corp	TWD	566,000	234,245	254,212	0.10
Vanguard International Semiconductor Corp	TWD	33,000	61,928	69,273	0.03
Walsin Technology Corp	TWD	17,000	159,341	89,763	0.04
Win Semiconductors Corp	TWD	13,000	129,182	83,292	0.03
Winbond Electronics Corp	TWD	110,000	102,752	53,832	0.02
Wistron Corp	TWD	153,049	109,576	119,248	0.05
WPG Holdings Ltd	TWD	82,640	103,914	107,359	0.04
Yageo Corp	TWD	13,783	148,644	117,153	0.05
Yuanta Financial Holding Co Ltd	TWD	459,000	209,673	275,611	0.11
Zhen Ding Technology Holding Ltd	TWD	19,000	48,852	60,806	0.02
Total Taiwan			24,843,200	26,888,122	10.63

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Thailand					
Advanced Info Service PCL	THB	48,211	281,408	342,708	0.14
Advanced Info Service PCL–NVDR	THB	8,300	47,392	59,001	0.02
Airports of Thailand PCL	THB	164,500	252,874	394,253	0.16
Airports of Thailand PCL–NVDR	THB	26,500	58,557	63,512	0.03
Bangkok Bank PCL	THB	6,500	41,450	42,178	0.02
Bangkok Bank PCL–NVDR	THB	13,645	84,175	87,652	0.03
Bangkok Dusit Medical Services PCL	THB	391,000	290,503	331,491	0.13
Bangkok Dusit Medical Services PCL–NVDR	THB	42,800	32,616	36,286	0.01
Bangkok Expressway & Metro PCL	THB	390,400	89,777	145,123	0.06
Banpu PCL	THB	214,100	109,957	104,720	0.04
Berli Jucker PCL	THB	21,800	31,657	35,898	0.01
Berli Jucker PCL–NVDR	THB	26,800	42,119	44,131	0.02
BTS Group Holdings PCL	THB	197,200	51,029	77,163	0.03
BTS Group Holdings PCL–NVDR	THB	115,300	36,924	45,116	0.02
Bumrungrad Hospital PCL	THB	22,724	132,303	125,226	0.05
Central Pattana PCL	THB	54,100	104,748	132,306	0.05
Central Pattana PCL–NVDR	THB	46,725	108,109	114,270	0.05
Charoen Pokphand Foods PCL	THB	172,500	127,153	158,902	0.06
CP ALL PCL	THB	192,000	373,657	538,420	0.21
CP ALL PCL–NVDR	THB	67,300	166,122	188,727	0.07
Electricity Generating PCL	THB	4,000	20,727	42,390	0.02
Electricity Generating PCL–NVDR	THB	8,950	77,967	94,848	0.04
Energy Absolute PCL	THB	46,422	44,687	84,390	0.03
Energy Absolute PCL–NVDR	THB	27,200	41,447	49,446	0.02
Gulf Energy Development PCL	THB	26,500	72,297	106,285	0.04
Home Product Center PCL	THB	270,366	108,692	154,281	0.06
Indorama Ventures PCL	THB	55,800	62,876	85,517	0.03
Indorama Ventures PCL–NVDR	THB	8,717	13,188	13,359	0.01
Intouch Holdings PCL–NVDR	THB	94,300	172,009	192,951	0.08
IRPC PCL	THB	457,600	80,207	74,607	0.03
Kasikornbank PCL	THB	52,640	316,593	325,272	0.13
Kasikornbank PCL–NVDR	THB	36,700	221,547	224,981	0.09
Krung Thai Bank PCL	THB	154,900	84,726	98,494	0.04
Land & Houses PCL	THB	309,100	103,086	111,878	0.04
Minor International PCL	THB	77,190	79,872	103,197	0.04
Minor International PCL–NVDR	THB	36,000	44,677	48,129	0.02
Muangthai Capital PCL	THB	21,600	31,831	39,795	0.02
PTT Exploration & Production PCL	THB	56,365	169,117	247,380	0.10
PTT Exploration & Production PCL–NVDR	THB	1,887	7,623	8,307	0.00
PTT Global Chemical PCL	THB	90,369	198,716	188,591	0.07
PTT Global Chemical PCL–NVDR	THB	20,300	46,406	42,364	0.02
PTT PCL	THB	402,300	475,439	639,508	0.25
PTT PCL–NVDR	THB	117,600	181,579	186,941	0.07
Ratch Group PCL–NVDR	THB	32,500	62,195	70,739	0.03
Robinson PCL	THB	18,900	35,863	34,666	0.01
Siam Cement PCL	THB	14,089	211,146	216,842	0.09
Siam Cement PCL–NVDR	THB	20,047	291,505	308,541	0.12
Siam Commercial Bank PCL	THB	26,400	113,666	120,088	0.05
Siam Commercial Bank PCL–NVDR	THB	11,900	50,688	54,131	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
Thailand (continued)					
Thai Oil PCL	THB	38,000	91,492	82,400	0.03
Thai Oil PCL–NVDR	THB	19,300	44,506	41,850	0.02
Thai Union Group PCL	THB	151,200	87,888	90,224	0.04
TMB Bank PCL	THB	361,300	25,800	23,091	0.01
Total Access Communication PCL–NVDR	THB	40,550	65,044	70,079	0.03
True Corp PCL	THB	594,392	117,198	113,384	0.04
Total Thailand			6,314,830	7,456,029	2.95
Turkey					
Akbank Turk AS	TRY	126,204	233,365	148,373	0.06
Anadolu Efes Biracilik Ve Malt Sanayii AS	TRY	8,181	57,724	28,133	0.01
Arcelik AS	TRY	8,712	49,866	29,296	0.01
Aselsan Elektronik Sanayi Ve Ticaret AS	TRY	15,517	84,145	48,289	0.02
BIM Birlesik Magazalar AS	TRY	10,871	197,931	149,702	0.06
Eregli Demir ve Celik Fabrikalari TAS	TRY	66,928	112,214	91,066	0.04
Ford Otomotiv Sanayi AS	TRY	2,805	34,901	30,310	0.01
Haci Omer Sabanci Holding AS	TRY	33,999	98,100	50,493	0.02
KOC Holding AS	TRY	36,615	146,025	111,035	0.04
TAV Havalimanlari Holding AS	TRY	5,397	30,622	25,193	0.01
Tupras Turkiye Petrol Rafinerileri AS	TRY	6,234	162,982	123,947	0.05
Turk Hava Yollari AO	TRY	34,692	86,194	77,313	0.03
Turkcell Iletisim Hizmetleri AS	TRY	48,603	160,685	107,559	0.04
Turkiye Garanti Bankasi AS	TRY	98,459	229,637	154,906	0.06
Turkiye Is Bankasi AS	TRY	73,808	113,119	77,202	0.03
Turkiye Sise ve Cam Fabrikalari AS	TRY	21,936	21,720	19,683	0.01
Total Turkey			1,819,230	1,272,500	0.50
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC	AED	118,258	261,496	267,221	0.11
Aldar Properties PJSC	AED	182,534	104,282	93,922	0.04
DP World Ltd	USD	6,519	138,202	103,652	0.04
Dubai Islamic Bank PJSC	AED	80,576	114,881	112,534	0.04
Emaar Development PJSC	AED	25,294	31,021	27,614	0.01
Emaar Malls PJSC	AED	150,184	95,135	83,000	0.03
Emaar Properties PJSC	AED	157,649	272,755	189,703	0.07
Emirates Telecommunications Group Co PJSC	AED	77,121	362,716	350,211	0.14
First Abu Dhabi Bank PJSC	AED	123,246	433,725	498,601	0.20
Total United Arab Emirates			1,814,213	1,726,458	0.68

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.16% (continued)					
United States					
Yum China Holdings Inc	USD	16,000	562,590	739,200	0.29
Total United States			562,590	739,200	0.29
Total Common and Preferred Stocks			233,743,834	248,345,099	98.16
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
			233,743,834	248,345,099	98.16
Other transferable securities					
Common and Preferred Stocks - 0.02%					
Hong Kong					
China Com Rich Rene Ene Invest***	HKD	283,900	0	0	0.00
China Ding Yi Feng Holdings Ltd	HKD	40,000	137,474	59,136	0.02
Legend Holdings Corp–Rights****	HKD	1,000	0	0	0.00
Total Hong Kong			137,474	59,136	0.02
Total Common and Preferred Stocks			137,474	59,136	0.02
Total Other transferable securities			137,474	59,136	0.02
TOTAL INVESTMENTS			233,881,308	248,404,235	98.18
Derivatives					
Futures Contracts – 0.05%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 20/09/19	USD	90	4,740,300	122,142	0.05
Unrealised Gain on Futures Contracts			4,740,300	122,142	0.05
Total Futures Contracts			4,740,300	122,142	0.05
Other Net Assets/(Liabilities)				4,467,614	1.77
TOTAL NET ASSETS				252,993,991	100.00
The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 117,821 held as cash at Goldman Sachs & Co.					
* The Board of Directors decided to price the security at 0.00 in accordance with the investment valuation procedures in place.					
** Security suspended.					
*** Security priced at 0 due to an exchange offer.					
**** Non traded right priced at 0 due to missing subscription price					

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 35.02%					
Australia					
National Australia Bank Ltd, 2.750%, 08/08/22	EUR	100,000	107,321	108,801	0.09
National Australia Bank Ltd, 1.250%, 18/05/26	EUR	25,000	25,351	26,577	0.02
Total Australia			132,672	135,378	0.11
Austria					
OMV AG, 1.000%, 14/12/26	EUR	45,000	44,838	47,647	0.04
Total Austria			44,838	47,647	0.04
Belgium					
Anheuser-Busch InBev SA/NV, 0.800%, 20/04/23	EUR	110,000	110,659	113,440	0.09
Anheuser-Busch InBev SA/NV, 1.500%, 17/03/25	EUR	90,000	92,532	96,505	0.08
Anheuser-Busch InBev SA/NV, 2.700%, 31/03/26	EUR	100,000	109,701	114,936	0.10
Anheuser-Busch InBev SA/NV, 1.150%, 22/01/27	EUR	100,000	98,850	104,182	0.09
Anheuser-Busch InBev SA/NV, 2.000%, 17/03/28	EUR	175,000	187,558	192,148	0.16
Total Belgium			599,300	621,211	0.52
Canada					
Canadian Imperial Bank of Commerce, 0.750%, 22/03/23	EUR	100,000	101,428	103,017	0.09
Toronto-Dominion Bank, 0.625%, 20/07/23	EUR	100,000	99,990	102,783	0.08
Toronto-Dominion Bank, 0.375%, 25/04/24	EUR	100,000	100,060	100,600	0.08
Total Canada			301,478	306,400	0.25
Cayman Islands					
CK Hutchison Finance 16 Ltd, 1.250%, 06/04/23	EUR	100,000	99,508	103,857	0.09
Total Cayman Islands			99,508	103,857	0.09
Denmark					
Carlsberg Breweries A/S, 2.500%, 28/05/24	EUR	100,000	110,334	110,739	0.09
Danske Bank A/S, 0.875%, 22/05/23	EUR	100,000	97,611	100,580	0.09
Total Denmark			207,945	211,319	0.18
Finland					
Nordea Bank AB, 1.000%, 22/02/23	EUR	100,000	103,550	103,777	0.09
Nordea Bank AB, 1.125%, 27/09/27	EUR	100,000	100,429	106,926	0.09
Total Finland			203,979	210,703	0.18
France					
Auchan Holding SADIR, 2.375%, 25/04/25	EUR	100,000	97,972	99,276	0.08
Autoroutes du Sud de la France SA, 5.625%, 04/07/22	EUR	100,000	117,566	117,689	0.10
Banque Federative du Credit Mutuel SA, 0.500%, 16/11/22	EUR	100,000	101,431	101,805	0.08
Banque Federative du Credit Mutuel SA, 0.750%, 15/06/23	EUR	100,000	100,571	102,759	0.09
Banque Federative du Credit Mutuel SA, 2.625%, 18/03/24	EUR	100,000	106,235	111,885	0.09
Banque Federative du Credit Mutuel SA, 1.250%, 14/01/25	EUR	100,000	101,605	105,851	0.09
Banque Federative du Credit Mutuel SA, 0.750%, 17/07/25	EUR	100,000	98,351	102,738	0.09
Banque Federative du Credit Mutuel SA, 0.750%, 08/06/26	EUR	100,000	101,309	102,156	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 35.02% (continued)					
France (continued)					
Banque Federative du Credit Mutuel SA, 1.250%, 26/05/27	EUR	100,000	100,482	106,062	0.09
BNP Paribas SA, 2.875%, 24/10/22	EUR	100,000	106,851	109,870	0.09
BNP Paribas SA, 1.125%, 15/01/23	EUR	100,000	102,181	104,168	0.09
BNP Paribas SA, 4.500%, 21/03/23	EUR	50,000	56,639	58,715	0.05
BNP Paribas SA, 1.125%, 10/10/23	EUR	100,000	100,643	103,562	0.09
BNP Paribas SA, 1.500%, 17/11/25	EUR	200,000	209,666	211,070	0.17
BNP Paribas SA, 1.125%, 11/06/26	EUR	100,000	98,241	103,091	0.09
BNP Paribas SA, 2.125%, 23/01/27	EUR	100,000	101,788	108,422	0.09
BNP Paribas SA, 1.500%, 23/05/28	EUR	100,000	103,340	106,272	0.09
BPCE SA, 1.125%, 18/01/23	EUR	100,000	100,988	103,050	0.09
BPCE SA, 0.625%, 26/09/23	EUR	100,000	101,551	102,273	0.08
BPCE SA, 1.000%, 01/04/25	EUR	100,000	99,935	102,202	0.08
Carrefour SA, 1.750%, 15/07/22	EUR	100,000	101,909	104,958	0.09
Credit Agricole SA, 0.750%, 01/12/22	EUR	100,000	100,567	102,885	0.09
Credit Agricole SA, 3.125%, 17/07/23	EUR	100,000	109,924	112,926	0.09
Credit Agricole SA, 2.375%, 20/05/24	EUR	100,000	109,850	110,872	0.09
Credit Agricole SA, 1.000%, 16/09/24	EUR	100,000	100,866	104,597	0.09
Credit Agricole SA, 1.375%, 13/03/25	EUR	100,000	104,407	104,866	0.09
Credit Agricole SA, 1.250%, 14/04/26	EUR	100,000	100,291	106,007	0.09
Credit Agricole SA, 1.875%, 20/12/26	EUR	100,000	104,623	108,681	0.09
Danone SA, 0.709%, 03/11/24	EUR	100,000	99,645	103,397	0.09
Engie Alliance GIE, 5.750%, 24/06/23	EUR	50,000	61,622	61,773	0.05
LVMH Moet Hennessy Louis Vuitton SE, 0.750%, 26/05/24	EUR	55,000	55,625	57,168	0.05
Orange SA, 3.000%, 15/06/22	EUR	100,000	105,109	109,287	0.09
Orange SA, 1.125%, 15/07/24	EUR	100,000	104,067	104,924	0.09
Sanofi, 2.500%, 14/11/23	EUR	100,000	108,289	110,830	0.09
Sanofi, 1.000%, 21/03/26	EUR	200,000	209,162	210,950	0.17
Sanofi, 1.750%, 10/09/26	EUR	100,000	106,214	110,488	0.09
Societe Generale, zero coupon, 31/07/19	EUR	2,500,000	2,500,772	2,500,986	2.08
Societe Generale SA, 4.250%, 13/07/22	EUR	100,000	112,358	113,381	0.09
Societe Generale SA, 0.750%, 26/05/23	EUR	100,000	99,574	102,687	0.08
Societe Generale SA, 1.250%, 15/02/24	EUR	100,000	102,498	103,138	0.09
Total Capital International SA, 0.250%, 12/07/23	EUR	100,000	100,281	101,523	0.08
Total France			6,704,998	6,809,240	5.66
Germany					
BASF SE, 2.000%, 05/12/22	EUR	20,000	20,937	21,477	0.02
BASF SE, 0.875%, 15/11/27	EUR	25,000	24,302	26,302	0.02
Commerzbank AG, 0.500%, 28/08/23	EUR	100,000	99,122	101,358	0.08
Commerzbank AG, 0.500%, 13/09/23	EUR	85,000	83,249	85,338	0.07
Daimler AG, 0.850%, 28/02/25	EUR	25,000	24,734	25,785	0.02
Daimler AG, 1.500%, 09/03/26	EUR	40,000	41,582	42,744	0.04
Daimler AG, 1.000%, 15/11/27	EUR	90,000	90,171	92,518	0.08
Daimler AG, 1.375%, 11/05/28	EUR	75,000	77,031	79,379	0.07
Deutsche Bank AG, 2.375%, 11/01/23	EUR	100,000	104,311	103,513	0.09
Deutsche Bank AG, 1.125%, 30/08/23	EUR	80,000	79,944	82,497	0.07
Deutsche Bank AG, 1.125%, 17/03/25	EUR	100,000	100,160	97,710	0.08
HeidelbergCement AG, 2.250%, 30/03/23	EUR	50,000	52,884	53,560	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 35.02% (continued)					
Germany (continued)					
HeidelbergCement AG, 1.500%, 07/02/25	EUR	40,000	39,718	42,121	0.04
SAP SE, 1.125%, 20/02/23	EUR	30,000	30,979	31,349	0.03
SAP SE, 1.750%, 22/02/27	EUR	130,000	140,298	145,735	0.12
Volkswagen Financial Services AG, 1.500%, 01/10/24	EUR	110,000	112,107	113,275	0.09
Volkswagen Leasing GmbH, 1.125%, 04/04/24	EUR	100,000	99,454	101,441	0.08
Volkswagen Leasing GmbH, 1.375%, 20/01/25	EUR	50,000	49,998	51,292	0.04
Total Germany			<u>1,270,981</u>	<u>1,297,394</u>	<u>1.08</u>
Ireland					
Abbott Ireland Financing DAC, 0.875%, 27/09/23	EUR	100,000	100,106	103,462	0.09
GE Capital European Funding Unlimited Co, 2.625%, 15/03/23	EUR	50,000	53,263	54,061	0.04
Total Ireland			<u>153,369</u>	<u>157,523</u>	<u>0.13</u>
Italy					
Assicurazioni Generali SpA, 5.125%, 16/09/24	EUR	100,000	121,335	123,900	0.10
Atlantia SpA, 1.875%, 13/07/27	EUR	100,000	97,899	98,030	0.08
Eni SpA, 3.250%, 10/07/23	EUR	100,000	112,663	113,596	0.09
Eni SpA, 1.500%, 02/02/26	EUR	100,000	101,408	107,184	0.09
Intesa Sanpaolo SpA, 2.125%, 30/08/23	EUR	100,000	104,087	105,083	0.09
Intesa Sanpaolo SpA, 1.750%, 20/03/28	EUR	100,000	96,785	101,805	0.08
Snam SpA, 0.875%, 25/10/26	EUR	100,000	95,866	102,329	0.08
Terna Rete Elettrica Nazionale SpA, 1.000%, 23/07/23	EUR	100,000	102,028	103,798	0.09
UniCredit SpA, 2.000%, 04/03/23	EUR	100,000	101,802	104,228	0.09
UniCredit SpA, 2.125%, 24/10/26	EUR	100,000	103,133	105,159	0.09
Total Italy			<u>1,037,006</u>	<u>1,065,112</u>	<u>0.88</u>
Japan					
Sumitomo Mitsui Financial Group Inc, 1.546%, 15/06/26	EUR	100,000	102,812	107,691	0.09
Takeda Pharmaceutical Co Ltd, 2.250%, 21/11/26	EUR	100,000	101,011	110,757	0.09
Total Japan			<u>203,823</u>	<u>218,448</u>	<u>0.18</u>
Jersey					
Glencore Finance Europe Ltd, 1.875%, 13/09/23	EUR	100,000	99,726	105,042	0.09
Total Jersey			<u>99,726</u>	<u>105,042</u>	<u>0.09</u>
Luxembourg					
HeidelbergCement Finance Luxembourg SA, 1.625%, 07/04/26	EUR	30,000	30,044	31,726	0.03
Holcim Finance Luxembourg SA, 1.375%, 26/05/23	EUR	100,000	103,658	104,401	0.09
Logicor Financing Sarl, 1.500%, 14/11/22	EUR	100,000	102,497	103,448	0.08
Medtronic Global Holdings SCA, 0.375%, 07/03/23	EUR	100,000	100,894	101,161	0.08
Medtronic Global Holdings SCA, 1.125%, 07/03/27	EUR	100,000	103,018	104,254	0.09
Novartis Finance SA, 0.125%, 20/09/23	EUR	100,000	98,547	101,290	0.08
Richemont International Holding SA, 1.000%, 26/03/26	EUR	100,000	99,805	104,888	0.09
Total Luxembourg			<u>638,463</u>	<u>651,168</u>	<u>0.54</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 35.02% (continued)					
Netherlands					
ABN AMRO Bank NV, 2.500%, 29/11/23	EUR	160,000	174,071	178,154	0.15
ABN AMRO Bank NV, 1.000%, 16/04/25	EUR	90,000	90,492	94,720	0.08
Airbus Finance BV, 2.375%, 02/04/24	EUR	100,000	110,299	110,890	0.09
ASML Holding NV, 1.375%, 07/07/26	EUR	100,000	100,788	107,284	0.09
Bayer Capital Corp BV, 1.500%, 26/06/26	EUR	100,000	101,753	103,709	0.09
BMW Finance NV, 0.500%, 22/11/22	EUR	75,000	75,151	76,159	0.06
BMW Finance NV, 0.375%, 10/07/23	EUR	150,000	149,687	151,780	0.13
BMW Finance NV, 0.625%, 06/10/23	EUR	35,000	35,246	35,724	0.03
Cooperatieve Rabobank UA, 0.500%, 06/12/22	EUR	65,000	65,194	66,694	0.05
Cooperatieve Rabobank UA, 2.375%, 22/05/23	EUR	125,000	135,675	136,881	0.11
Cooperatieve Rabobank UA, 0.750%, 29/08/23	EUR	100,000	101,357	102,571	0.08
Cooperatieve Rabobank UA, 0.625%, 27/02/24	EUR	200,000	202,801	203,824	0.17
Cooperatieve Rabobank UA, 4.125%, 14/07/25	EUR	20,000	24,071	24,853	0.02
Cooperatieve Rabobank UA, 1.250%, 23/03/26	EUR	135,000	137,834	145,074	0.12
Cooperatieve Rabobank UA, 1.375%, 03/02/27	EUR	75,000	76,775	81,266	0.07
Daimler International Finance BV, 0.625%, 27/02/23	EUR	90,000	89,916	91,574	0.08
Daimler International Finance BV, 0.875%, 09/04/24	EUR	150,000	153,078	154,182	0.13
Daimler International Finance BV, 1.000%, 11/11/25	EUR	100,000	99,308	103,110	0.09
Daimler International Finance BV, 1.375%, 26/06/26	EUR	50,000	50,206	52,657	0.04
Deutsche Telekom International Finance BV, 0.625%, 03/04/23	EUR	100,000	99,943	102,538	0.08
Deutsche Telekom International Finance BV, 0.875%, 30/01/24	EUR	165,000	168,755	170,958	0.14
Deutsche Telekom International Finance BV, 1.375%, 30/01/27	EUR	50,000	50,898	53,081	0.04
Deutsche Telekom International Finance BV, 1.500%, 03/04/28	EUR	100,000	103,201	107,002	0.09
EDP Finance BV, 1.125%, 12/02/24	EUR	100,000	102,465	104,190	0.09
Enel Finance International NV, 1.000%, 16/09/24	EUR	100,000	98,374	104,170	0.09
Enel Finance International NV, 1.966%, 27/01/25	EUR	100,000	102,363	108,728	0.09
Enel Finance International NV, 1.500%, 21/07/25	EUR	100,000	104,055	106,197	0.09
Enel Finance International NV, 1.125%, 16/09/26	EUR	100,000	98,171	104,227	0.09
Gas Natural Fenosa Finance BV, 1.375%, 19/01/27	EUR	100,000	98,392	105,482	0.09
ING Groep NV, 1.000%, 20/09/23	EUR	100,000	99,661	103,206	0.09
ING Groep NV, 2.125%, 10/01/26	EUR	100,000	104,143	109,490	0.09
Roche Finance Europe BV, 0.875%, 25/02/25	EUR	25,000	25,690	26,313	0.02
Shell International Finance BV, 1.875%, 15/09/25	EUR	100,000	105,901	111,988	0.09
Shell International Finance BV, 2.500%, 24/03/26	EUR	100,000	115,301	116,505	0.10
Shell International Finance BV, 1.625%, 20/01/27	EUR	100,000	104,653	110,883	0.09
Siemens Financieringsmaatschappij NV, 0.375%, 06/09/23	EUR	50,000	49,908	51,097	0.04
Siemens Financieringsmaatschappij NV, 2.875%, 10/03/28	EUR	80,000	95,892	97,306	0.08
Volkswagen International Finance NV, 0.875%, 16/01/23	EUR	100,000	100,543	102,227	0.08
Volkswagen International Finance NV, 1.125%, 02/10/23	EUR	100,000	100,132	101,965	0.08
Volkswagen International Finance NV, 1.875%, 30/03/27	EUR	100,000	101,187	103,726	0.09
Vonovia Finance BV, 2.250%, 15/12/23	EUR	100,000	100,034	108,897	0.09
Total Netherlands			4,103,364	4,231,282	3.51

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 35.02% (continued)					
Spain					
Abertis Infraestructuras SA, 1.375%, 20/05/26	EUR	100,000	95,049	102,946	0.09
Banco Bilbao Vizcaya Argentaria SA, 0.750%, 11/09/22	EUR	100,000	101,132	101,779	0.08
Banco Bilbao Vizcaya Argentaria SA, 1.375%, 14/05/25	EUR	100,000	97,798	104,414	0.09
Banco de Sabadell SA, 1.750%, 10/05/24	EUR	100,000	100,634	101,705	0.08
CaixaBank SA, 1.125%, 12/01/23	EUR	100,000	99,506	102,062	0.08
CaixaBank SA, 0.750%, 18/04/23	EUR	100,000	99,340	101,930	0.08
CaixaBank SA, 2.375%, 01/02/24	EUR	100,000	101,653	107,021	0.09
CaixaBank SA, 1.125%, 27/03/26	EUR	100,000	101,618	102,586	0.09
Iberdrola Finanzas SA, 1.000%, 07/03/25	EUR	100,000	100,032	104,905	0.09
Mapfre SA, 1.625%, 19/05/26	EUR	100,000	105,192	105,967	0.09
Santander International Debt SA, 1.375%, 14/12/22	EUR	100,000	103,300	104,700	0.09
Telefonica Emisiones SAU, 3.987%, 23/01/23	EUR	100,000	109,194	114,185	0.09
Telefonica Emisiones SAU, 1.069%, 05/02/24	EUR	200,000	205,852	208,116	0.17
Telefonica Emisiones SAU, 1.447%, 22/01/27	EUR	100,000	98,599	106,122	0.09
Telefonica Emisiones SAU, 1.715%, 12/01/28	EUR	100,000	99,346	108,115	0.09
Total Spain			1,618,245	1,676,553	1.39
Sweden					
Nordea Bank AB, 1.125%, 12/02/25	EUR	100,000	100,567	105,814	0.09
Svenska Handelsbanken AB, 1.125%, 14/12/22	EUR	100,000	102,141	104,227	0.08
Total Sweden			202,708	210,041	0.17
Switzerland					
Credit Suisse AG, 0.140%, 16/10/19	EUR	2,000,000	2,002,860	2,002,460	1.66
Credit Suisse AG, 1.000%, 07/06/23	EUR	100,000	100,357	103,837	0.09
Credit Suisse Group AG, 1.250%, 17/07/25	EUR	100,000	99,980	103,713	0.09
UBS AG, 0.625%, 23/01/23	EUR	200,000	204,356	204,692	0.17
UBS Group Funding Switzerland AG, 1.500%, 30/11/24	EUR	200,000	203,766	210,100	0.17
Total Switzerland			2,611,319	2,624,802	2.18
United Kingdom					
Barclays PLC, 1.875%, 08/12/23	EUR	100,000	101,246	104,100	0.09
BP Capital Markets PLC, 1.526%, 26/09/22	EUR	100,000	101,510	105,341	0.09
BP Capital Markets PLC, 1.109%, 16/02/23	EUR	100,000	103,632	104,237	0.09
BP Capital Markets PLC, 1.573%, 16/02/27	EUR	100,000	102,773	108,082	0.09
BP Capital Markets PLC, 0.831%, 08/11/27	EUR	100,000	100,224	102,391	0.08
British Telecommunications PLC, 1.000%, 21/11/24	EUR	100,000	99,728	103,117	0.09
British Telecommunications PLC, 1.500%, 23/06/27	EUR	100,000	98,177	103,841	0.09
Credit Agricole SA, zero coupon, 05/08/19	EUR	1,000,000	1,000,253	1,000,481	0.83
GlaxoSmithKline Capital PLC, 1.375%, 02/12/24	EUR	100,000	102,452	107,120	0.09
HSBC Holdings PLC, 0.875%, 06/09/24	EUR	200,000	200,184	205,300	0.17
HSBC Holdings PLC, 2.500%, 15/03/27	EUR	100,000	104,590	114,430	0.09
Lloyds Banking Group PLC, 1.500%, 12/09/27	EUR	100,000	97,196	102,842	0.09
Mizuho Bank Ltd, zero coupon, 09/07/19	EUR	2,000,000	2,000,162	2,000,338	1.66
Mufg Bank Ltd, zero coupon, 09/08/19	EUR	1,500,000	1,500,602	1,500,807	1.25
NatWest Markets PLC, 1.000%, 28/05/24	EUR	100,000	99,748	100,073	0.08
Norinchukin Bank Ldn, zero coupon, 13/08/19	EUR	2,500,000	2,501,167	2,501,714	2.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 35.02% (continued)					
United Kingdom (continued)					
Qatar Islamic Bank SAQ, zero coupon, 10/07/19	EUR	2,500,000	2,500,227	2,500,342	2.08
Royal Bank of Scotland Group PLC, 1.750%, 02/03/26	EUR	100,000	100,280	102,449	0.08
Santander UK Group Holdings PLC, 1.125%, 08/09/23	EUR	100,000	101,202	101,787	0.08
Sky PLC, 2.500%, 15/09/26	EUR	100,000	108,223	113,555	0.09
Sumitomo Trust And Banking, zero coupon, 22/08/19	EUR	2,000,000	2,001,272	2,001,522	1.66
Ubs AG, zero coupon, 03/07/19	EUR	900,000	900,016	900,050	0.75
Vodafone Group PLC, 1.750%, 25/08/23	EUR	100,000	104,220	106,884	0.09
Vodafone Group PLC, 2.200%, 25/08/26	EUR	100,000	106,192	111,657	0.09
Total United Kingdom			14,235,276	14,302,460	11.88
United States					
AbbVie Inc, 1.375%, 17/05/24	EUR	100,000	99,933	104,541	0.09
Altria Group Inc, 1.000%, 15/02/23	EUR	100,000	99,853	102,254	0.08
Apple Inc, 1.375%, 17/01/24	EUR	100,000	104,092	106,714	0.09
Apple Inc, 0.875%, 24/05/25	EUR	100,000	100,935	104,992	0.09
Apple Inc, 1.625%, 10/11/26	EUR	100,000	109,408	110,538	0.09
AT&T Inc, 2.500%, 15/03/23	EUR	100,000	103,887	108,451	0.09
AT&T Inc, 1.300%, 05/09/23	EUR	100,000	103,696	104,534	0.09
AT&T Inc, 2.400%, 15/03/24	EUR	100,000	106,209	109,835	0.09
AT&T Inc, 3.500%, 17/12/25	EUR	100,000	111,446	118,818	0.10
Bank of America Corp, 0.750%, 26/07/23	EUR	100,000	99,776	102,394	0.08
Bank of America Corp, 2.375%, 19/06/24	EUR	100,000	101,218	110,439	0.09
Bank of America Corp, 1.379%, 07/02/25	EUR	100,000	99,741	104,474	0.09
Bank of America Corp, 0.808%, 09/05/26	EUR	100,000	100,635	101,357	0.08
Bank of America Corp, 1.776%, 04/05/27	EUR	100,000	102,215	107,459	0.09
Berkshire Hathaway Inc, 1.125%, 16/03/27	EUR	100,000	98,892	104,909	0.09
Booking Holdings Inc, 2.375%, 23/09/24	EUR	100,000	105,589	110,657	0.09
Citigroup Inc, 0.750%, 26/10/23	EUR	100,000	101,934	102,320	0.08
Citigroup Inc, 2.375%, 22/05/24	EUR	100,000	106,241	110,229	0.09
Citigroup Inc, 1.750%, 28/01/25	EUR	40,000	40,309	43,033	0.04
Citigroup Inc, 1.500%, 24/07/26	EUR	100,000	101,148	105,156	0.09
Coca-Cola Co, 0.750%, 09/03/23	EUR	100,000	99,344	103,017	0.08
Coca-Cola Co, 1.125%, 09/03/27	EUR	200,000	202,402	212,316	0.18
FedEx Corp, 1.625%, 11/01/27	EUR	100,000	101,242	105,896	0.09
Fidelity National Information Services Inc, 0.750%, 21/05/23	EUR	200,000	202,068	204,008	0.17
Ford Motor Credit Co LLC, 3.021%, 06/03/24	EUR	100,000	104,720	105,959	0.09
General Electric Co, 0.875%, 17/05/25	EUR	100,000	99,979	99,617	0.08
General Electric Co, 1.875%, 28/05/27	EUR	100,000	102,581	103,451	0.09
Goldman Sachs Group Inc, 1.375%, 26/07/22	EUR	130,000	133,161	135,511	0.11
Goldman Sachs Group Inc, 3.250%, 01/02/23	EUR	15,000	15,958	16,620	0.01
Goldman Sachs Group Inc, 2.000%, 27/07/23	EUR	40,000	40,404	42,709	0.03
Goldman Sachs Group Inc, 1.375%, 15/05/24	EUR	75,000	75,627	77,725	0.06
Goldman Sachs Group Inc, 2.125%, 30/09/24	EUR	50,000	51,729	54,312	0.04
Goldman Sachs Group Inc, 1.250%, 01/05/25	EUR	100,000	98,926	103,267	0.09
Goldman Sachs Group Inc, 1.625%, 27/07/26	EUR	120,000	123,783	127,224	0.10
Honeywell International Inc, 1.300%, 22/02/23	EUR	100,000	102,812	105,244	0.09
International Business Machines Corp, 0.375%, 31/01/23	EUR	100,000	99,722	101,280	0.08
International Business Machines Corp, 0.950%, 23/05/25	EUR	100,000	99,785	103,960	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Corporate Bonds - 35.02% (continued)					
United States (continued)					
International Business Machines Corp, 1.250%, 29/01/27	EUR	100,000	100,407	105,678	0.09
JPMorgan Chase & Co, 1.500%, 26/10/22	EUR	100,000	103,371	104,975	0.09
JPMorgan Chase & Co, 2.750%, 01/02/23	EUR	100,000	107,645	109,887	0.09
JPMorgan Chase & Co, 0.625%, 25/01/24	EUR	100,000	99,670	101,978	0.08
JPMorgan Chase & Co, 3.000%, 19/02/26	EUR	100,000	110,749	117,414	0.10
JPMorgan Chase & Co, 1.500%, 29/10/26	EUR	200,000	213,110	215,418	0.18
JPMorgan Chase & Co, 1.090%, 11/03/27	EUR	100,000	100,838	103,347	0.09
JPMorgan Chase & Co, 1.638%, 18/05/28	EUR	100,000	104,255	107,137	0.09
Kraft Heinz Foods Co, 2.250%, 25/05/28	EUR	100,000	104,249	106,994	0.09
Metropolitan Life Global Funding I, 0.375%, 09/04/24	EUR	100,000	100,183	101,264	0.08
Morgan Stanley, 1.000%, 02/12/22	EUR	100,000	101,080	103,057	0.08
Morgan Stanley, 1.750%, 11/03/24	EUR	100,000	100,514	106,496	0.09
Morgan Stanley, 1.750%, 30/01/25	EUR	100,000	104,554	106,987	0.09
Morgan Stanley, 1.342%, 23/10/26	EUR	100,000	100,406	104,267	0.09
Morgan Stanley, 1.375%, 27/10/26	EUR	100,000	103,384	104,783	0.09
Morgan Stanley, 1.875%, 27/04/27	EUR	100,000	101,840	108,674	0.09
Philip Morris International Inc, 2.875%, 03/03/26	EUR	100,000	113,983	115,429	0.10
Procter & Gamble Co, 1.125%, 02/11/23	EUR	100,000	100,493	105,170	0.09
Procter & Gamble Co, 4.875%, 11/05/27	EUR	50,000	64,631	68,148	0.06
Toyota Motor Credit Corp, 0.750%, 21/07/22	EUR	45,000	45,644	46,148	0.04
Verizon Communications Inc, 0.875%, 02/04/25	EUR	100,000	98,025	103,443	0.09
Verizon Communications Inc, 1.375%, 27/10/26	EUR	100,000	100,774	106,468	0.09
Verizon Communications Inc, 0.875%, 08/04/27	EUR	100,000	100,172	102,461	0.08
Wells Fargo & Co, 2.625%, 16/08/22	EUR	100,000	107,713	108,086	0.09
Wells Fargo & Co, 1.500%, 12/09/22	EUR	100,000	102,542	104,654	0.09
Wells Fargo & Co, 2.250%, 02/05/23	EUR	100,000	105,617	108,203	0.09
Wells Fargo & Co, 0.500%, 26/04/24	EUR	100,000	99,874	100,942	0.08
Wells Fargo & Co, 2.000%, 27/04/26	EUR	100,000	104,823	109,959	0.09
Wells Fargo & Co, 1.375%, 26/10/26	EUR	100,000	104,799	105,965	0.09
Wells Fargo & Co, 1.000%, 02/02/27	EUR	100,000	96,800	102,840	0.08
Wells Fargo & Co, 1.500%, 24/05/27	EUR	100,000	99,070	106,476	0.09
Total United States			6,952,615	7,177,968	5.96
Total Corporate Bonds			41,421,613	42,163,548	35.02
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			41,421,613	42,163,548	35.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Mutual Fund - 8.88%					
Ireland					
SPDR Bloomberg Barclays 3-5 Year Euro Government Bond UCITS ETF	EUR	52	1,575	1,627	0.00
SPDR Bloomberg Barclays Emerging Markets Local Bond UCITS ETF	EUR	56,572	3,530,956	3,597,300	2.99
SPDR Bloomberg Barclays Euro High Yield Bond UCITS ETF	EUR	40,577	2,282,443	2,342,754	1.94
SPDR Morningstar Multi-Asset Global Infrastructure UCITS ETF	EUR	79,073	2,155,666	2,343,724	1.95
SPDR Thomson Reuters Global Convertible Bond UCITS ETF	EUR	75,396	2,194,167	2,403,851	2.00
Total Ireland			<u>10,164,807</u>	<u>10,689,256</u>	<u>8.88</u>
Luxembourg					
State Street Global Managed Volatility Equity Fund	USD	169	2,258	3,065	0.00
Total Luxembourg			<u>2,258</u>	<u>3,065</u>	<u>0.00</u>
Total Mutual Fund			<u>10,167,065</u>	<u>10,692,321</u>	<u>8.88</u>
Certificate of Deposits - 37.81%					
Finland					
Op Corporate Bank PLC, zero coupon, 11/09/19	EUR	1,000,000	1,000,621	1,000,621	0.83
Total Finland			<u>1,000,621</u>	<u>1,000,621</u>	<u>0.83</u>
France					
Antalis SA, zero coupon, 02/08/19	EUR	1,500,000	1,500,400	1,500,400	1.25
Banque Federative Du Credit, zero coupon, 05/09/19	EUR	1,000,000	1,000,505	1,000,505	0.83
Banque Federative Du Credit Mu, zero coupon, 01/11/19	EUR	1,000,000	1,001,297	1,001,297	0.83
Bpce, zero coupon, 02/08/19	EUR	1,000,000	1,000,596	1,000,596	0.83
Hsbc France, zero coupon, 13/09/19	EUR	2,500,000	2,502,951	2,502,951	2.08
Natixis, zero coupon, 11/09/19	EUR	1,000,000	1,000,561	1,000,561	0.83
Natixis SA, zero coupon, 31/10/19	EUR	1,000,000	1,000,000	1,000,000	0.83
Total France			<u>9,006,310</u>	<u>9,006,310</u>	<u>7.48</u>
Germany					
Dgz Dekabank, zero coupon, 23/09/19	EUR	2,500,000	2,501,782	2,501,782	2.08
Henkel Ag Co KgaA, zero coupon, 17/10/19	EUR	1,000,000	1,001,142	1,001,142	0.83
Henkel Ag Co. KgaA, zero coupon, 12/11/19	EUR	2,000,000	2,002,790	2,002,790	1.66
Linde AG, zero coupon, 03/07/19	EUR	2,500,000	2,500,053	2,500,053	2.08
Total Germany			<u>8,005,767</u>	<u>8,005,767</u>	<u>6.65</u>
Ireland					
Matchpoint Finance Public Ltd, zero coupon, 22/07/19	EUR	1,500,000	1,500,245	1,500,245	1.25
Matchpoint Finance Public Ltd, zero coupon, 13/09/19	EUR	1,000,000	1,000,734	1,000,734	0.83
Matchpoint Finance Public Ltd, zero coupon, 27/09/19	EUR	1,000,000	1,000,514	1,000,514	0.83
Total Ireland			<u>3,501,493</u>	<u>3,501,493</u>	<u>2.91</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Certificate of Deposits - 37.81 (continued)					
Netherlands					
Bnp Paribas, zero coupon, 05/08/19	EUR	2,500,000	2,502,263	2,502,263	2.08
N.V. Nederlandse Gasunie, zero coupon, 18/07/19	EUR	2,500,000	2,500,461	2,500,461	2.08
Paccar Financial Europe BV, zero coupon, 08/08/19	EUR	1,000,000	1,000,456	1,000,456	0.83
Total Netherlands			6,003,180	6,003,180	4.99
Sweden					
Svenska Handelsbanken, zero coupon, 13/12/19	EUR	1,000,000	1,001,757	1,001,757	0.83
Svenska Handelsbanken AB, zero coupon, 17/10/19	EUR	1,500,000	1,501,487	1,501,487	1.25
Total Sweden			2,503,244	2,503,244	2.08
United Kingdom					
Barclays Bank PLC, zero coupon, 11/07/19	EUR	2,000,000	2,000,669	2,000,669	1.66
Lloyds Bank Corporate Markets, zero coupon, 12/08/19	EUR	1,000,000	1,000,409	1,000,409	0.83
Mitsubishi Corporation Finance, zero coupon, 28/06/19	EUR	2,000,000	2,000,612	2,000,612	1.66
Total United Kingdom			5,001,690	5,001,690	4.15
United States					
Colgate Palmolive Company, zero coupon, 27/06/19	EUR	2,500,000	2,500,801	2,500,801	2.08
Honeywell International Inc, zero coupon, 21/08/19	EUR	1,000,000	1,000,655	1,000,655	0.83
Honeywell International Inc, zero coupon, 04/09/19	EUR	1,500,000	1,501,151	1,501,151	1.25
Procter And Gamble Company, zero coupon, 09/07/19	EUR	1,500,000	1,500,123	1,500,123	1.24
Procter And Gamble Company, zero coupon, 10/07/19	EUR	1,000,000	1,000,093	1,000,093	0.83
United Parcel Service Inc, zero coupon, 07/08/19	EUR	3,000,000	3,002,239	3,002,239	2.49
Total United States			10,505,062	10,505,062	8.72
Total Certificate of Deposits			45,527,367	45,527,367	37.81
Commercial Papers - 14.72%					
France					
Antalis SA, zero coupon, 28/08/19	EUR	1,000,000	1,000,559	1,000,559	0.83
L Oreal, zero coupon, 19/07/19	EUR	2,500,000	2,500,846	2,500,846	2.07
La Banque Postale, zero coupon, 13/09/19	EUR	2,500,000	2,501,852	2,501,852	2.08
La Poste, zero coupon, 13/09/19	EUR	2,500,000	2,502,073	2,502,073	2.08
Lma SA, zero coupon, 01/07/19	EUR	4,720,000	4,720,000	4,720,000	3.92
Societe Generale, zero coupon, 31/07/19	EUR	1,000,000	1,000,368	1,000,368	0.83
Total France			14,225,698	14,225,698	11.81
Japan					
China Construction Bank, zero coupon, 11/09/19	EUR	2,500,000	2,501,151	2,501,151	2.08
Total Japan			2,501,151	2,501,151	2.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Commercial Papers - 14.72% (continued)					
United Kingdom					
National Westminster Bank PLC, zero coupon, 24/09/19	EUR	1,000,000	1,000,819	1,000,818	0.83
Total United Kingdom			1,000,819	1,000,818	0.83
Total Commercial Papers			17,727,668	17,727,667	14.72
TOTAL INVESTMENTS			114,843,713	116,110,903	96.43

Derivatives

Futures Contracts – 0.89%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
BLOOMBERG COMMODITY INDEX FUTURE, due 18/09/19	USD	322	2,247,892	56,551	0.05
EMINI RUSSEL 2000 FUTURE, due 20/09/19	USD	35	2,408,170	52,834	0.04
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	183	6,342,780	153,300	0.13
FTSE 100 INDEX FUTURE, due 20/09/19	GBP	49	4,035,368	44,403	0.04
HANG SENG INDEX FUTURE, due 30/07/19	HKD	5	800,983	3,097	0.00
MSCI EMERGING MARKETS INDEX FUTURE, due 20/09/19	USD	131	6,058,805	211,119	0.18
MSCI SINGAPORE INDEX FUTURE, due 30/07/19	SGD	17	417,238	3,630	0.00
OMX STOCKHOLM 30 INDEX FUTURE, due 19/07/19	SEK	59	905,017	14,569	0.01
S&P 500 EMINI INDEX FUTURE, due 20/09/19	USD	313	40,460,760	565,788	0.47
S&P/TSX 60 INDEX FUTURE, due 19/09/19	CAD	18	2,365,201	6,717	0.01
SPI 200 FUTURE, due 19/09/19	AUD	17	1,717,755	16,396	0.01
SWISS MARKET INDEX FUTURE, due 20/09/19	CHF	24	2,129,744	5,863	0.00
TOPIX INDEX FUTURE, due 12/09/19	JPY	42	5,309,291	18,613	0.02
Unrealised Gain on Futures Contracts			75,199,004	1,152,880	0.96
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
EURO FX FUTURE, due 16/09/19	USD	(55)	6,910,315	(44,372)	(0.04)
FTSE EPRA INDEX FUTURE, due 20/09/19	EUR	53	1,112,205	(39,425)	(0.03)
Unrealised Loss on Futures Contracts			8,022,520	(83,797)	(0.07)
Total Futures Contracts			83,221,524	1,069,083	0.89
Other Net Assets/(Liabilities)				3,230,312	2.68
TOTAL NET ASSETS				120,410,298	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 3,096,847 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 92.33%					
Austria					
ANDRITZ AG	EUR	259,702	12,054,774	8,596,136	2.42
Total Austria			12,054,774	8,596,136	2.42
France					
AXA SA	EUR	493,129	11,273,895	11,391,280	3.21
BNP Paribas SA	EUR	309,054	16,432,976	12,907,640	3.63
Cie Generale des Etablissements Michelin SCA	EUR	99,323	8,923,558	11,079,481	3.12
Imerys SA	EUR	177,628	10,374,457	8,281,017	2.33
Nexans SA	EUR	407,805	14,103,435	12,038,404	3.39
Publicis Groupe SA	EUR	219,427	12,583,423	10,187,996	2.87
Sanofi	EUR	151,138	11,628,717	11,472,885	3.23
TOTAL SA	EUR	226,592	10,455,793	11,165,321	3.14
Total France			95,776,254	88,524,024	24.92
Germany					
Allianz SE	EUR	55,177	10,137,353	11,697,524	3.29
Bayerische Motoren Werke AG	EUR	135,165	10,082,290	8,797,890	2.48
Continental AG	EUR	82,463	15,076,109	10,573,406	2.98
Duerr AG	EUR	306,620	10,651,607	9,189,401	2.59
HeidelbergCement AG	EUR	182,390	14,363,191	12,978,873	3.65
Total Germany			60,310,550	53,237,094	14.99
Hungary					
Richter Gedeon Nyrt	HUF	685,597	12,299,748	11,119,506	3.13
Total Hungary			12,299,748	11,119,506	3.13
Ireland					
Bank of Ireland Group PLC	EUR	2,252,678	14,658,504	10,353,308	2.91
CRH PLC	EUR	430,989	12,659,206	12,365,074	3.48
Ryanair Holdings PLC	EUR	1,197,328	16,663,844	12,110,973	3.41
Total Ireland			43,981,554	34,829,355	9.80
Italy					
Assicurazioni Generali SpA	EUR	691,352	10,060,166	11,448,789	3.22
Total Italy			10,060,166	11,448,789	3.22
Netherlands					
Koninklijke DSM NV	EUR	77,399	6,641,664	8,413,271	2.37
Total Netherlands			6,641,664	8,413,271	2.37

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 92.33% (continued)					
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	300,740	8,705,480	10,558,981	2.97
ACS Actividades de Construccion y Servicios SA—Rights	EUR	300,740	0	415,021	0.12
Banco Bilbao Vizcaya Argentaria SA	EUR	2,300,600	15,282,825	11,312,050	3.19
Siemens Gamesa Renewable Energy SA	EUR	559,725	6,433,065	8,183,180	2.30
Total Spain			<u>30,421,370</u>	<u>30,469,232</u>	<u>8.58</u>
Sweden					
Electrolux AB	SEK	517,179	10,054,720	11,615,216	3.27
Total Sweden			<u>10,054,720</u>	<u>11,615,216</u>	<u>3.27</u>
Switzerland					
ABB Ltd	CHF	656,320	12,395,446	11,579,714	3.26
Credit Suisse Group AG	CHF	1,083,786	13,428,776	11,425,172	3.21
Roche Holding AG	CHF	48,396	11,471,997	11,971,177	3.37
Total Switzerland			<u>37,296,219</u>	<u>34,976,063</u>	<u>9.84</u>
United Kingdom					
Barclays PLC	GBP	5,849,696	13,503,690	9,793,177	2.76
CNH Industrial NV	EUR	1,429,260	13,474,895	12,889,067	3.63
TechnipFMC PLC	EUR	535,274	13,344,639	12,097,192	3.40
Total United Kingdom			<u>40,323,224</u>	<u>34,779,436</u>	<u>9.79</u>
Total Common and Preferred Stocks			<u>359,220,243</u>	<u>328,008,122</u>	<u>92.33</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>359,220,243</u>	<u>328,008,122</u>	<u>92.33</u>
Mutual Fund - 6.91%					
Ireland					
State Street EUR Liquidity LVNAV Fund	EUR	24,566	24,544,498	24,531,238	6.91
Total Ireland			<u>24,544,498</u>	<u>24,531,238</u>	<u>6.91</u>
Total Mutual Fund			<u>24,544,498</u>	<u>24,531,238</u>	<u>6.91</u>
TOTAL INVESTMENTS			<u>383,764,741</u>	<u>352,539,360</u>	<u>99.24</u>
Other Net Assets/(Liabilities)				<u>2,699,971</u>	<u>0.76</u>
TOTAL NET ASSETS				<u>355,239,331</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 91.50%					
Austria					
ANDRITZ AG	EUR	59,790	2,860,595	1,979,049	2.10
Total Austria			2,860,595	1,979,049	2.10
Belgium					
UCB SA	EUR	39,429	2,798,217	2,875,163	3.05
Total Belgium			2,798,217	2,875,163	3.05
France					
AXA SA	EUR	152,332	3,529,563	3,518,869	3.73
BNP Paribas SA	EUR	68,562	3,883,835	2,863,492	3.04
Cie Generale des Etablissements Michelin SCA	EUR	32,616	3,571,568	3,638,315	3.86
Imerys SA	EUR	47,311	3,098,720	2,205,639	2.34
Publicis Groupe SA	EUR	45,316	2,741,146	2,104,022	2.23
Sanofi	EUR	30,516	2,596,094	2,316,469	2.46
Societe Generale SA	EUR	99,491	3,900,189	2,210,690	2.35
TOTAL SA	EUR	51,208	2,392,602	2,523,274	2.68
Total France			25,713,717	21,380,770	22.69
Germany					
Allianz SE	EUR	16,522	2,900,548	3,502,664	3.72
BASF SE	EUR	42,533	3,352,091	2,718,709	2.88
Continental AG	EUR	23,200	4,233,250	2,974,704	3.16
Duerr AG	EUR	84,396	3,015,008	2,529,348	2.68
HeidelbergCement AG	EUR	44,442	3,597,153	3,162,493	3.36
Total Germany			17,098,050	14,887,918	15.80
Ireland					
Bank of Ireland Group PLC	EUR	428,998	3,000,245	1,971,675	2.09
CRH PLC	EUR	128,744	3,780,776	3,693,666	3.92
Glanbia PLC	EUR	232,784	3,564,268	3,329,330	3.53
Kingspan Group PLC	EUR	51,283	1,673,517	2,449,276	2.60
Ryanair Holdings PLC	EUR	268,176	4,012,092	2,712,600	2.88
Total Ireland			16,030,898	14,156,547	15.02
Italy					
Assicurazioni Generali SpA	EUR	215,349	3,201,461	3,566,179	3.78
Enel SpA	EUR	452,029	2,100,559	2,775,458	2.95
Total Italy			5,302,020	6,341,637	6.73
Netherlands					
Akzo Nobel NV	EUR	25,866	1,886,051	2,137,566	2.27
Euronext NV	EUR	55,593	2,750,449	3,699,714	3.93
Koninklijke DSM NV	EUR	21,969	1,797,843	2,388,031	2.53
Total Netherlands			6,434,343	8,225,311	8.73

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 91.50% (continued)					
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	94,831	3,116,956	3,329,516	3.53
ACS Actividades de Construccion y Servicios SA—Rights	EUR	94,831	0	130,867	0.14
Banco Bilbao Vizcaya Argentaria SA	EUR	517,661	3,528,677	2,545,339	2.70
Indra Sistemas SA	EUR	201,896	2,407,345	1,794,856	1.91
Siemens Gamesa Renewable Energy SA	EUR	211,778	2,595,640	3,096,194	3.29
Total Spain			11,648,618	10,896,772	11.57
United Kingdom					
CNH Industrial NV	EUR	298,787	2,826,787	2,694,461	2.86
TechnipFMC PLC	EUR	122,854	3,053,959	2,776,501	2.95
Total United Kingdom			5,880,746	5,470,962	5.81
Total Common and Preferred Stocks			93,767,204	86,214,129	91.50
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			93,767,204	86,214,129	91.50
Mutual Fund - 4.96%					
Ireland					
State Street EUR Liquidity LVNAV Fund	EUR	4,686	4,682,390	4,679,101	4.96
Total Ireland			4,682,390	4,679,101	4.96
Total Mutual Fund			4,682,390	4,679,101	4.96
TOTAL INVESTMENTS			98,449,594	90,893,230	96.46
Other Net Assets/(Liabilities)				3,331,298	3.54
TOTAL NET ASSETS				94,224,528	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 94.96%					
Panama					
Copa Holdings SA	USD	6,664	476,682	650,206	3.09
Total Panama			476,682	650,206	3.09
United Kingdom					
TechnipFMC PLC	USD	25,324	705,328	656,905	3.12
Total United Kingdom			705,328	656,905	3.12
United States					
Affiliated Managers Group Inc	USD	6,724	941,427	619,549	2.94
AGCO Corp	USD	8,305	442,760	644,219	3.06
Arconic Inc	USD	29,437	641,893	760,063	3.61
Avnet Inc	USD	11,419	426,001	516,938	2.46
Bristol-Myers Squibb Co	USD	13,806	715,113	626,102	2.97
Cal-Maine Foods Inc	USD	15,138	627,185	631,557	3.00
Cigna Corp	USD	4,009	631,721	631,618	3.00
Citigroup Inc	USD	8,545	436,917	598,406	2.84
Discovery Inc	USD	20,527	515,495	583,993	2.77
Edison International	USD	7,293	438,365	491,621	2.34
EQT Corp	USD	37,604	807,912	594,519	2.82
Equitrans Midstream Corp	USD	29,179	703,937	575,118	2.73
Exxon Mobil Corp	USD	7,394	589,256	566,602	2.69
F5 Networks Inc	USD	4,130	636,630	601,452	2.86
Hanesbrands Inc	USD	38,926	653,340	670,306	3.18
Hartford Financial Services Group Inc	USD	10,082	427,816	561,769	2.67
HB Fuller Co	USD	13,072	640,178	606,541	2.88
Johnson & Johnson	USD	3,171	315,178	441,657	2.10
McKesson Corp	USD	4,644	725,419	624,107	2.97
MetLife Inc	USD	11,249	498,328	558,738	2.65
Mosaic Co	USD	27,121	772,959	678,839	3.23
NCR Corp	USD	20,145	637,545	626,510	2.98
Newmont Goldcorp Corp	CAD	14,238	538,954	547,184	2.60
Nordstrom Inc	USD	15,500	745,769	493,830	2.35
Oracle Corp	USD	10,571	420,739	602,230	2.86
Oshkosh Corp	USD	7,792	539,778	650,554	3.09
Owens-Illinois Inc	USD	36,469	708,323	629,820	2.99
Polaris Industries Inc	USD	6,984	660,162	637,150	3.03
Sanderson Farms Inc	USD	4,229	420,934	577,512	2.74
Skechers U.S.A. Inc	USD	22,283	634,043	701,692	3.33
Wells Fargo & Co	USD	13,372	631,809	632,763	3.01
Total United States			18,525,886	18,682,959	88.75
Total Common and Preferred Stocks			19,707,896	19,990,070	94.96
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			19,707,896	19,990,070	94.96

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Mutual Fund - 4.30%					
Ireland					
State Street USD Liquidity LVNAV Fund	USD	904,602	904,603	904,603	4.30
Total Ireland			904,603	904,603	4.30
Total Mutual Fund			904,603	904,603	4.30
TOTAL INVESTMENTS			20,612,499	20,894,673	99.26
Other Net Assets/(Liabilities)				155,628	0.74
TOTAL NET ASSETS				21,050,301	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 94.25%					
Australia					
Woodside Petroleum Ltd	AUD	34,964	773,296	892,129	2.99
Total Australia			773,296	892,129	2.99
Cayman Islands					
Dali Foods Group Co Ltd	HKD	1,518,500	1,178,902	1,008,770	3.38
Haitian International Holdings Ltd	HKD	406,000	884,649	842,921	2.83
Lee & Man Paper Manufacturing Ltd	HKD	1,445,000	1,159,483	1,011,731	3.39
Total Cayman Islands			3,223,034	2,863,422	9.60
China					
China Construction Bank Corp	HKD	1,103,772	863,358	950,833	3.19
Industrial & Commercial Bank of China Ltd	HKD	1,238,000	835,594	903,245	3.03
Zhuzhou CRRC Times Electric Co Ltd	HKD	179,800	974,221	947,043	3.17
Total China			2,673,173	2,801,121	9.39
Hong Kong					
WH Group Ltd	HKD	1,024,000	765,120	1,038,090	3.48
Total Hong Kong			765,120	1,038,090	3.48
Japan					
Alfresa Holdings Corp	JPY	31,722	556,101	782,598	2.62
Hitachi High-Technologies Corp	JPY	19,700	820,264	1,012,976	3.40
ITOCHU Corp	JPY	49,658	620,193	949,696	3.18
Japan Tobacco Inc	JPY	33,000	916,796	728,824	2.44
Kansai Paint Co Ltd	JPY	33,200	607,305	696,109	2.33
KDDI Corp	JPY	34,089	844,345	868,045	2.91
Kinden Corp	JPY	63,600	909,652	974,602	3.27
Komatsu Ltd	JPY	33,200	770,971	801,188	2.69
Kurita Water Industries Ltd	JPY	34,089	823,386	846,372	2.84
Mitsubishi UFJ Financial Group Inc	JPY	118,400	714,750	562,658	1.89
Ono Pharmaceutical Co Ltd	JPY	47,600	979,632	853,566	2.86
SMC Corp	JPY	2,300	619,715	857,537	2.88
SoftBank Group Corp	JPY	17,600	686,094	843,735	2.83
Sumitomo Mitsui Financial Group Inc	JPY	21,479	865,826	758,762	2.54
Toyota Motor Corp	JPY	14,302	868,489	887,802	2.98
Trend Micro Inc	JPY	15,700	786,990	700,190	2.35
Zeon Corp	JPY	87,900	886,067	976,576	3.27
Total Japan			13,276,576	14,101,236	47.28
Korea					
KT&G Corp	KRW	10,348	913,543	882,759	2.96
Samsung Electronics Co Ltd-Preferred Stock	KRW	35,416	658,990	1,173,223	3.93
Samsung Fire & Marine Insurance Co Ltd	KRW	2,436	601,586	565,408	1.90
Shinhan Financial Group Co Ltd	KRW	23,245	936,373	903,911	3.03
Total Korea			3,110,492	3,525,301	11.82

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 94.25% (continued)					
Taiwan					
Catcher Technology Co Ltd	TWD	137,000	1,309,966	981,423	3.29
Taiwan Semiconductor Manufacturing Co Ltd-ADR	USD	26,086	661,549	1,021,788	3.43
Total Taiwan			1,971,515	2,003,211	6.72
Thailand					
Bangkok Bank PCL-NVDR	THB	137,800	736,440	885,191	2.97
Total Thailand			736,440	885,191	2.97
Total Common and Preferred Stocks			26,529,646	28,109,701	94.25
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			26,529,646	28,109,701	94.25
Mutual Fund - 2.68%					
Ireland					
State Street USD Liquidity LVNAV Fund	USD	799,055	799,055	799,055	2.68
Total Ireland			799,055	799,055	2.68
Total Mutual Fund			799,055	799,055	2.68
TOTAL INVESTMENTS			27,328,701	28,908,756	96.93
Other Net Assets/(Liabilities)				915,633	3.07
TOTAL NET ASSETS				29,824,389	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 95.40%					
Australia					
Woodside Petroleum Ltd	AUD	134,000	2,612,427	3,002,365	2.44
Total Australia			2,612,427	3,002,365	2.44
China					
CITIC Securities Co Ltd	HKD	1,773,500	2,799,010	3,245,248	2.64
Zhuzhou CRRC Times Electric Co Ltd	HKD	787,000	3,556,214	3,640,047	2.96
Total China			6,355,224	6,885,295	5.60
France					
BNP Paribas SA	EUR	76,463	3,199,132	3,193,477	2.59
Publicis Groupe SA	EUR	69,648	3,721,629	3,233,757	2.63
Total France			6,920,761	6,427,234	5.22
Germany					
Continental AG	EUR	26,826	3,587,516	3,439,630	2.80
Total Germany			3,587,516	3,439,630	2.80
Hong Kong					
China Mobile Ltd	HKD	396,000	3,103,467	3,166,886	2.57
WH Group Ltd	HKD	3,594,500	2,605,680	3,199,823	2.60
Total Hong Kong			5,709,147	6,366,709	5.17
Hungary					
Richter Gedeon Nyrt	HUF	202,828	3,461,403	3,289,610	2.67
Total Hungary			3,461,403	3,289,610	2.67
Japan					
Hitachi High-Technologies Corp	JPY	71,800	2,148,521	3,241,975	2.64
Sumitomo Mitsui Trust Holdings Inc	JPY	98,500	3,109,332	3,135,768	2.55
Zeon Corp	JPY	354,700	3,119,217	3,460,435	2.81
Total Japan			8,377,070	9,838,178	8.00
Korea					
KT&G Corp	KRW	44,479	3,634,860	3,331,910	2.71
Samsung Electronics Co Ltd-Preferred Stock	KRW	131,821	3,453,820	3,834,582	3.12
Samsung Life Insurance Co Ltd	KRW	49,059	3,967,586	3,119,084	2.53
Total Korea			11,056,266	10,285,576	8.36
Panama					
Copa Holdings SA	USD	42,040	3,136,037	3,601,898	2.93
Total Panama			3,136,037	3,601,898	2.93

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 95.40% (continued)					
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	72,259	2,138,673	2,537,014	2.06
ACS Actividades de Construccion y Servicios SA—Rights	EUR	71,544	0	98,731	0.08
Banco Bilbao Vizcaya Argentaria SA	EUR	585,513	3,058,450	2,878,967	2.34
Siemens Gamesa Renewable Energy SA	EUR	214,433	2,405,631	3,135,010	2.55
Total Spain			<u>7,602,754</u>	<u>8,649,722</u>	<u>7.03</u>
Switzerland					
ABB Ltd	CHF	179,626	3,255,872	3,169,213	2.57
Credit Suisse Group AG	CHF	291,665	3,409,235	3,074,705	2.50
Total Switzerland			<u>6,665,107</u>	<u>6,243,918</u>	<u>5.07</u>
United Kingdom					
Barclays PLC	GBP	1,646,873	3,848,085	2,757,087	2.24
easyJet PLC	GBP	347,787	3,545,525	3,704,895	3.01
TechnipFMC PLC	USD	158,972	3,123,135	3,621,120	2.94
Total United Kingdom			<u>10,516,745</u>	<u>10,083,102</u>	<u>8.19</u>
United States					
Affiliated Managers Group Inc	USD	42,235	5,027,922	3,417,221	2.78
Arconic Inc	USD	161,873	3,136,417	3,670,144	2.98
Bristol-Myers Squibb Co	USD	81,737	3,602,212	3,254,980	2.64
EQT Corp	USD	227,485	4,191,123	3,158,181	2.57
Equitrans Midstream Corp	USD	176,427	3,633,832	3,053,543	2.48
Hanesbrands Inc	USD	186,982	2,609,826	2,827,388	2.30
McKesson Corp	USD	28,582	3,704,241	3,372,966	2.74
MetLife Inc	USD	64,616	2,613,497	2,818,296	2.29
Mosaic Co	USD	169,535	3,963,959	3,726,255	3.03
NCR Corp	USD	120,617	3,095,200	3,293,983	2.68
Owens-Illinois Inc	USD	216,018	3,776,874	3,275,930	2.66
Skechers U.S.A. Inc	USD	123,402	3,131,201	3,412,300	2.77
Total United States			<u>42,486,304</u>	<u>39,281,187</u>	<u>31.92</u>
Total Common and Preferred Stocks			<u>118,486,761</u>	<u>117,394,424</u>	<u>95.40</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>118,486,761</u>	<u>117,394,424</u>	<u>95.40</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Mutual Fund - 1.90%					
Ireland					
State Street USD Liquidity LVNAV Fund	USD	2,660,229	2,327,972	2,335,992	1.90
Total Ireland			2,327,972	2,335,992	1.90
Total Mutual Fund			2,327,972	2,335,992	1.90
TOTAL INVESTMENTS			120,814,733	119,730,416	97.30
Derivatives					
Forward Foreign Exchange Contracts – (0.14)%					
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold USD, due 02/08/19	Merrill Lynch International	282,000	280,965	7,980	0.00
Bought EUR / Sold USD, due 02/08/19	BNP Paribas SA	456,000	512,004	7,548	0.00
Bought KRW / Sold USD, due 02/08/19	BNP Paribas SA	303,445,000	255,480	6,623	0.01
Bought KRW / Sold USD, due 02/08/19	Citibank NA	303,445,000	255,546	6,566	0.01
Bought KRW / Sold USD, due 02/08/19	Merrill Lynch International	303,445,000	255,522	6,587	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts				35,304	0.03
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought USD / Sold CHF, due 02/08/19	BNP Paribas SA	950,603	961,000	(33,220)	(0.03)
Bought USD / Sold CHF, due 02/08/19	HSBC Bank PLC	950,582	961,000	(33,239)	(0.03)
Bought USD / Sold CHF, due 02/08/19	UBS AG London	950,674	961,000	(33,158)	(0.02)
Bought USD / Sold EUR, due 02/08/19	BNP Paribas SA	1,897,457	1,687,000	(25,058)	(0.02)
Bought USD / Sold EUR, due 02/08/19	HSBC Bank PLC	1,897,251	1,687,000	(25,238)	(0.02)
Bought USD / Sold EUR, due 02/08/19	UBS AG London	1,897,362	1,687,000	(25,140)	(0.02)
Bought USD / Sold KRW, due 02/08/19	Citibank NA	3,805,442	4,402,173,000	(9,275)	(0.01)
Bought USD / Sold KRW, due 02/08/19	Merrill Lynch International	3,805,474	4,402,173,000	(9,246)	(0.01)
Bought USD / Sold KRW, due 02/08/19	Standard Chartered Bank	3,805,968	4,402,173,000	(8,813)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts				(202,387)	(0.17)
Total Forward Foreign Exchange Contracts				(167,083)	(0.14)
Other Net Assets/(Liabilities)				3,488,906	2.84
TOTAL NET ASSETS				123,052,239	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 92.22%					
Australia					
Woodside Petroleum Ltd	AUD	91,966	2,011,811	2,346,570	1.44
Total Australia			2,011,811	2,346,570	1.44
Austria					
ANDRITZ AG	EUR	35,321	1,787,670	1,331,400	0.82
Total Austria			1,787,670	1,331,400	0.82
Cayman Islands					
Dali Foods Group Co Ltd	HKD	3,103,000	2,167,406	2,061,385	1.27
Haitian International Holdings Ltd	HKD	831,500	1,812,751	1,726,327	1.06
Total Cayman Islands			3,980,157	3,787,712	2.33
China					
China Construction Bank Corp	HKD	2,040,000	1,815,471	1,757,338	1.08
CITIC Securities Co Ltd	HKD	927,500	2,174,196	1,932,761	1.19
Zhuzhou CRRC Times Electric Co Ltd	HKD	392,800	2,131,728	2,068,956	1.27
Total China			6,121,395	5,759,055	3.54
France					
AXA SA	EUR	68,351	1,436,216	1,798,061	1.10
BNP Paribas SA	EUR	46,257	3,062,041	2,200,075	1.35
Nexans SA	EUR	69,288	2,956,609	2,329,282	1.43
Publicis Groupe SA	EUR	40,832	2,668,719	2,158,972	1.33
Sanofi	EUR	23,456	2,023,299	2,027,685	1.25
Total France			12,146,884	10,514,075	6.46
Germany					
Allianz SE	EUR	7,401	1,547,344	1,786,791	1.10
Bayerische Motoren Werke AG	EUR	23,799	1,966,470	1,764,089	1.08
Continental AG	EUR	11,692	2,400,699	1,707,231	1.05
Duerr AG	EUR	53,144	2,194,030	1,813,797	1.11
HeidelbergCement AG	EUR	28,951	2,663,193	2,346,103	1.44
Total Germany			10,771,736	9,418,011	5.78
Hong Kong					
WH Group Ltd	HKD	2,218,000	1,814,797	2,248,520	1.38
Total Hong Kong			1,814,797	2,248,520	1.38
Hungary					
Richter Gedeon Nyrt	HUF	117,201	2,415,019	2,164,689	1.33
Total Hungary			2,415,019	2,164,689	1.33

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 92.22% (continued)					
Ireland					
Bank of Ireland Group PLC	EUR	336,831	2,387,208	1,762,949	1.08
CRH PLC	EUR	67,699	2,357,676	2,211,874	1.36
Ryanair Holdings PLC	EUR	165,760	2,760,311	1,909,384	1.17
Total Ireland			<u>7,505,195</u>	<u>5,884,207</u>	<u>3.61</u>
Israel					
Check Point Software Technologies Ltd	USD	21,048	2,171,442	2,433,359	1.50
Total Israel			<u>2,171,442</u>	<u>2,433,359</u>	<u>1.50</u>
Italy					
Assicurazioni Generali SpA	EUR	92,740	1,200,371	1,748,941	1.07
Eni SpA	EUR	123,764	1,945,348	2,058,606	1.27
Total Italy			<u>3,145,719</u>	<u>3,807,547</u>	<u>2.34</u>
Japan					
Hitachi High-Technologies Corp	JPY	32,100	1,417,040	1,650,585	1.01
Kansai Paint Co Ltd	JPY	119,300	2,179,369	2,501,380	1.54
KDDI Corp	JPY	79,800	2,248,779	2,032,034	1.25
Ono Pharmaceutical Co Ltd	JPY	116,800	2,514,751	2,094,464	1.29
Sumitomo Mitsui Financial Group Inc	JPY	50,900	1,607,899	1,798,082	1.10
Sumitomo Mitsui Trust Holdings Inc	JPY	43,700	1,891,429	1,584,297	0.97
Trend Micro Inc	JPY	43,500	2,023,142	1,940,018	1.19
Zeon Corp	JPY	185,500	2,007,208	2,060,920	1.27
Total Japan			<u>15,889,617</u>	<u>15,661,780</u>	<u>9.62</u>
Korea					
KT&G Corp	KRW	17,596	1,764,542	1,501,066	0.92
Samsung Electronics Co Ltd-Preferred Stock	KRW	59,760	2,017,428	1,979,665	1.22
Samsung Fire & Marine Insurance Co Ltd	KRW	7,102	1,631,889	1,648,409	1.01
Samsung Life Insurance Co Ltd	KRW	23,172	1,997,351	1,677,720	1.03
Shinhan Financial Group Co Ltd	KRW	44,485	1,819,911	1,729,855	1.06
Total Korea			<u>9,231,121</u>	<u>8,536,715</u>	<u>5.24</u>
Panama					
Copa Holdings SA	USD	26,884	2,188,854	2,623,072	1.61
Total Panama			<u>2,188,854</u>	<u>2,623,072</u>	<u>1.61</u>
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	46,812	1,326,175	1,871,697	1.15
ACS Actividades de Construccion y Servicios SA-Rights	EUR	46,812	0	73,567	0.04
Banco Bilbao Vizcaya Argentaria SA	EUR	319,756	2,459,844	1,790,468	1.10
Siemens Gamesa Renewable Energy SA	EUR	98,581	1,312,381	1,641,301	1.01
Total Spain			<u>5,098,400</u>	<u>5,377,033</u>	<u>3.30</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 92.22% (continued)					
Sweden					
Electrolux AB	SEK	92,316	2,073,687	2,361,082	1.45
Total Sweden			2,073,687	2,361,082	1.45
Switzerland					
ABB Ltd	CHF	103,764	2,270,977	2,084,858	1.28
Credit Suisse Group AG	CHF	191,107	2,232,651	2,294,264	1.41
Roche Holding AG	CHF	7,443	1,998,131	2,096,636	1.29
Total Switzerland			6,501,759	6,475,758	3.98
Taiwan					
Taiwan Semiconductor Manufacturing Co Ltd-ADR	USD	59,061	2,060,560	2,313,419	1.42
Total Taiwan			2,060,560	2,313,419	1.42
Thailand					
Bangkok Bank PCL-NVDR	THB	330,500	1,534,073	2,123,046	1.30
Total Thailand			1,534,073	2,123,046	1.30
United Kingdom					
Barclays PLC	GBP	860,522	1,979,672	1,640,590	1.01
CNH Industrial NV	EUR	196,388	2,269,301	2,016,846	1.24
TechnipFMC PLC	USD	77,748	2,500,170	2,016,783	1.24
Total United Kingdom			6,749,143	5,674,219	3.49
United States					
Affiliated Managers Group Inc	USD	18,805	2,531,489	1,732,693	1.07
AGCO Corp	USD	28,838	1,408,423	2,236,964	1.37
Arconic Inc	USD	111,989	2,528,617	2,891,556	1.78
Bristol-Myers Squibb Co	USD	46,904	2,481,712	2,127,096	1.31
Cigna Corp	USD	13,265	2,194,864	2,089,901	1.28
Citigroup Inc	USD	30,783	1,502,696	2,155,733	1.32
EQT Corp	USD	93,676	2,494,637	1,481,018	0.91
Equitrans Midstream Corp	USD	94,268	2,504,135	1,858,022	1.14
Exxon Mobil Corp	USD	31,770	2,551,849	2,434,535	1.50
F5 Networks Inc	USD	13,343	2,124,373	1,943,141	1.19
Hanesbrands Inc	USD	104,095	1,860,948	1,792,516	1.10
HB Fuller Co	USD	46,203	2,487,336	2,143,819	1.32
McKesson Corp	USD	17,651	2,864,053	2,372,118	1.46
MetLife Inc	USD	52,581	2,215,826	2,611,698	1.60
Mosaic Co	USD	92,597	2,368,460	2,317,703	1.42
NCR Corp	USD	77,435	2,153,039	2,408,229	1.48
Oracle Corp	USD	40,528	1,748,830	2,308,880	1.42
Oshkosh Corp	USD	29,331	2,078,860	2,448,845	1.50
Owens-Illinois Inc	USD	116,224	2,302,473	2,007,188	1.23
Polaris Industries Inc	USD	25,938	2,152,479	2,366,324	1.45
Sanderson Farms Inc	USD	12,317	1,222,829	1,682,010	1.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 92.22% (continued)					
United States (continued)					
Skechers U.S.A. Inc	USD	63,390	1,818,495	1,996,151	1.23
Wells Fargo & Co	USD	40,095	2,027,188	1,897,295	1.17
Total United States			49,623,611	49,303,435	30.28
Total Common and Preferred Stocks			154,822,650	150,144,704	92.22
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			154,822,650	150,144,704	92.22
Mutual Fund - 5.16%					
Ireland					
State Street USD Liquidity LVNAV Fund	USD	8,405,333	8,405,333	8,405,333	5.16
Total Ireland			8,405,333	8,405,333	5.16
Total Mutual Fund			8,405,333	8,405,333	5.16
TOTAL INVESTMENTS			163,227,983	158,550,037	97.38
Derivatives					
Forward Foreign Exchange Contracts Hedge – 0.40%					
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought AUD / Sold EUR, due 02/07/19	UBS AG London	1,490,000	916,672	1,701	0.00
Bought CHF / Sold EUR, due 02/07/19	BNP Paribas SA	357,000	319,518	2,287	0.00
Bought CHF / Sold EUR, due 02/07/19	UBS AG London	2,781,000	2,498,772	6,705	0.01
Bought EUR / Sold AUD, due 02/07/19	UBS AG London	925,643	1,490,000	8,515	0.01
Bought EUR / Sold GBP, due 02/07/19	UBS AG London	825,097	728,000	13,096	0.01
Bought EUR / Sold HKD, due 02/07/19	UBS AG London	5,253,686	46,037,000	90,164	0.06
Bought EUR / Sold HKD, due 02/08/19	UBS AG London	4,602,438	40,998,000	6,217	0.00
Bought EUR / Sold JPY, due 02/07/19	Goldman Sachs International	304,840	37,306,000	892	0.00
Bought EUR / Sold JPY, due 02/07/19	Merrill Lynch International	5,954,522	727,720,000	26,603	0.02
Bought EUR / Sold KRW, due 02/08/19	Standard Chartered Bank	3,377,233	4,431,740,000	24,126	0.02
Bought EUR / Sold SEK, due 02/08/19	UBS AG London	831,075	8,764,000	2,036	0.00
Bought EUR / Sold USD, due 02/07/19	BNP Paribas SA	9,607,992	10,724,666	216,919	0.13
Bought EUR / Sold USD, due 02/07/19	Citibank NA	9,609,229	10,724,668	218,326	0.13
Bought EUR / Sold USD, due 02/07/19	Goldman Sachs International	9,607,574	10,724,666	216,443	0.13
Bought EUR / Sold USD, due 02/08/19	BNP Paribas SA	8,628,572	9,837,668	13,663	0.01
Bought EUR / Sold USD, due 02/08/19	Merrill Lynch International	8,630,289	9,837,666	15,624	0.01
Bought EUR / Sold USD, due 02/08/19	Westpac Banking Corp	8,631,197	9,837,666	16,662	0.01
Bought GBP / Sold EUR, due 02/07/19	UBS AG London	669,000	746,622	1,183	0.00
Bought HUF / Sold EUR, due 02/07/19	UBS AG London	282,053,000	872,038	2,049	0.00
Bought JPY / Sold EUR, due 02/07/19	HSBC Bank PLC	765,026,000	6,232,721	2,843	0.00

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.40% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought SEK / Sold EUR, due 02/07/19	BNP Paribas SA	1,420,000	133,670	823	0.00
Bought THB / Sold EUR, due 02/07/19	HSBC Bank PLC	32,319,000	924,043	1,551	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				888,428	0.55

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold AUD, due 02/08/19	UBS AG London	915,283	1,490,000	(1,767)	(0.00)
Bought EUR / Sold CHF, due 02/07/19	UBS AG London	2,791,092	3,138,000	(39,964)	(0.03)
Bought EUR / Sold CHF, due 02/08/19	UBS AG London	2,499,663	2,781,000	(6,778)	(0.00)
Bought EUR / Sold GBP, due 02/08/19	UBS AG London	745,864	669,000	(1,200)	(0.00)
Bought EUR / Sold HUF, due 02/07/19	UBS AG London	948,771	308,546,000	(8,137)	(0.01)
Bought EUR / Sold HUF, due 02/08/19	UBS AG London	871,459	282,053,000	(2,131)	(0.00)
Bought EUR / Sold JPY, due 02/08/19	HSBC Bank PLC	6,231,584	765,026,000	(3,055)	(0.00)
Bought EUR / Sold KRW, due 02/07/19	Standard Chartered Bank	3,747,996	4,980,412,000	(45,133)	(0.03)
Bought EUR / Sold SEK, due 02/07/19	UBS AG London	957,474	10,184,000	(7,255)	(0.01)
Bought EUR / Sold THB, due 02/07/19	HSBC Bank PLC	904,787	32,319,000	(23,480)	(0.01)
Bought EUR / Sold THB, due 02/08/19	HSBC Bank PLC	853,658	29,884,000	(485)	(0.00)
Bought GBP / Sold EUR, due 02/07/19	Merrill Lynch International	59,000	66,471	(607)	(0.00)
Bought HKD / Sold EUR, due 02/07/19	UBS AG London	40,998,000	4,613,717	(6,359)	(0.00)
Bought HKD / Sold EUR, due 02/07/19	Westpac Banking Corp	5,039,000	570,154	(4,300)	(0.00)
Bought HUF / Sold EUR, due 02/07/19	BNP Paribas SA	26,493,000	82,177	(112)	(0.00)
Bought KRW / Sold EUR, due 02/07/19	Standard Chartered Bank	4,980,412,000	3,794,139	(7,415)	(0.01)
Bought SEK / Sold EUR, due 02/07/19	UBS AG London	8,764,000	831,262	(2,062)	(0.00)
Bought USD / Sold EUR, due 02/07/19	BNP Paribas SA	9,837,668	8,650,743	(13,802)	(0.01)
Bought USD / Sold EUR, due 02/07/19	JPMorgan Chase Bank NA London	614,000	544,399	(5,962)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Merrill Lynch International	11,804,666	10,402,338	(41,521)	(0.03)
Bought USD / Sold EUR, due 02/07/19	Westpac Banking Corp	9,917,666	8,724,913	(18,268)	(0.01)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(239,793)	(0.15)

Total Forward Foreign Exchange Contracts Hedge	648,635	0.40
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Other Net Assets/(Liabilities)	3,620,953	2.22
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TOTAL NET ASSETS	162,819,625	100.00
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Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 97.32%					
Australia					
ASX Ltd	AUD	12,204	572,096	705,430	0.12
Coles Group Ltd	AUD	12,905	114,726	120,899	0.02
CSL Ltd	AUD	2,185	302,127	329,665	0.05
Dexus REIT	AUD	447,076	3,819,616	4,072,288	0.68
Goodman Group REIT	AUD	60,278	506,433	635,770	0.11
GPT Group REIT	AUD	785,096	3,226,002	3,388,288	0.57
Mirvac Group REIT	AUD	1,397,351	2,444,455	3,069,250	0.51
Sonic Healthcare Ltd	AUD	16,571	287,931	315,138	0.05
Stockland REIT	AUD	106,746	306,697	312,370	0.05
Vicinity Centres REIT	AUD	1,790,724	3,553,513	3,078,769	0.51
Wesfarmers Ltd	AUD	27,581	691,333	699,875	0.12
Woodside Petroleum Ltd	AUD	26,357	688,308	672,515	0.11
Woolworths Group Ltd	AUD	12,393	255,715	288,994	0.05
Total Australia			<u>16,768,952</u>	<u>17,689,251</u>	<u>2.95</u>
Austria					
Verbund AG	EUR	36,292	1,666,689	1,901,150	0.32
Total Austria			<u>1,666,689</u>	<u>1,901,150</u>	<u>0.32</u>
Belgium					
Colruyt SA	EUR	154,905	8,777,127	8,996,700	1.50
Total Belgium			<u>8,777,127</u>	<u>8,996,700</u>	<u>1.50</u>
Canada					
Bank of Montreal	CAD	2,100	164,296	158,181	0.03
BCE Inc	CAD	65,562	2,759,781	2,989,236	0.50
CAE Inc	CAD	24,200	518,896	652,062	0.11
Canadian Tire Corp Ltd	CAD	5,900	659,959	638,333	0.11
CI Financial Corp	CAD	44,800	642,720	731,610	0.12
First Capital Realty Inc	CAD	192,300	3,108,586	3,216,895	0.54
George Weston Ltd	CAD	3,800	280,711	288,908	0.05
Loblaw Cos Ltd	CAD	13,700	676,491	702,954	0.12
Power Corp of Canada	CAD	80,395	1,915,100	1,735,560	0.29
Power Financial Corp	CAD	342,500	8,342,819	7,894,471	1.32
RioCan Real Estate Investment Trust REIT	CAD	39,100	749,530	777,661	0.13
Rogers Communications Inc	CAD	3,200	158,494	170,169	0.03
Royal Bank of Canada	CAD	1,504	112,145	119,779	0.02
TELUS Corp	CAD	198,200	7,242,487	7,342,538	1.22
Thomson Reuters Corp	CAD	121,700	7,236,453	7,867,776	1.31
Toronto-Dominion Bank	CAD	3,000	171,533	174,754	0.03
Waste Connections Inc	USD	267	18,515	25,520	0.00
WSP Global Inc	CAD	12,400	657,942	684,076	0.11
Total Canada			<u>35,416,458</u>	<u>36,170,483</u>	<u>6.04</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.32% (continued)					
Denmark					
Coloplast A/S	DKK	30,432	3,089,282	3,444,379	0.58
Tryg A/S	DKK	22,184	590,713	722,317	0.12
Total Denmark			3,679,995	4,166,696	0.70
Finland					
Fortum OYJ	EUR	32,361	709,837	716,232	0.12
Neste Oyj	EUR	324,820	8,989,733	11,037,970	1.84
Total Finland			9,699,570	11,754,202	1.96
France					
Aéroports de Paris	EUR	1,505	303,273	265,996	0.04
CNP Assurances	EUR	343,606	7,858,568	7,810,321	1.30
Essilor International Cie Generale d'Optique SA	EUR	2,306	275,567	301,342	0.05
Gecina SA REIT	EUR	4,177	623,222	625,991	0.11
Sartorius Stedim Biotech	EUR	33,344	3,480,019	5,266,739	0.88
SCOR SE	EUR	21,966	989,334	964,574	0.16
Total France			13,529,983	15,234,963	2.54
Germany					
Allianz SE	EUR	49,174	10,173,965	11,871,867	1.98
Bayerische Motoren Werke AG—Preferred Stock	EUR	4,727	354,642	293,918	0.05
Brenntag AG	EUR	12,460	658,922	614,545	0.10
Evonik Industries AG	EUR	13,268	410,152	386,957	0.07
Hannover Rueck SE	EUR	5,150	694,521	833,978	0.14
MTU Aero Engines AG	EUR	3,068	680,871	731,959	0.12
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	48,409	10,302,705	12,166,791	2.03
Uniper SE	EUR	22,215	665,407	673,698	0.11
Total Germany			23,941,185	27,573,713	4.60
Hong Kong					
HKT Trust & HKT Ltd	HKD	386,000	605,479	612,659	0.10
Link REIT	HKD	62,500	683,841	768,000	0.13
MTR Corp Ltd	HKD	101,436	564,819	682,948	0.11
NWS Holdings Ltd	HKD	292,000	625,441	600,259	0.10
Swire Pacific Ltd	HKD	850,500	9,049,531	10,450,944	1.74
Swire Properties Ltd	HKD	1,386,200	5,315,316	5,598,030	0.94
Total Hong Kong			16,844,427	18,712,840	3.12
Ireland					
Accenture PLC	USD	71,875	11,123,524	13,280,344	2.22
Linde PLC	USD	65,439	10,229,466	13,140,151	2.19
Total Ireland			21,352,990	26,420,495	4.41

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.32% (continued)					
Israel					
Bank Hapoalim BM	ILS	86,343	583,420	640,573	0.11
Bank Leumi Le-Israel BM	ILS	49,330	327,598	356,294	0.06
Israel Chemicals Ltd	ILS	109,801	605,257	575,397	0.09
Total Israel			1,516,275	1,572,264	0.26
Italy					
Assicurazioni Generali SpA	EUR	31,116	548,749	586,802	0.10
Poste Italiane SpA	EUR	124,641	1,050,598	1,314,376	0.22
Snam SpA	EUR	131,835	672,315	656,235	0.11
Terna Rete Elettrica Nazionale SpA	EUR	97,341	557,761	620,771	0.10
Total Italy			2,829,423	3,178,184	0.53
Japan					
Aeon Co Ltd	JPY	32,700	669,704	561,794	0.09
Alfresa Holdings Corp	JPY	84,000	2,355,597	2,072,322	0.35
Astellas Pharma Inc	JPY	44,700	662,779	636,853	0.11
Chubu Electric Power Co Inc	JPY	42,400	607,284	594,836	0.10
Daiichi Sankyo Co Ltd	JPY	7,700	363,002	402,724	0.07
Eisai Co Ltd	JPY	4,300	366,109	243,097	0.04
Hakuhodo DY Holdings Inc	JPY	18,600	284,936	313,165	0.05
Idemitsu Kosan Co Ltd	JPY	9,000	392,155	270,652	0.04
Japan Airlines Co Ltd	JPY	217,400	8,312,193	6,947,357	1.16
JXTG Holdings Inc	JPY	111,089	619,377	551,011	0.09
Keihan Holdings Co Ltd	JPY	12,700	528,773	553,429	0.09
Marubeni Corp	JPY	122,900	944,894	813,326	0.14
Medipal Holdings Corp	JPY	23,500	503,203	518,902	0.09
Osaka Gas Co Ltd	JPY	30,900	609,375	538,326	0.09
Sony Financial Holdings Inc	JPY	17,400	352,485	417,962	0.07
Sumitomo Dainippon Pharma Co Ltd	JPY	24,900	567,136	472,162	0.08
Suzuken Co Ltd Via Aichi Japan	JPY	193,000	9,633,267	11,321,329	1.89
Taisho Pharmaceutical Holdings Co Ltd	JPY	4,300	388,996	330,063	0.05
Toho Gas Co Ltd	JPY	15,000	638,739	552,023	0.09
Toyo Seikan Group Holdings Ltd	JPY	36,800	742,087	730,262	0.12
Total Japan			29,542,091	28,841,595	4.81
Luxembourg					
Aroundtown SA	EUR	34,711	281,951	286,426	0.05
SES SA	EUR	43,023	674,736	673,676	0.11
Total Luxembourg			956,687	960,102	0.16
Netherlands					
Koninklijke Ahold Delhaize NV	EUR	21,307	502,915	479,902	0.08
Koninklijke DSM NV	EUR	5,903	671,600	730,718	0.12
NN Group NV	EUR	16,154	660,346	651,225	0.11
Wolters Kluwer NV	EUR	4,729	297,692	344,772	0.06
Total Netherlands			2,132,553	2,206,617	0.37

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.32% (continued)					
New Zealand					
Meridian Energy Ltd	NZD	203,267	508,410	648,490	0.11
Ryman Healthcare Ltd	NZD	33,015	263,570	260,551	0.04
Total New Zealand			771,980	909,041	0.15
Norway					
Statoil ASA	NOK	26,084	611,288	515,344	0.09
Total Norway			611,288	515,344	0.09
Singapore					
CapitaLand Commercial Trust REIT	SGD	219,002	289,985	351,258	0.06
CapitaLand Mall Trust REIT	SGD	2,830,200	4,559,805	5,501,627	0.92
ComfortDelGro Corp Ltd	SGD	2,231,800	3,637,782	4,387,884	0.73
Singapore Exchange Ltd	SGD	1,271,600	6,902,171	7,443,787	1.24
Singapore Press Holdings Ltd	SGD	884,300	1,802,965	1,594,805	0.26
Singapore Technologies Engineering Ltd	SGD	112,700	299,144	344,860	0.06
Total Singapore			17,491,852	19,624,221	3.27
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	12,935	575,856	517,184	0.09
ACS Actividades de Construccion y Servicios SA–Rights	EUR	12,935	0	20,328	0.00
Enagas SA	EUR	20,932	584,967	559,463	0.09
Endesa SA	EUR	22,194	558,830	571,457	0.10
Gas Natural SDG SA	EUR	124,770	3,472,552	3,442,795	0.57
Iberdrola SA	EUR	64,805	583,799	646,931	0.11
Red Electrica Corp SA	EUR	14,713	312,773	306,871	0.05
Total Spain			6,088,777	6,065,029	1.01
Sweden					
Alfa Laval AB	SEK	26,147	604,683	570,949	0.10
Industrivarden AB	SEK	30,625	668,750	679,294	0.11
Securitas AB	SEK	36,558	628,512	641,859	0.11
Telia Co AB	SEK	133,496	642,398	593,367	0.10
Total Sweden			2,544,343	2,485,469	0.42
Switzerland					
Baloise Holding AG	CHF	3,450	583,715	611,446	0.10
Chocoladefabriken Lindt & Spruengli AG	CHF	1,679	10,798,989	12,235,174	2.04
Garmin Ltd	USD	51,500	3,826,857	4,109,700	0.69
Kuehne + Nagel International AG	CHF	13,264	1,969,314	1,971,235	0.33
Schindler Holding AG	CHF	3,015	654,885	659,280	0.11
Swiss Life Holding AG	CHF	1,552	702,856	770,110	0.13
Swiss Re AG	CHF	98,901	8,833,680	10,066,600	1.68
Swisscom AG	CHF	8,509	3,837,233	4,277,191	0.71
TE Connectivity Ltd	USD	4,600	434,381	440,588	0.07
Zurich Insurance Group AG	CHF	2,542	770,340	886,180	0.15
Total Switzerland			32,412,250	36,027,504	6.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.32% (continued)					
United Kingdom					
3i Group PLC	GBP	49,750	590,963	705,033	0.12
British Land Co PLC REIT	GBP	61,947	508,923	414,698	0.07
Burberry Group PLC	GBP	3,977	99,960	90,551	0.01
Coca-Cola European Partners PLC	USD	7,700	385,585	435,050	0.07
Croda International PLC	GBP	9,682	624,859	630,901	0.11
Direct Line Insurance Group PLC	GBP	146,628	650,861	619,184	0.10
Ferguson PLC	GBP	3,269	229,745	232,986	0.04
J Sainsbury PLC	GBP	738,689	2,964,954	1,842,184	0.31
Johnson Matthey PLC	GBP	8,197	351,160	347,292	0.06
Kingfisher PLC	GBP	191,710	738,901	524,333	0.09
Micro Focus International PLC	GBP	18,005	451,411	472,965	0.08
Segro PLC REIT	GBP	315,176	2,793,915	2,929,011	0.49
United Utilities Group PLC	GBP	32,824	358,579	329,856	0.05
Total United Kingdom			10,749,816	9,574,044	1.60
United States					
Aflac Inc	USD	236,796	10,650,752	12,978,789	2.17
Allstate Corp	USD	6,355	587,259	646,240	0.11
Altice USA Inc	USD	28,500	643,213	693,975	0.12
American Financial Group Inc	USD	15,700	1,690,000	1,608,779	0.27
Annaly Capital Management Inc REIT	USD	67,300	667,156	614,449	0.10
ANSYS Inc	USD	3,400	609,076	696,388	0.12
Anthem Inc	USD	18,262	4,352,101	5,153,719	0.86
Apple Inc	USD	8,144	1,368,037	1,611,860	0.27
Arrow Electronics Inc	USD	74,000	5,561,848	5,273,980	0.88
AutoZone Inc	USD	500	521,175	549,735	0.09
Ball Corp	USD	11,500	681,387	804,885	0.13
Berkshire Hathaway Inc	USD	76,123	14,005,159	16,227,140	2.71
Best Buy Co Inc	USD	82,000	5,624,878	5,717,860	0.95
Broadridge Financial Solutions Inc	USD	6,500	767,099	829,920	0.14
Cadence Design Systems Inc	USD	10,900	716,285	771,829	0.13
Capital One Financial Corp	USD	3,602	321,182	326,845	0.05
CDW Corp	USD	6,600	696,041	732,600	0.12
CH Robinson Worldwide Inc	USD	36,379	3,210,661	3,068,569	0.51
Church & Dwight Co Inc	USD	8,800	596,356	642,928	0.11
Cintas Corp	USD	3,400	681,000	806,786	0.13
Cisco Systems Inc	USD	284,751	12,095,481	15,584,422	2.60
CMS Energy Corp	USD	12,100	665,589	700,711	0.12
Corning Inc	USD	18,500	617,656	614,755	0.10
Costco Wholesale Corp	USD	2,600	597,307	687,076	0.11
Danaher Corp	USD	7,311	731,772	1,044,888	0.17
DaVita Inc	USD	9,100	475,658	511,966	0.09
Dell Technologies	USD	10,600	708,705	538,480	0.09
Eastman Chemical Co	USD	8,200	661,135	638,206	0.11
Eli Lilly & Co	USD	102,800	13,106,032	11,389,212	1.90
Estee Lauder Cos Inc	USD	4,200	717,499	769,062	0.13
Eversource Energy	USD	8,600	609,004	651,536	0.11
Exelon Corp	USD	12,100	606,710	580,074	0.10

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.32% (continued)					
United States (continued)					
Expeditors International of Washington Inc	USD	141,347	10,467,195	10,722,583	1.79
F5 Networks Inc	USD	4,600	787,426	669,898	0.11
Fastenal Co	USD	21,600	640,707	703,944	0.12
FLIR Systems Inc	USD	6,400	332,794	346,240	0.06
General Motors Co	USD	21,100	797,792	812,983	0.14
Genuine Parts Co	USD	5,700	588,329	590,406	0.10
HCA Healthcare Inc	USD	44,000	6,102,054	5,947,480	0.99
HCP Inc REIT	USD	19,600	585,889	626,808	0.10
Henry Schein Inc	USD	13,800	873,835	964,620	0.16
HollyFrontier Corp	USD	79,584	5,712,473	3,683,148	0.61
HP Inc	USD	474,600	9,795,651	9,866,934	1.65
Ingersoll-Rand PLC	USD	5,300	592,757	671,351	0.11
Intel Corp	USD	235,455	11,460,640	11,271,231	1.88
International Business Machines Corp	USD	4,413	649,063	608,553	0.10
Interpublic Group of Cos Inc	USD	12,400	276,900	280,116	0.05
Intuit Inc	USD	52,527	10,564,678	13,726,881	2.29
Jack Henry & Associates Inc	USD	22,100	2,883,790	2,959,632	0.49
Kimco Realty Corp REIT	USD	36,900	657,787	681,912	0.11
Kohl's Corp	USD	167,700	11,226,866	7,974,135	1.33
Kontoor Brands Inc	USD	17,584	627,248	492,704	0.08
Kroger Co	USD	487,800	12,296,032	10,590,138	1.77
Lear Corp	USD	2,364	434,628	329,234	0.06
LyondellBasell Industries NV	USD	4,600	396,887	396,198	0.07
Macy's Inc	USD	245,900	7,711,722	5,277,014	0.88
Marathon Petroleum Corp	USD	9,900	597,183	553,212	0.09
McCormick & Co Inc	USD	18,600	2,702,564	2,883,186	0.48
Merck & Co Inc	USD	33,200	2,565,938	2,783,820	0.46
Mosaic Co	USD	9,600	285,214	240,288	0.04
National Retail Properties Inc REIT	USD	12,900	682,659	683,829	0.11
NetApp Inc	USD	10,100	726,728	623,170	0.10
Nordstrom Inc	USD	80,800	3,348,398	2,574,288	0.43
OGE Energy Corp	USD	14,200	604,603	604,352	0.10
O'Reilly Automotive Inc	USD	1,800	683,230	664,776	0.11
Paychex Inc	USD	8,500	641,831	699,465	0.12
Pfizer Inc	USD	20,436	779,489	885,288	0.15
Pinnacle West Capital Corp	USD	6,300	598,178	592,767	0.10
Plains GP Holdings LP	USD	24,900	607,752	621,753	0.10
PPL Corp	USD	19,000	584,684	589,190	0.10
Procter & Gamble Co	USD	6,000	622,346	657,900	0.11
Progressive Corp	USD	13,201	791,275	1,055,156	0.18
Reinsurance Group of America Inc	USD	60,400	8,912,804	9,424,212	1.57
Republic Services Inc	USD	140,000	10,393,807	12,129,600	2.02
ResMed Inc	USD	6,600	686,252	805,398	0.13
Robert Half International Inc	USD	16,200	1,059,316	923,562	0.15
Rollins Inc	USD	275,300	9,649,498	9,875,011	1.65
Ross Stores Inc	USD	6,700	650,477	664,104	0.11
Snap-on Inc	USD	4,400	736,707	728,816	0.12
Sysco Corp	USD	69,500	5,017,379	4,915,040	0.82
T Rowe Price Group Inc	USD	40,125	4,570,129	4,402,114	0.73

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.32% (continued)					
United States (continued)					
Target Corp	USD	44,100	3,010,952	3,819,501	0.64
Texas Instruments Inc	USD	32,338	3,737,237	3,711,109	0.62
TJX Cos Inc	USD	240,790	10,955,047	12,732,975	2.12
Torchmark Corp	USD	6,800	578,460	608,328	0.10
Tractor Supply Co	USD	7,000	690,707	761,600	0.13
UGI Corp	USD	12,200	656,299	651,602	0.11
Union Pacific Corp	USD	8,341	1,145,630	1,410,546	0.24
United Continental Holdings Inc	USD	16,200	1,376,951	1,418,310	0.24
UnitedHealth Group Inc	USD	2,943	682,646	718,121	0.12
Valero Energy Corp	USD	6,521	587,273	558,263	0.09
Varian Medical Systems Inc	USD	10,200	1,227,552	1,388,526	0.23
Verisk Analytics Inc	USD	4,600	562,724	673,716	0.11
Verizon Communications Inc	USD	11,200	642,839	639,856	0.11
VF Corp	USD	124,591	9,547,140	10,883,024	1.82
Vistra Energy Corp	USD	26,300	697,791	595,432	0.10
VMware Inc	USD	30,500	5,505,685	5,099,905	0.85
Waste Management Inc	USD	6,000	632,840	692,220	0.12
Welltower Inc REIT	USD	7,800	575,859	635,934	0.11
WR Berkley Corp	USD	11,800	647,429	777,974	0.13
WW Grainger Inc	USD	32,008	10,071,304	8,585,506	1.43
Xerox Corp	USD	21,300	592,747	754,233	0.13
Xilinx Inc	USD	4,900	592,971	577,808	0.10
Xylem Inc	USD	8,700	711,527	727,668	0.12
Total United States			<u>295,934,407</u>	<u>302,664,261</u>	<u>50.50</u>
Total Common and Preferred Stocks			<u>555,259,118</u>	<u>583,244,168</u>	<u>97.32</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>555,259,118</u>	<u>583,244,168</u>	<u>97.32</u>
TOTAL INVESTMENTS			<u>555,259,118</u>	<u>583,244,168</u>	<u>97.32</u>

Derivatives

Futures Contracts – 0.03%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	8	288,435	4,920	0.00
MINI TOPIX INDEX FUTURE, due 12/09/19	JPY	22	316,707	722	0.00
S&P 500 EMINI INDEX FUTURE, due 20/09/19	USD	63	<u>9,274,230</u>	<u>160,367</u>	<u>0.03</u>
Unrealised Gain on Futures Contracts			<u>9,879,372</u>	<u>166,009</u>	<u>0.03</u>
Total Futures Contracts			<u>9,879,372</u>	<u>166,009</u>	<u>0.03</u>

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in US Dollar)

Derivatives *(continued)*

Futures Contracts – 0.03% *(continued)*

Other Net Assets/(Liabilities)	15,888,152	2.65
TOTAL NET ASSETS	599,298,329	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 373,933 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.17%					
Austria					
Erste Group Bank AG	EUR	95,030	3,185,098	3,101,779	0.40
OMV AG	EUR	7,198	261,027	308,435	0.04
Total Austria			<u>3,446,125</u>	<u>3,410,214</u>	<u>0.44</u>
Belgium					
Ageas	EUR	11,725	522,081	535,950	0.07
Anheuser-Busch InBev SA	EUR	46,489	4,653,800	3,618,704	0.47
Colruyt SA	EUR	26,095	1,247,523	1,330,845	0.17
KBC Group NV	EUR	57,990	3,638,708	3,342,544	0.43
Solvay SA	EUR	29,044	3,085,547	2,645,908	0.34
Telenet Group Holding NV	EUR	17,655	881,228	865,095	0.11
Total Belgium			<u>14,028,887</u>	<u>12,339,046</u>	<u>1.59</u>
Denmark					
Carlsberg A/S	DKK	29,338	2,791,302	3,420,547	0.44
Danske Bank A/S	DKK	117,194	3,200,779	1,629,069	0.21
Novo Nordisk A/S	DKK	220,048	9,623,617	9,861,875	1.28
Novozymes A/S	DKK	9,641	443,780	395,395	0.05
Pandora A/S	DKK	79,566	3,167,521	2,489,203	0.32
Vestas Wind Systems A/S	DKK	48,981	3,278,480	3,720,974	0.48
Total Denmark			<u>22,505,479</u>	<u>21,517,063</u>	<u>2.78</u>
Finland					
Kone OYJ	EUR	8,485	430,130	440,371	0.06
Metso OYJ	EUR	80,675	2,279,386	2,787,321	0.36
Nokia OYJ	EUR	1,009,908	4,986,675	4,409,258	0.57
Nokian Renkaat OYJ	EUR	19,636	588,944	539,205	0.07
UPM-Kymmene OYJ	EUR	141,334	3,097,014	3,302,976	0.42
Total Finland			<u>11,382,149</u>	<u>11,479,131</u>	<u>1.48</u>
France					
Air Liquide SA	EUR	23,628	2,421,910	2,907,425	0.37
Airbus SE	EUR	39,213	2,986,694	4,889,077	0.63
Arkema SA	EUR	32,374	3,095,570	2,647,546	0.34
Atos SE	EUR	31,523	2,058,910	2,317,571	0.30
AXA SA	EUR	92,804	2,076,176	2,143,772	0.28
BNP Paribas SA	EUR	95,831	5,082,736	4,002,382	0.52
Capgemini SE	EUR	35,832	3,781,314	3,918,229	0.51
Cie de Saint-Gobain	EUR	115,042	4,508,849	3,943,065	0.51
Cie Generale des Etablissements Michelin SCA	EUR	37,234	3,816,035	4,153,453	0.54
CNP Assurances	EUR	108,806	1,783,995	2,171,768	0.28
Danone SA	EUR	30,730	1,990,664	2,289,385	0.30
Dassault Systemes SE	EUR	8,781	800,204	1,231,974	0.16
Eiffage SA	EUR	2,177	191,346	189,268	0.02
Essilor International Cie Generale d'Optique SA	EUR	6,872	762,200	788,562	0.10
Eutelsat Communications SA	EUR	153,603	2,979,245	2,525,233	0.33
Faurecia SA	EUR	21,277	807,543	868,314	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.17% (continued)					
France (continued)					
Hermes International	EUR	6,459	3,428,900	4,096,298	0.53
Ingenico Group SA	EUR	25,337	1,798,662	1,970,712	0.25
Kering SA	EUR	10,379	4,356,759	5,398,118	0.70
Klepierre SA REIT	EUR	91,468	2,767,300	2,696,477	0.35
Legrand SA	EUR	2,102	129,760	135,159	0.02
L'Oreal SA	EUR	30,472	5,817,583	7,633,236	0.98
LVMH Moet Hennessy Louis Vuitton SE	EUR	33,961	6,170,457	12,711,602	1.64
Natixis SA	EUR	527,836	2,590,654	1,868,012	0.24
Orange SA	EUR	201,606	2,835,981	2,795,267	0.36
Pernod Ricard SA	EUR	35,109	4,918,971	5,689,413	0.73
Peugeot SA	EUR	155,583	3,018,428	3,371,484	0.43
Safran SA	EUR	33,265	2,630,552	4,286,195	0.55
Sanofi	EUR	141,002	11,965,029	10,703,462	1.38
Sartorius Stedim Biotech	EUR	5,880	560,982	815,556	0.11
Schneider Electric SE	EUR	85,189	5,888,590	6,794,675	0.88
Societe BIC SA	EUR	31,946	2,527,867	2,141,979	0.28
Societe Generale SA	EUR	122,870	5,018,415	2,730,171	0.35
Sodexo SA	EUR	19,978	2,272,064	2,053,738	0.26
TOTAL SA	EUR	246,801	11,540,628	12,161,119	1.57
Veolia Environnement SA	EUR	148,351	3,073,359	3,177,678	0.41
Vinci SA	EUR	37,944	2,602,368	3,417,237	0.44
Vivendi SA	EUR	36,026	801,767	872,190	0.11
Total France			125,858,467	138,506,802	17.87
Germany					
adidas AG	EUR	9,051	1,685,851	2,457,346	0.32
Allianz SE	EUR	52,956	9,039,015	11,226,672	1.45
BASF SE	EUR	102,231	8,308,622	6,534,606	0.84
Bayer AG	EUR	49,920	5,499,484	3,042,125	0.39
Covestro AG	EUR	72,046	3,871,746	3,221,177	0.42
Daimler AG	EUR	42,984	3,271,071	2,102,992	0.27
Deutsche Boerse AG	EUR	29,711	3,468,217	3,696,048	0.48
Deutsche Post AG	EUR	120,216	3,559,407	3,474,242	0.45
Deutsche Telekom AG	EUR	478,085	7,265,561	7,272,629	0.94
Deutsche Wohnen SE	EUR	49,410	2,039,042	1,594,461	0.21
E.ON SE	EUR	229,421	2,239,920	2,191,200	0.28
Evonik Industries AG	EUR	110,679	2,948,258	2,834,489	0.37
Fresenius Medical Care AG & Co KGaA	EUR	55,143	4,260,589	3,807,073	0.49
Fresenius SE & Co KGaA	EUR	17,977	936,663	857,143	0.11
HeidelbergCement AG	EUR	41,804	2,898,982	2,974,773	0.38
Henkel AG & Co KGaA	EUR	9,828	987,730	793,611	0.10
Henkel AG & Co KGaA-Preferred Stock	EUR	43,454	4,643,134	3,737,913	0.48
Infineon Technologies AG	EUR	33,334	595,859	518,344	0.07
Merck KGaA	EUR	26,470	2,572,041	2,434,181	0.32
METRO AG	EUR	142,834	2,109,946	2,296,057	0.30
MTU Aero Engines AG	EUR	13,625	2,206,721	2,854,437	0.37
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	25,110	4,980,188	5,541,777	0.72
Porsche Automobil Holding SE-Preferred Stock	EUR	33,075	1,977,439	1,889,906	0.24

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.17% (continued)					
Germany (continued)					
SAP SE	EUR	82,379	7,104,200	9,948,088	1.28
Sartorius AG—Preferred Stock	EUR	1,878	335,143	338,603	0.04
Siemens AG	EUR	96,570	9,936,790	10,101,222	1.30
Symrise AG	EUR	4,649	409,473	393,491	0.05
Volkswagen AG	EUR	2,767	459,193	418,232	0.05
Volkswagen AG—Preferred Stock	EUR	33,340	5,529,325	4,941,655	0.64
Vonovia SE	EUR	27,693	967,675	1,163,106	0.15
Wirecard AG	EUR	1,757	266,355	260,124	0.03
Total Germany			<u>106,373,640</u>	<u>104,917,723</u>	<u>13.54</u>
Ireland					
AerCap Holdings NV	USD	10,100	430,609	461,276	0.06
Bank of Ireland Group PLC	EUR	284,335	1,990,988	1,306,804	0.17
CRH PLC	EUR	81,518	2,320,119	2,338,751	0.30
Kerry Group PLC	EUR	7,006	695,672	735,630	0.10
Kingspan Group PLC	EUR	2,565	121,190	122,504	0.02
Smurfit Kappa Group PLC	EUR	47,983	1,535,002	1,276,828	0.16
Total Ireland			<u>7,093,580</u>	<u>6,241,793</u>	<u>0.81</u>
Italy					
Enel SpA	EUR	920,352	4,084,516	5,650,961	0.73
Eni SpA	EUR	398,785	6,338,909	5,824,654	0.75
Intesa Sanpaolo SpA	EUR	542,770	1,526,334	1,021,493	0.13
Leonardo SpA	EUR	253,764	2,663,921	2,828,200	0.37
Mediobanca Banca di Credito Finanziario SpA	EUR	300,802	2,808,387	2,727,071	0.35
Poste Italiane SpA	EUR	279,900	2,524,224	2,591,874	0.34
Snam SpA	EUR	678,022	2,558,453	2,963,634	0.38
Terna Rete Elettrica Nazionale SpA	EUR	221,964	1,175,906	1,242,999	0.16
Total Italy			<u>23,680,650</u>	<u>24,850,886</u>	<u>3.21</u>
Luxembourg					
Aroundtown SA	EUR	12,278	94,654	88,966	0.01
Total Luxembourg			<u>94,654</u>	<u>88,966</u>	<u>0.01</u>
Netherlands					
ASML Holding NV	EUR	37,218	3,983,767	6,838,435	0.88
EXOR NV	EUR	5,243	299,876	322,969	0.04
Fiat Chrysler Automobiles NV	EUR	273,317	3,996,329	3,352,506	0.43
Heineken NV	EUR	13,499	1,063,313	1,324,792	0.17
ING Groep NV	EUR	165,816	1,983,287	1,690,660	0.22
Koninklijke Ahold Delhaize NV	EUR	214,969	4,078,018	4,251,657	0.55
Koninklijke DSM NV	EUR	39,404	3,322,731	4,283,215	0.55
Koninklijke KPN NV	EUR	74,344	215,966	200,729	0.03
Koninklijke Philips NV	EUR	154,093	5,402,687	5,884,041	0.76
NXP Semiconductors NV	USD	56,800	4,852,295	4,868,499	0.63
QIAGEN NV	EUR	44,186	1,627,381	1,576,998	0.20
Randstad NV	EUR	10,754	528,695	519,418	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.17% (continued)					
Netherlands (continued)					
Royal Dutch Shell PLC	GBP	462,898	12,806,629	13,308,196	1.72
Royal Dutch Shell PLC	GBP	395,952	11,065,323	11,421,129	1.47
Wolters Kluwer NV	EUR	62,949	2,413,087	4,029,995	0.52
Total Netherlands			57,639,384	63,873,239	8.24
Norway					
DNB ASA	NOK	241,126	3,520,020	3,941,173	0.51
Marine Harvest ASA	NOK	33,139	582,593	680,735	0.09
Orkla ASA	NOK	369,208	2,707,488	2,877,774	0.37
Telenor ASA	NOK	81,653	1,438,061	1,522,983	0.19
Total Norway			8,248,162	9,022,665	1.16
Portugal					
EDP - Energias de Portugal SA	EUR	319,103	1,055,680	1,066,442	0.14
Total Portugal			1,055,680	1,066,442	0.14
South Africa					
Investec PLC	GBP	155,574	782,454	888,457	0.11
Total South Africa			782,454	888,457	0.11
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	83,703	2,365,387	2,938,812	0.38
ACS Actividades de Construccion y Servicios SA-Rights	EUR	83,703	0	115,510	0.02
Aena SME SA	EUR	19,714	2,438,402	3,436,150	0.44
Amadeus IT Group SA	EUR	19,820	903,115	1,380,661	0.18
Banco Bilbao Vizcaya Argentaria SA	EUR	552,899	3,329,186	2,718,604	0.35
Banco Santander SA	EUR	1,791,331	9,184,300	7,309,526	0.94
Enagas SA	EUR	22,765	552,944	534,295	0.07
Endesa SA	EUR	124,778	2,322,908	2,821,231	0.36
Iberdrola SA	EUR	838,739	5,940,341	7,352,386	0.95
Industria de Diseno Textil SA	EUR	21,007	601,537	555,635	0.07
Red Electrica Corp SA	EUR	18,246	333,531	334,176	0.04
Repsol SA	EUR	256,979	3,469,301	3,542,456	0.46
Repsol SA-Rights	EUR	256,979	0	125,354	0.02
Telefonica SA	EUR	287,458	2,669,699	2,075,734	0.27
Total Spain			34,110,651	35,240,530	4.55
Sweden					
Atlas Copco AB	SEK	120,216	2,887,302	3,376,874	0.44
Atlas Copco AB	SEK	38,751	891,047	977,025	0.13
Boliden AB	SEK	92,989	2,519,962	2,089,741	0.27
Essity AB	SEK	31,623	803,277	854,173	0.11
Investor AB	SEK	99,756	3,758,068	4,211,724	0.54
Sandvik AB	SEK	256,568	2,794,106	4,142,573	0.53
Skandinaviska Enskilda Banken AB	SEK	389,716	3,885,885	3,169,065	0.41
Skanska AB	SEK	174,692	2,725,804	2,772,648	0.36

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.17% (continued)					
Sweden (continued)					
SKF AB	SEK	183,147	3,362,957	2,959,710	0.38
Svenska Handelsbanken AB	SEK	159,071	1,501,011	1,383,250	0.18
Swedish Match AB	SEK	25,526	772,125	947,016	0.12
Telefonaktiebolaget LM Ericsson	SEK	334,899	2,761,903	2,792,405	0.36
Telia Co AB	SEK	100,108	434,657	390,730	0.05
Volvo AB	SEK	227,953	2,659,683	3,178,953	0.41
Total Sweden			<u>31,757,787</u>	<u>33,245,887</u>	<u>4.29</u>
Switzerland					
ABB Ltd	CHF	63,136	1,256,297	1,113,933	0.14
Adecco Group AG	CHF	59,162	3,797,225	3,125,595	0.40
Baloise Holding AG	CHF	19,312	2,428,609	3,005,514	0.39
Barry Callebaut AG	CHF	292	469,048	514,924	0.07
Cie Financiere Richemont SA	CHF	19,953	1,485,073	1,488,662	0.19
Clariant AG	CHF	142,070	2,656,070	2,539,225	0.33
Credit Suisse Group AG	CHF	61,679	764,450	650,214	0.08
Dufry AG	CHF	10,240	899,324	762,515	0.10
Geberit AG	CHF	7,894	3,248,863	3,241,976	0.42
Glencore PLC	GBP	518,126	1,408,876	1,582,825	0.20
Nestle SA	CHF	329,345	23,109,900	29,976,308	3.87
Novartis AG	CHF	244,275	17,909,346	19,624,186	2.53
Roche Holding AG	CHF	79,004	18,953,378	19,542,335	2.52
Sonova Holding AG	CHF	16,612	2,379,949	3,318,419	0.43
STMicroelectronics NV	EUR	18,243	266,528	284,591	0.04
Swiss Life Holding AG	CHF	8,809	2,897,631	3,838,312	0.50
Swiss Re AG	CHF	50,397	4,198,490	4,504,423	0.58
Swisscom AG	CHF	7,729	3,290,188	3,411,582	0.44
Temenos AG	CHF	6,907	801,261	1,086,440	0.14
UBS Group AG	CHF	557,236	7,171,944	5,821,634	0.75
Zurich Insurance Group AG	CHF	19,976	5,093,762	6,115,155	0.79
Total Switzerland			<u>104,486,212</u>	<u>115,548,768</u>	<u>14.91</u>
United Kingdom					
3i Group PLC	GBP	282,360	2,304,676	3,513,758	0.45
Anglo American PLC	GBP	79,906	1,562,273	2,004,368	0.26
Ashtead Group PLC	GBP	126,754	2,863,996	3,192,964	0.41
Associated British Foods PLC	GBP	9,643	272,673	265,433	0.03
AstraZeneca PLC	GBP	93,739	5,845,167	6,744,500	0.87
Auto Trader Group PLC	GBP	435,020	2,212,099	2,663,237	0.34
Barclays PLC	GBP	1,226,823	3,146,685	2,053,867	0.26
Barratt Developments PLC	GBP	42,524	302,834	272,122	0.04
Berkeley Group Holdings PLC	GBP	62,466	2,809,656	2,604,638	0.34
BP PLC	GBP	1,669,486	10,169,397	10,235,689	1.32
British American Tobacco PLC	GBP	166,167	8,449,857	5,105,027	0.66
British Land Co PLC REIT	GBP	181,663	1,374,762	1,093,075	0.14
BT Group PLC	GBP	1,691,233	7,099,826	3,713,266	0.48
Burberry Group PLC	GBP	137,094	2,844,192	2,852,835	0.37
CNH Industrial NV	EUR	21,706	209,603	195,745	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.17% (continued)					
United Kingdom (continued)					
Coca-Cola European Partners PLC	USD	20,300	924,725	1,007,156	0.13
Compass Group PLC	GBP	166,261	3,013,527	3,506,233	0.45
Diageo PLC	GBP	299,141	8,040,811	11,313,182	1.46
Direct Line Insurance Group PLC	GBP	681,632	2,818,836	2,527,580	0.33
Experian PLC	GBP	13,018	274,297	346,840	0.04
Ferguson PLC	GBP	33,400	1,938,833	2,090,321	0.27
GlaxoSmithKline PLC	GBP	368,918	6,649,623	6,500,247	0.84
HSBC Holdings PLC	GBP	2,303,196	18,853,084	16,908,639	2.18
Imperial Brands PLC	GBP	179,737	6,494,706	3,709,675	0.48
Kingfisher PLC	GBP	1,109,797	4,031,177	2,665,376	0.34
Land Securities Group PLC REIT	GBP	290,166	3,018,327	2,701,931	0.35
Lloyds Banking Group PLC	GBP	10,357,169	9,254,927	6,550,271	0.85
Meggitt PLC	GBP	468,002	2,601,769	2,740,675	0.35
Micro Focus International PLC	GBP	135,766	2,748,149	3,131,693	0.40
National Grid PLC	GBP	580,193	6,692,784	5,419,427	0.70
Next PLC	GBP	49,522	2,834,539	3,058,353	0.39
Pearson PLC	GBP	303,144	2,751,793	2,776,025	0.36
Persimmon PLC	GBP	62,926	1,645,506	1,404,387	0.18
Prudential PLC	GBP	132,301	2,691,565	2,537,225	0.33
Reckitt Benckiser Group PLC	GBP	41,362	3,270,944	2,872,442	0.37
RELX PLC	GBP	301,859	5,290,650	6,441,727	0.83
Rentokil Initial PLC	GBP	69,820	305,659	310,167	0.04
Rio Tinto PLC	GBP	155,757	6,132,068	8,495,528	1.10
Royal Bank of Scotland Group PLC	GBP	1,233,650	3,575,779	3,030,387	0.39
Sage Group PLC	GBP	11,720	101,158	105,099	0.01
Smith & Nephew PLC	GBP	206,365	3,156,036	3,932,230	0.51
Standard Life Aberdeen PLC	GBP	698,789	2,152,493	2,300,686	0.30
Tesco PLC	GBP	191,071	528,750	484,089	0.06
Unilever NV	EUR	155,112	6,363,143	8,307,799	1.07
Unilever PLC	GBP	108,793	4,600,968	5,950,970	0.77
United Utilities Group PLC	GBP	299,908	2,567,243	2,623,719	0.34
Vodafone Group PLC	GBP	1,816,984	4,451,070	2,626,003	0.34
WPP PLC	GBP	110,296	1,452,094	1,220,566	0.16
Total United Kingdom			<u>182,694,729</u>	<u>176,107,172</u>	<u>22.72</u>
United States					
Carnival PLC	GBP	64,804	<u>3,012,608</u>	<u>2,519,618</u>	<u>0.32</u>
Total United States			<u>3,012,608</u>	<u>2,519,618</u>	<u>0.32</u>
Total Common and Preferred Stocks			<u>738,251,298</u>	<u>760,864,402</u>	<u>98.17</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>738,251,298</u>	<u>760,864,402</u>	<u>98.17</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities					
Common and Preferred Stocks - 0.91%					
Australia					
BHP Group PLC	GBP	313,863	5,501,312	7,067,953	0.91
Total Australia			5,501,312	7,067,953	0.91
Total Common and Preferred Stocks			5,501,312	7,067,953	0.91
Total Other transferable securities			5,501,312	7,067,953	0.91
TOTAL INVESTMENTS			743,752,610	767,932,355	99.08

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.01%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought DKK / Sold EUR, due 02/07/19	Merrill Lynch International	326,000	43,660	17	0.00
Bought EUR / Sold GBP, due 02/07/19	BNP Paribas SA	2,480,496	2,188,666	34,488	0.01
Bought EUR / Sold GBP, due 02/07/19	Citibank NA	2,480,506	2,188,666	34,497	0.01
Bought EUR / Sold GBP, due 02/07/19	Goldman Sachs International	2,480,386	2,188,668	34,375	0.00
Bought EUR / Sold GBP, due 02/07/19	Royal Bank of Canada	1,063,340	941,000	11,697	0.00
Bought EUR / Sold GBP, due 02/07/19	Westpac Banking Corp	28,248	25,000	309	0.00
Bought EUR / Sold USD, due 02/07/19	Royal Bank of Canada	34,913	39,000	667	0.00
Bought EUR / Sold USD, due 02/07/19	UBS AG London	249,971	279,000	4,976	0.00
Bought SEK / Sold EUR, due 02/07/19	Merrill Lynch International	587,000	55,233	323	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				121,349	0.02

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CHF, due 02/07/19	BNP Paribas SA	33,115	37,000	(208)	(0.00)
Bought EUR / Sold CHF, due 02/07/19	Merrill Lynch International	1,982,369	2,228,500	(24,691)	(0.00)
Bought EUR / Sold CHF, due 02/07/19	Royal Bank of Canada	574,730	644,000	(5,277)	(0.00)
Bought EUR / Sold CHF, due 02/07/19	UBS AG London	1,982,138	2,228,500	(24,922)	(0.01)
Bought EUR / Sold CHF, due 02/07/19	Westpac Banking Corp	15,172	17,000	(139)	(0.00)
Bought EUR / Sold DKK, due 02/07/19	Royal Bank of Canada	113,292	846,000	(56)	(0.00)
Bought EUR / Sold DKK, due 02/07/19	UBS AG London	796,495	5,948,000	(429)	(0.00)
Bought EUR / Sold NOK, due 02/07/19	Merrill Lynch International	17,026	167,000	(174)	(0.00)
Bought EUR / Sold NOK, due 02/07/19	Royal Bank of Canada	49,036	479,000	(297)	(0.00)
Bought EUR / Sold NOK, due 02/07/19	UBS AG London	336,648	3,287,000	(1,888)	(0.00)
Bought EUR / Sold SEK, due 02/07/19	HSBC Bank PLC	1,190,127	12,660,000	(8,054)	(0.00)
Bought EUR / Sold SEK, due 02/07/19	Royal Bank of Canada	162,126	1,720,000	(661)	(0.00)
Bought GBP / Sold EUR, due 02/07/19	Merrill Lynch International	174,000	196,278	(1,819)	(0.00)
Bought USD / Sold EUR, due 02/07/19	BNP Paribas SA	18,000	15,973	(167)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(68,782)	(0.01)
Total Forward Foreign Exchange Contracts Hedge				52,567	0.01

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Euro)

Derivatives *(continued)*

Forward Foreign Exchange Contracts Hedge – 0.01% *(continued)*

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	83	2,876,780	81,000	0.01
FTSE 100 INDEX FUTURE, due 20/09/19	GBP	16	1,317,671	17,971	0.00
SWISS MARKET INDEX FUTURE, due 20/09/19	CHF	7	621,175	3,026	0.00
Unrealised Gain on Futures Contracts			4,815,626	101,997	0.01
Total Futures Contracts			4,815,626	101,997	0.01
Other Net Assets/(Liabilities)				6,975,258	0.90
TOTAL NET ASSETS				775,062,177	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes EUR 232,995 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.51%					
Canada					
Bank of Montreal	CAD	66,347	5,160,911	5,022,418	0.47
Bausch Health Cos Inc	CAD	115,342	2,584,956	2,916,319	0.27
Canadian National Railway Co	CAD	28,805	2,389,007	2,671,640	0.25
Canadian Pacific Railway Ltd	CAD	3,830	698,546	903,988	0.09
First Capital Realty Inc	CAD	57,577	924,510	963,178	0.09
Gildan Activewear Inc	CAD	20,046	780,150	777,449	0.07
H+R Real Estate Inv REIT UTS	CAD	91,998	1,551,716	1,607,985	0.15
Loblaw Cos Ltd	CAD	14,189	701,137	728,045	0.07
Magna International Inc	CAD	35,089	1,480,030	1,749,684	0.16
Manulife Financial Corp	CAD	44,810	800,627	816,130	0.08
Methanex Corp	CAD	53,908	3,412,179	2,452,520	0.23
Power Financial Corp	CAD	108,106	2,612,376	2,491,795	0.23
RioCan Real Estate Investment Trust REIT	CAD	159,829	3,509,975	3,178,845	0.30
Rogers Communications Inc	CAD	28,293	1,437,231	1,517,765	0.14
Royal Bank of Canada	CAD	95,283	7,144,700	7,588,369	0.71
Sun Life Financial Inc	CAD	88,144	3,576,516	3,657,968	0.34
Suncor Energy Inc	CAD	157,688	5,541,576	4,929,447	0.46
Teck Resources Ltd	CAD	147,197	3,337,737	3,404,089	0.32
TELUS Corp	CAD	45,255	1,488,759	1,676,522	0.16
Toronto-Dominion Bank	CAD	123,943	6,820,891	7,257,791	0.68
Total Canada			<u>55,953,530</u>	<u>56,311,947</u>	<u>5.27</u>
Ireland					
Accenture PLC	USD	41,375	4,657,075	7,644,859	0.72
Johnson Controls International plc	USD	101,065	3,880,634	4,174,995	0.39
Linde PLC	USD	5,940	1,062,469	1,192,752	0.11
Medtronic PLC	USD	83,554	6,676,224	8,137,324	0.76
Total Ireland			<u>16,276,402</u>	<u>21,149,930</u>	<u>1.98</u>
Switzerland					
Garmin Ltd	USD	4,955	293,658	395,409	0.04
Total Switzerland			<u>293,658</u>	<u>395,409</u>	<u>0.04</u>
United Kingdom					
Nielsen Holdings PLC	USD	79,877	2,009,905	1,805,220	0.17
TechnipFMC PLC	USD	93,622	2,518,242	2,428,555	0.22
Total United Kingdom			<u>4,528,147</u>	<u>4,233,775</u>	<u>0.39</u>
United States					
3M Co	USD	24,733	5,102,454	4,287,218	0.40
Abbott Laboratories	USD	29,770	1,511,355	2,503,657	0.23
AbbVie Inc	USD	59,626	3,971,936	4,336,003	0.41
Activision Blizzard Inc	USD	10,145	471,834	478,844	0.04
Adobe Systems Inc	USD	26,921	6,426,451	7,932,273	0.74
Advanced Micro Devices Inc	USD	21,576	425,748	655,263	0.06
AES Corp	USD	128,141	2,150,280	2,147,643	0.20
Aflac Inc	USD	85,944	3,343,340	4,710,591	0.44

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.51% (continued)					
United States (continued)					
Agilent Technologies Inc	USD	50,835	2,042,161	3,795,849	0.36
Akamai Technologies Inc	USD	45,496	3,445,611	3,646,049	0.34
Alexion Pharmaceuticals Inc	USD	30,789	3,448,462	4,032,743	0.38
Allstate Corp	USD	43,516	3,279,409	4,425,142	0.41
Ally Financial Inc	USD	62,629	1,754,099	1,940,873	0.18
Alphabet Inc	USD	10,858	6,730,538	11,736,521	1.10
Alphabet Inc	USD	10,257	6,499,818	11,106,280	1.04
Altice USA Inc	USD	43,508	950,323	1,059,420	0.10
Altria Group Inc	USD	102,999	5,572,940	4,877,003	0.46
Amazon.com Inc	USD	15,626	9,289,296	29,589,862	2.77
Ameren Corp	USD	50,187	2,982,861	3,769,546	0.35
American Electric Power Co Inc	USD	10,535	607,216	927,185	0.09
American Express Co	USD	53,130	4,292,581	6,558,367	0.61
American Tower Corp REIT	USD	2,160	436,521	441,612	0.04
Amgen Inc	USD	40,438	6,490,076	7,451,915	0.70
Anthem Inc	USD	15,068	3,218,052	4,252,340	0.40
Apple Inc	USD	189,352	24,287,036	37,476,548	3.51
Applied Materials Inc	USD	90,812	2,438,280	4,078,367	0.38
AT&T Inc	USD	212,179	6,768,341	7,110,118	0.67
Automatic Data Processing Inc	USD	35,684	5,036,960	5,899,636	0.55
AutoZone Inc	USD	1,923	1,772,237	2,114,281	0.20
AvalonBay Communities Inc REIT	USD	20,336	3,624,687	4,131,868	0.39
Avery Dennison Corp	USD	31,199	2,619,109	3,609,100	0.34
Axa Equitable Holdings Inc	USD	148,388	2,637,685	3,101,309	0.29
Axalta Coating Systems Ltd	USD	59,068	1,527,103	1,758,454	0.16
Ball Corp	USD	6,091	342,090	426,309	0.04
Bank of America Corp	USD	450,420	7,368,792	13,062,180	1.22
Baxter International Inc	USD	58,481	2,483,958	4,789,594	0.45
Berkshire Hathaway Inc	USD	35,122	5,534,939	7,486,957	0.70
Best Buy Co Inc	USD	52,271	2,541,804	3,644,857	0.34
Biogen Inc	USD	20,304	6,246,357	4,748,496	0.44
BlackRock Inc	USD	938	410,292	440,203	0.04
Boeing Co	USD	12,176	2,598,070	4,432,186	0.41
Booking Holdings Inc	USD	1,311	2,034,822	2,457,745	0.23
Boston Properties Inc REIT	USD	8,114	1,097,033	1,046,706	0.10
Broadcom Inc	USD	23,819	5,853,160	6,856,537	0.64
Cadence Design Systems Inc	USD	55,106	2,352,419	3,902,056	0.36
Caterpillar Inc	USD	20,430	2,901,672	2,784,405	0.26
CDW Corp	USD	18,942	1,654,379	2,102,562	0.20
Celanese Corp	USD	23,731	2,397,467	2,558,202	0.24
Celgene Corp	USD	9,434	1,027,329	872,079	0.08
CF Industries Holdings Inc	USD	77,381	3,754,845	3,614,467	0.34
Chemours Co	USD	84,156	3,312,731	2,019,744	0.19
Chevron Corp	USD	74,074	8,580,191	9,217,769	0.86
Cigna Corp	USD	20,051	3,506,316	3,159,035	0.30
Cisco Systems Inc	USD	214,655	6,719,492	11,748,068	1.10
Citigroup Inc	USD	125,072	8,199,169	8,758,792	0.82
Coca-Cola Co	USD	139,323	5,965,886	7,094,327	0.66
Colgate-Palmolive Co	USD	1,341	87,772	96,109	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.51% (continued)					
United States (continued)					
Comcast Corp	USD	247,743	7,714,420	10,474,574	0.98
Conagra Brands Inc	USD	90,379	3,381,583	2,396,851	0.22
ConocoPhillips	USD	91,452	6,079,732	5,578,572	0.52
Corning Inc	USD	119,426	3,680,251	3,968,526	0.37
Corteva Inc	USD	2,725	78,862	80,578	0.01
Costco Wholesale Corp	USD	10,067	2,129,027	2,660,305	0.25
Cummins Inc	USD	24,577	3,483,850	4,211,023	0.39
Danaher Corp	USD	2,082	268,931	297,559	0.03
Delta Air Lines Inc	USD	3,062	179,640	173,769	0.02
Dollar General Corp	USD	1,426	193,498	192,738	0.02
Dover Corp	USD	37,035	3,024,696	3,710,907	0.35
DTE Energy Co	USD	19,178	2,089,721	2,452,483	0.23
E*TRADE Financial Corp	USD	27,334	1,272,739	1,219,096	0.11
Eastman Chemical Co	USD	43,715	3,469,606	3,402,338	0.32
Eaton Corp PLC	USD	28,432	1,956,234	2,367,817	0.22
eBay Inc	USD	113,137	3,759,786	4,468,911	0.42
Edwards Lifesciences Corp	USD	24,468	3,420,983	4,520,218	0.42
Eli Lilly & Co	USD	59,338	4,825,409	6,574,057	0.61
Emerson Electric Co	USD	56,010	3,657,012	3,736,987	0.35
Entergy Corp	USD	13,413	1,042,025	1,380,600	0.13
Estee Lauder Cos Inc	USD	3,656	422,748	669,450	0.06
Eversource Energy	USD	52,724	3,359,938	3,994,370	0.37
Exelon Corp	USD	99,293	3,263,710	4,760,106	0.45
Exxon Mobil Corp	USD	205,005	16,964,973	15,709,533	1.47
Facebook Inc	USD	97,389	9,667,440	18,796,077	1.76
Fidelity National Information Services Inc	USD	11,277	1,203,444	1,383,462	0.13
Franklin Resources Inc	USD	103,441	3,621,079	3,599,747	0.34
General Dynamics Corp	USD	6,756	1,160,343	1,228,376	0.11
General Electric Co	USD	34,615	345,677	363,458	0.03
General Motors Co	USD	129,024	4,561,487	4,971,295	0.47
Gilead Sciences Inc	USD	39,738	3,726,703	2,684,699	0.25
Goldman Sachs Group Inc	USD	27,217	6,281,950	5,568,598	0.52
H&R Block Inc	USD	43,260	1,065,809	1,267,518	0.12
Halliburton Co	USD	14,931	607,740	339,531	0.03
HCA Healthcare Inc	USD	33,843	2,475,556	4,574,558	0.43
HCP Inc REIT	USD	64,908	1,799,789	2,075,758	0.19
HD Supply Holdings Inc	USD	25,586	1,053,708	1,030,604	0.10
Hershey Co	USD	28,265	3,056,759	3,788,358	0.35
Hewlett Packard Enterprise Co	USD	249,261	3,917,486	3,726,452	0.35
HollyFrontier Corp	USD	18,072	1,136,278	836,372	0.08
Home Depot Inc	USD	58,912	7,739,918	12,251,929	1.15
Honeywell International Inc	USD	46,050	4,654,743	8,039,869	0.75
Host Hotels & Resorts Inc REIT	USD	140,503	2,788,394	2,559,965	0.24
Huntington Ingalls Industries Inc	USD	16,049	3,584,850	3,606,852	0.34
IDEXX Laboratories Inc	USD	8,706	1,352,102	2,397,023	0.22
Ingersoll-Rand PLC	USD	34,310	3,407,953	4,346,048	0.41
Intel Corp	USD	233,680	8,010,597	11,186,262	1.05
Intercontinental Exchange Inc	USD	3,833	300,984	329,408	0.03
International Business Machines Corp	USD	57,194	9,513,247	7,887,053	0.74

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.51% (continued)					
United States (continued)					
Interpublic Group of Cos Inc	USD	24,111	510,455	544,667	0.05
Intuit Inc	USD	21,732	3,493,518	5,679,224	0.53
Intuitive Surgical Inc	USD	947	480,811	496,749	0.05
IQVIA Holdings Inc	USD	5,229	738,871	841,346	0.08
JM Smucker Co	USD	887	105,874	102,174	0.01
Johnson & Johnson	USD	91,579	9,945,969	12,755,123	1.19
JPMorgan Chase & Co	USD	154,638	10,361,387	17,288,528	1.62
Keysight Technologies Inc	USD	8,704	519,887	781,706	0.07
Kimberly-Clark Corp	USD	30,081	3,658,669	4,009,196	0.38
Kimco Realty Corp REIT	USD	168,139	2,992,692	3,107,209	0.29
Kinder Morgan Inc	USD	229,894	4,361,990	4,800,187	0.45
KLA-Tencor Corp	USD	23,626	2,572,972	2,792,593	0.26
Lockheed Martin Corp	USD	18,704	5,788,681	6,799,652	0.64
Loews Corp	USD	68,984	3,526,633	3,771,355	0.35
LyondellBasell Industries NV	USD	33,593	3,295,922	2,893,365	0.27
M&T Bank Corp	USD	22,899	3,999,367	3,894,433	0.36
ManpowerGroup Inc	USD	1,062	96,432	102,589	0.01
Marathon Oil Corp	USD	79,350	1,375,626	1,127,564	0.11
Masco Corp	USD	4,199	156,423	164,769	0.02
Mastercard Inc	USD	47,096	4,695,106	12,458,305	1.17
McDonald's Corp	USD	27,384	3,807,130	5,686,561	0.53
Merck & Co Inc	USD	137,016	8,368,729	11,488,792	1.07
MetLife Inc	USD	57,597	2,633,928	2,860,843	0.27
Microsoft Corp	USD	304,600	18,315,275	40,804,216	3.82
Mondelez International Inc	USD	41,105	2,103,446	2,215,559	0.21
Moody's Corp	USD	17,804	3,375,160	3,477,299	0.33
Morgan Stanley	USD	12,238	566,115	536,147	0.05
Motorola Solutions Inc	USD	5,230	443,127	871,998	0.08
MSCI Inc	USD	16,475	1,949,012	3,934,065	0.37
Netflix Inc	USD	7,799	1,431,963	2,864,729	0.27
NextEra Energy Inc	USD	3,281	612,384	672,146	0.06
NIKE Inc	USD	12,756	917,677	1,070,866	0.10
Norfolk Southern Corp	USD	11,573	1,273,534	2,306,846	0.22
Norwegian Cruise Line Holdings Ltd	USD	62,121	3,557,564	3,331,549	0.31
NVIDIA Corp	USD	6,297	1,180,652	1,034,156	0.10
NVR Inc	USD	618	2,135,984	2,082,815	0.19
Occidental Petroleum Corp	USD	57,322	3,970,122	2,882,150	0.27
OGE Energy Corp	USD	2,075	76,653	88,312	0.01
Omnicom Group Inc	USD	47,606	3,600,802	3,901,312	0.36
Oracle Corp	USD	154,571	7,276,854	8,805,910	0.82
PACCAR Inc	USD	29,371	2,043,975	2,104,726	0.20
Paychex Inc	USD	48,183	3,310,546	3,964,979	0.37
PayPal Holdings Inc	USD	16,159	1,408,456	1,849,559	0.17
PepsiCo Inc	USD	77,537	7,693,350	10,167,427	0.95
Pfizer Inc	USD	287,200	10,281,992	12,441,504	1.16
Philip Morris International Inc	USD	53,352	4,721,084	4,189,733	0.39
Phillips 66	USD	41,809	3,532,037	3,910,814	0.37
Pinnacle West Capital Corp	USD	36,444	2,854,831	3,429,016	0.32
Plains GP Holdings LP	USD	125,197	2,610,231	3,126,169	0.29

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.51% (continued)					
United States (continued)					
PPG Industries Inc	USD	12,059	1,405,507	1,407,406	0.13
Procter & Gamble Co	USD	118,390	9,442,137	12,981,463	1.21
Prudential Financial Inc	USD	46,609	4,273,230	4,707,509	0.44
Public Service Enterprise Group Inc	USD	53,500	3,165,788	3,146,870	0.29
PulteGroup Inc	USD	63,685	1,871,384	2,013,720	0.19
PVH Corp	USD	23,524	2,509,111	2,226,311	0.21
QUALCOMM Inc	USD	10,097	853,171	768,079	0.07
Ralph Lauren Corp	USD	25,630	3,190,568	2,911,312	0.27
Raytheon Co	USD	28,400	3,521,669	4,938,192	0.46
Reinsurance Group of America Inc	USD	17,696	2,575,617	2,761,107	0.26
Republic Services Inc	USD	13,680	922,511	1,185,235	0.11
ResMed Inc	USD	23,734	2,805,114	2,896,260	0.27
Robert Half International Inc	USD	30,980	2,079,502	1,766,170	0.17
Royal Caribbean Cruises Ltd	USD	30,718	3,505,082	3,723,329	0.35
S&P Global Inc	USD	23,422	3,149,592	5,335,297	0.50
salesforce.com Inc	USD	8,991	1,297,719	1,364,204	0.13
Schlumberger Ltd	USD	14,719	1,111,405	584,933	0.05
Sealed Air Corp	USD	27,632	1,179,513	1,182,097	0.11
Simon Property Group Inc REIT	USD	28,929	4,677,319	4,621,697	0.43
Southern Co	USD	64,527	3,428,312	3,567,053	0.33
Spirit AeroSystems Holdings Inc	USD	14,064	1,290,513	1,144,388	0.11
Square Inc	USD	20,569	1,583,546	1,491,870	0.14
Starbucks Corp	USD	58,240	4,325,486	4,882,259	0.46
Steel Dynamics Inc	USD	79,696	3,474,186	2,406,819	0.23
Stryker Corp	USD	28,716	4,867,391	5,903,435	0.55
Synopsys Inc	USD	30,419	1,610,239	3,914,621	0.37
T Rowe Price Group Inc	USD	38,380	4,212,058	4,210,670	0.39
Take-Two Interactive Software Inc	USD	32,408	3,576,667	3,679,280	0.34
Target Corp	USD	48,521	4,182,770	4,202,404	0.39
Texas Instruments Inc	USD	64,126	6,489,553	7,359,100	0.69
Thermo Fisher Scientific Inc	USD	15,698	2,551,406	4,610,189	0.43
TJX Cos Inc	USD	105,545	4,411,602	5,581,220	0.52
T-Mobile US Inc	USD	19,829	1,430,391	1,470,122	0.14
Travelers Cos Inc	USD	18,942	2,554,430	2,832,208	0.26
Twitter Inc	USD	106,113	3,511,949	3,703,344	0.35
Tyson Foods Inc	USD	49,010	2,998,554	3,957,067	0.37
UGI Corp	USD	32,195	1,565,725	1,719,535	0.16
Union Pacific Corp	USD	46,110	5,069,539	7,797,662	0.73
United Continental Holdings Inc	USD	21,564	1,761,468	1,887,928	0.18
United Parcel Service Inc	USD	43,769	4,760,043	4,520,025	0.42
United Rentals Inc	USD	13,536	1,435,308	1,795,280	0.17
United Technologies Corp	USD	18,677	2,307,983	2,431,745	0.23
UnitedHealth Group Inc	USD	49,686	7,680,665	12,123,881	1.13
Universal Health Services Inc	USD	9,136	1,213,659	1,191,243	0.11
Valero Energy Corp	USD	41,865	2,559,425	3,584,063	0.34
Varian Medical Systems Inc	USD	27,009	3,559,217	3,676,735	0.34
Veeva Systems Inc	USD	5,307	648,163	860,318	0.08
Ventas Inc REIT	USD	61,193	3,874,470	4,182,542	0.39
VEREIT Inc REIT	USD	364,162	2,802,071	3,281,100	0.31

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.51% (continued)					
United States (continued)					
Verisk Analytics Inc	USD	1,331	194,103	194,938	0.02
Verizon Communications Inc	USD	208,443	10,436,360	11,908,349	1.11
Visa Inc	USD	59,554	5,713,087	10,335,597	0.97
Voya Financial Inc	USD	33,741	1,782,584	1,865,877	0.17
Vulcan Materials Co	USD	1,204	148,866	165,321	0.02
Walgreens Boots Alliance Inc	USD	70,012	5,596,623	3,827,556	0.36
Walmart Inc	USD	84,608	6,061,799	9,348,338	0.87
Walt Disney Co	USD	85,982	9,759,750	12,006,526	1.12
Waste Management Inc	USD	43,666	2,470,881	5,037,746	0.47
Wells Fargo & Co	USD	122,718	6,699,205	5,807,016	0.54
Yum! Brands Inc	USD	40,310	3,126,576	4,461,108	0.42
Total United States			<u>758,871,655</u>	<u>971,060,506</u>	<u>90.83</u>
Total Common and Preferred Stocks			<u>835,923,392</u>	<u>1,053,151,567</u>	<u>98.51</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>835,923,392</u>	<u>1,053,151,567</u>	<u>98.51</u>
TOTAL INVESTMENTS			<u>835,923,392</u>	<u>1,053,151,567</u>	<u>98.51</u>

Derivatives

Forward Foreign Exchange Contracts Hedge – 0.03%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CAD / Sold EUR, due 02/07/19	Barclays Bank PLC	30,000	19,882	316	0.00
Bought EUR / Sold USD, due 02/07/19	Bank Of America NA	1,416,243	1,582,000	30,818	0.00
Bought EUR / Sold USD, due 02/07/19	Bank of Montreal	1,556,226	1,740,724	31,507	0.00
Bought EUR / Sold USD, due 02/07/19	Barclays Bank PLC	1,416,219	1,582,000	30,791	0.00
Bought EUR / Sold USD, due 02/07/19	HSBC Bank United States	1,416,234	1,582,000	30,808	0.00
Bought EUR / Sold USD, due 02/07/19	Royal Bank of Canada	150,000	168,325	2,496	0.00
Bought EUR / Sold USD, due 02/07/19	Societe Generale	2,331,068	2,605,000	49,621	0.00
Bought EUR / Sold USD, due 02/07/19	Standard Chartered Bank	2,131,555	2,381,000	46,415	0.01
Bought EUR / Sold USD, due 02/07/19	UBS AG London	2,131,660	2,381,000	46,535	0.01
Bought EUR / Sold USD, due 02/07/19	Westpac Banking Corp	2,131,595	2,381,000	46,461	0.01
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				<u>315,768</u>	<u>0.03</u>

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CAD, due 02/07/19	Bank Of America NA	8,000	11,978	(56)	(0.00)
Bought EUR / Sold CAD, due 02/07/19	Citibank NA	465,477	702,400	(7,431)	(0.00)
Bought EUR / Sold CAD, due 02/07/19	Standard Chartered Bank	310,791	469,000	(4,977)	(0.00)

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – 0.03% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CAD, due 02/07/19	Westpac Banking Corp	10,582	16,000	(193)	(0.00)
Bought USD / Sold EUR, due 02/07/19	Barclays Bank PLC	473,000	423,434	(9,206)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(21,863)	(0.00)
Total Forward Foreign Exchange Contracts Hedge				293,905	0.03

Futures Contracts – 0.02%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
S&P 500 EMINI INDEX FUTURE, due 20/09/19	USD	91	13,396,110	223,935	0.02
S&P/TSX 60 INDEX FUTURE, due 19/09/19	CAD	5	748,192	2,479	0.00
Unrealised Gain on Futures Contracts			14,144,302	226,414	0.02
Total Futures Contracts			14,144,302	226,414	0.02

Other Net Assets/(Liabilities)	15,403,265	1.44
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TOTAL NET ASSETS

1,069,075,151	100.00
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The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes USD 3,890,998 held as cash at Barclays Capital Inc.

Schedule of Investments

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.29%					
Australia					
AGL Energy Ltd	AUD	9,447	15,495,035	14,292,242	0.26
APA Group	AUD	2,359	1,801,257	1,926,243	0.04
Aristocrat Leisure Ltd	AUD	1,012	2,343,602	2,350,505	0.04
ASX Ltd	AUD	1,745	8,957,323	10,867,355	0.20
Aurizon Holdings Ltd	AUD	46,886	15,839,652	19,142,397	0.35
AusNet Services	AUD	87,828	11,427,307	12,450,696	0.23
Australia & New Zealand Banking Group Ltd	AUD	32,886	87,830,320	70,141,250	1.30
BHP Billiton Ltd	AUD	32,315	81,291,818	100,563,155	1.86
Brambles Ltd	AUD	26,944	23,026,221	26,238,397	0.49
Coca-Cola Amatil Ltd	AUD	18,668	13,108,261	14,424,742	0.27
Cochlear Ltd	AUD	475	4,810,283	7,428,267	0.14
Commonwealth Bank of Australia	AUD	17,123	127,662,806	107,167,881	1.98
Crown Resorts Ltd	AUD	14,172	13,859,800	13,340,124	0.25
CSL Ltd	AUD	4,360	43,010,317	70,873,571	1.31
Dexus REIT	AUD	20,425	17,117,374	20,044,541	0.37
Fortescue Metals Group Ltd	AUD	29,908	14,552,464	20,396,388	0.38
Goodman Group REIT	AUD	6,330	4,793,822	7,193,199	0.13
GPT Group REIT	AUD	40,082	16,769,936	18,637,337	0.34
Harvey Norman Holdings Ltd	AUD	39,255	11,796,628	12,079,494	0.22
Insurance Australia Group Ltd	AUD	4,955	2,849,833	3,094,447	0.06
Macquarie Group Ltd	AUD	4,150	29,715,293	39,343,262	0.73
Mirvac Group REIT	AUD	83,310	14,604,512	19,715,184	0.36
National Australia Bank Ltd	AUD	21,697	62,384,049	43,832,426	0.81
Newcrest Mining Ltd	AUD	2,963	5,785,587	7,157,509	0.13
QBE Insurance Group Ltd	AUD	23,658	22,659,966	21,160,315	0.39
Santos Ltd	AUD	36,787	19,918,776	19,691,872	0.36
Scentre Group REIT	AUD	42,147	15,036,550	12,236,501	0.23
South32 Ltd	AUD	61,607	16,542,446	14,812,097	0.27
Stockland REIT	AUD	56,259	18,057,826	17,737,297	0.33
Suncorp Group Ltd	AUD	21,400	22,882,196	21,794,190	0.40
Telstra Corp Ltd	AUD	77,608	18,867,969	22,590,539	0.42
Transurban Group	AUD	16,677	16,613,285	18,585,523	0.34
Vicinity Centres REIT	AUD	87,214	18,174,500	16,155,175	0.30
Wesfarmers Ltd	AUD	14,806	40,484,054	40,478,605	0.75
Westpac Banking Corp	AUD	28,023	85,801,034	60,086,958	1.11
Woodside Petroleum Ltd	AUD	12,891	36,412,625	35,438,053	0.66
Woolworths Group Ltd	AUD	16,568	39,767,822	41,625,532	0.77
Total Australia			<u>1,002,052,549</u>	<u>1,005,093,269</u>	<u>18.58</u>
Cayman Islands					
Melco Resorts & Entertainment Ltd-ADR	USD	6,600	15,597,732	15,444,744	0.29
Wharf Real Estate Investment Co Ltd	HKD	25,000	17,962,275	18,979,478	0.35
Wynn Macau Ltd	HKD	28,800	7,335,265	6,950,523	0.13
Total Cayman Islands			<u>40,895,272</u>	<u>41,374,745</u>	<u>0.77</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.29% (continued)					
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	112,677	11,555,142	13,728,463	0.25
Total China			11,555,142	13,728,463	0.25
Hong Kong					
AIA Group Ltd	HKD	107,225	84,739,044	124,581,314	2.30
BOC Hong Kong Holdings Ltd	HKD	52,392	25,739,152	22,217,595	0.41
CK Asset Holdings Ltd	HKD	36,346	34,015,964	30,650,674	0.57
CK Hutchison Holdings Ltd	HKD	29,229	40,899,686	31,037,850	0.57
CLP Holdings Ltd	HKD	16,118	17,229,214	19,160,435	0.35
Galaxy Entertainment Group Ltd	HKD	6,000	3,835,491	4,356,488	0.08
Hang Lung Properties Ltd	HKD	39,000	10,001,637	9,993,032	0.18
Hang Seng Bank Ltd	HKD	11,159	24,722,328	29,931,730	0.55
HKT Trust & HKT Ltd	HKD	60,000	8,756,971	10,260,296	0.19
Hong Kong & China Gas Co Ltd	HKD	56,632	10,727,397	13,526,852	0.25
Hong Kong Exchanges & Clearing Ltd	HKD	8,479	30,360,103	32,249,712	0.60
Jardine Matheson Holdings Ltd	USD	3,666	23,945,447	24,891,314	0.46
Kerry Properties Ltd	HKD	29,500	13,398,638	13,343,901	0.25
Link REIT	HKD	16,540	12,059,538	21,897,457	0.41
NWS Holdings Ltd	HKD	53,443	10,824,726	11,836,500	0.22
Sun Hung Kai Properties Ltd	HKD	21,190	38,311,148	38,719,860	0.72
Swire Pacific Ltd	HKD	12,500	13,826,423	16,548,864	0.31
Swire Properties Ltd	HKD	34,800	15,163,421	15,141,383	0.28
WH Group Ltd	HKD	182,015	16,763,421	19,880,134	0.37
Wheelock & Co Ltd	HKD	22,000	16,287,587	16,990,167	0.31
Yue Yuen Industrial Holdings Ltd	HKD	14,745	6,145,610	4,351,565	0.08
Total Hong Kong			457,752,946	511,567,123	9.46
Japan					
Aeon Co Ltd	JPY	8,100	17,969,077	14,993,100	0.28
Ajinomoto Co Inc	JPY	9,600	19,822,138	17,932,800	0.33
Alfresa Holdings Corp	JPY	5,481	12,658,913	14,568,498	0.27
Amada Holdings Co Ltd	JPY	12,100	14,518,053	14,677,300	0.27
Asahi Glass Co Ltd	JPY	4,669	18,079,448	17,392,025	0.32
Asahi Group Holdings Ltd	JPY	4,467	20,978,104	21,642,615	0.40
Asahi Intecc Co Ltd	JPY	1,400	3,454,114	3,715,600	0.07
Asahi Kasei Corp	JPY	3,296	3,632,706	3,785,456	0.07
Astellas Pharma Inc	JPY	25,212	42,053,574	38,700,420	0.72
Bandai Namco Holdings Inc	JPY	3,821	11,061,430	19,983,830	0.37
Bridgestone Corp	JPY	8,108	36,752,811	34,394,136	0.64
Canon Inc	JPY	6,344	24,884,803	19,958,224	0.37
Central Japan Railway Co	JPY	1,125	23,711,598	24,277,500	0.45
Chubu Electric Power Co Inc	JPY	13,100	20,623,584	19,800,650	0.37
Chugai Pharmaceutical Co Ltd	JPY	700	4,374,168	4,928,000	0.09
Chugoku Electric Power Co Inc	JPY	10,400	13,982,692	14,123,200	0.26
Dai Nippon Printing Co Ltd	JPY	500	1,197,450	1,148,000	0.02
Daicel Corp	JPY	11,070	14,965,303	10,605,060	0.20
Dai-ichi Life Holdings Inc	JPY	16,384	32,499,861	26,624,000	0.49
Daiichi Sankyo Co Ltd	JPY	3,571	11,590,886	20,122,585	0.37

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.29% (continued)					
Japan (continued)					
Daikin Industries Ltd	JPY	1,988	21,638,822	27,961,220	0.52
Daito Trust Construction Co Ltd	JPY	1,242	17,539,841	17,058,870	0.32
Daiwa House Industry Co Ltd	JPY	8,358	28,264,688	26,252,478	0.49
Daiwa Securities Group Inc	JPY	36,132	23,486,800	17,057,917	0.32
Denso Corp	JPY	3,156	16,875,641	14,306,148	0.26
Dentsu Inc	JPY	3,700	18,973,821	13,912,000	0.26
East Japan Railway Co	JPY	3,974	41,081,910	40,057,920	0.74
Eisai Co Ltd	JPY	4,110	30,394,694	25,034,010	0.46
FANUC Corp	JPY	1,341	33,578,392	26,726,130	0.49
Fast Retailing Co Ltd	JPY	458	23,930,595	29,829,540	0.55
Fuji Electric Co Ltd	JPY	3,511	10,345,362	13,043,365	0.24
FUJIFILM Holdings Corp	JPY	5,506	24,401,351	30,079,278	0.56
Fujitsu Ltd	JPY	3,244	20,224,046	24,368,928	0.45
Fukuoka Financial Group Inc	JPY	2,500	6,389,851	4,917,500	0.09
Hankyu Hanshin Holdings Inc	JPY	4,854	19,215,480	18,736,440	0.35
Hikari Tsushin Inc	JPY	700	9,718,439	16,443,000	0.30
Hino Motors Ltd	JPY	7,900	9,828,079	7,165,300	0.13
Hirose Electric Co Ltd	JPY	400	4,526,357	4,808,000	0.09
Hitachi Construction Machinery Co Ltd	JPY	2,900	11,566,856	8,125,800	0.15
Hitachi Ltd	JPY	12,113	42,219,580	47,834,237	0.88
Honda Motor Co Ltd	JPY	19,372	70,396,587	53,951,020	1.00
Hoya Corp	JPY	4,997	23,055,078	41,245,238	0.76
Idemitsu Kosan Co Ltd	JPY	1,186	6,013,409	3,842,640	0.07
Inpex Corp	JPY	21,056	21,818,901	20,451,693	0.38
Isuzu Motors Ltd	JPY	14,200	23,109,426	17,423,400	0.32
ITOCHU Corp	JPY	14,984	26,068,522	30,874,532	0.57
Japan Airlines Co Ltd	JPY	4,000	15,680,298	13,772,000	0.25
Japan Post Bank Co Ltd	JPY	7,500	11,299,988	8,205,000	0.15
Japan Post Holdings Co Ltd	JPY	24,100	31,608,788	29,402,000	0.54
Japan Retail Fund Investment Corp REIT	JPY	76	16,632,586	16,568,000	0.31
Japan Tobacco Inc	JPY	11,639	46,018,101	27,695,001	0.51
JXTG Holdings Inc	JPY	29,555	13,354,272	15,794,192	0.29
Kajima Corp	JPY	11,179	20,433,738	16,522,562	0.31
Kakaku.com Inc	JPY	6,100	12,831,209	12,688,000	0.23
Kamigumi Co Ltd	JPY	5,161	11,648,461	13,160,550	0.24
Kaneka Corp	JPY	1,700	8,484,714	6,885,000	0.13
Kansai Electric Power Co Inc	JPY	5,724	8,583,246	7,066,278	0.13
Kao Corp	JPY	6,000	37,609,871	49,260,000	0.91
KDDI Corp	JPY	21,147	61,014,356	58,016,795	1.07
Keyence Corp	JPY	743	29,154,237	49,134,590	0.91
Kirin Holdings Co Ltd	JPY	11,237	23,187,245	26,109,170	0.48
Kobayashi Pharmaceutical Co Ltd	JPY	1,500	11,910,171	11,565,000	0.21
Komatsu Ltd	JPY	4,975	12,810,600	12,935,000	0.24
Konami Holdings Corp	JPY	2,466	8,486,566	12,453,300	0.23
Konica Minolta Inc	JPY	14,500	14,571,668	15,210,500	0.28
Kubota Corp	JPY	4,227	7,687,192	7,579,011	0.14
Kurita Water Industries Ltd	JPY	4,300	13,430,000	11,502,500	0.21
Kyocera Corp	JPY	4,645	31,004,031	32,677,575	0.60
Kyowa Hakko Kirin Co Ltd	JPY	5,300	11,064,418	10,276,700	0.19

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.29% (continued)					
Japan (continued)					
M3 Inc	JPY	1,500	2,903,990	2,953,500	0.05
Marubeni Corp	JPY	1,265	684,086	901,945	0.02
Mazda Motor Corp	JPY	1,700	2,069,520	1,911,650	0.04
Medipal Holdings Corp	JPY	5,950	13,140,115	14,155,050	0.26
MINEBEA MITSUMI Inc	JPY	9,500	16,055,304	17,337,500	0.32
Mitsubishi Chemical Holdings Corp	JPY	7,329	5,292,655	5,515,805	0.10
Mitsubishi Corp	JPY	16,497	45,559,103	46,851,480	0.87
Mitsubishi Electric Corp	JPY	23,119	34,492,072	32,805,861	0.61
Mitsubishi Estate Co Ltd	JPY	6,354	16,255,422	12,739,770	0.24
Mitsubishi Heavy Industries Ltd	JPY	5,189	21,422,866	24,341,599	0.45
Mitsubishi Materials Corp	JPY	4,600	12,825,245	14,099,000	0.26
Mitsubishi Motors Corp	JPY	20,600	15,248,277	10,629,600	0.20
Mitsubishi UFJ Financial Group Inc	JPY	120,559	95,643,328	61,726,208	1.14
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	22,378	12,887,225	12,777,838	0.24
Mitsui & Co Ltd	JPY	21,837	36,509,904	38,302,098	0.71
Mitsui Chemicals Inc	JPY	5,929	12,964,547	15,812,643	0.29
Mitsui Fudosan Co Ltd	JPY	5,367	17,076,854	14,021,288	0.26
Mitsui OSK Lines Ltd	JPY	900	2,229,068	2,321,100	0.04
Mizuho Financial Group Inc	JPY	296,751	61,643,887	46,322,831	0.86
MS&AD Insurance Group Holdings Inc	JPY	6,055	20,250,672	20,708,100	0.38
Murata Manufacturing Co Ltd	JPY	5,214	29,195,649	25,235,760	0.47
NEC Corp	JPY	5,000	15,075,527	21,200,000	0.39
Nexon Co Ltd	JPY	5,654	8,426,775	8,831,548	0.16
NGK Spark Plug Co Ltd	JPY	3,000	5,797,738	6,066,000	0.11
NH Foods Ltd	JPY	1,000	4,741,422	4,615,000	0.09
Nidec Corp	JPY	1,388	15,216,016	20,438,300	0.38
Nikon Corp	JPY	500	902,868	762,000	0.01
Nintendo Co Ltd	JPY	862	26,032,013	34,040,380	0.63
Nippon Electric Glass Co Ltd	JPY	500	1,585,475	1,364,500	0.03
Nippon Express Co Ltd	JPY	1,800	10,428,127	10,314,000	0.19
Nippon Steel & Sumitomo Metal Corp	JPY	2,101	5,930,487	3,884,749	0.07
Nippon Telegraph & Telephone Corp	JPY	8,399	38,318,190	42,137,783	0.78
Nissan Motor Co Ltd	JPY	9,236	10,380,139	7,126,498	0.13
Nitto Denko Corp	JPY	2,500	14,624,536	13,292,500	0.25
Nomura Holdings Inc	JPY	7,577	4,974,415	2,874,714	0.05
Nomura Research Institute Ltd	JPY	6,300	10,117,224	10,880,100	0.20
NSK Ltd	JPY	14,595	15,701,846	14,011,200	0.26
NTT Data Corp	JPY	12,300	18,230,718	17,650,500	0.33
NTT DOCOMO Inc	JPY	17,223	43,207,883	43,272,788	0.80
Obayashi Corp	JPY	3,800	4,006,800	4,031,800	0.07
Oji Holdings Corp	JPY	17,000	10,480,942	10,574,000	0.20
Olympus Corp	JPY	19,500	22,050,805	23,322,000	0.43
Omron Corp	JPY	3,750	20,261,994	21,075,000	0.39
Oracle Corp Japan	JPY	500	4,122,405	3,935,000	0.07
Oriental Land Co Ltd	JPY	2,000	19,468,467	26,680,000	0.49
ORIX Corp	JPY	15,033	26,319,635	24,173,064	0.45
Osaka Gas Co Ltd	JPY	5,952	13,403,834	11,171,904	0.21
Otsuka Corp	JPY	100	425,127	433,500	0.01
Otsuka Holdings Co Ltd	JPY	1,447	6,587,177	5,087,652	0.09

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.29% (continued)					
Japan (continued)					
Panasonic Corp	JPY	9,782	15,696,564	8,780,323	0.16
PeptiDream Inc	JPY	600	3,228,968	3,306,000	0.06
Pigeon Corp	JPY	2,700	11,906,570	11,704,500	0.22
Rakuten Inc	JPY	8,500	6,852,929	10,880,000	0.20
Recruit Holdings Co Ltd	JPY	13,914	29,019,552	50,006,916	0.92
Renesas Electronics Corp	JPY	24,600	13,649,792	13,161,000	0.24
Rohm Co Ltd	JPY	2,283	14,267,861	16,528,920	0.31
Sankyo Co Ltd	JPY	3,000	11,995,596	11,700,000	0.22
Santen Pharmaceutical Co Ltd	JPY	9,700	16,463,137	17,314,500	0.32
Secom Co Ltd	JPY	893	7,529,441	8,281,682	0.15
Seibu Holdings Inc	JPY	7,800	14,081,312	14,008,800	0.26
Sekisui Chemical Co Ltd	JPY	9,319	14,458,410	15,078,142	0.28
Sekisui House Ltd	JPY	12,200	21,394,904	21,661,100	0.40
Seven & i Holdings Co Ltd	JPY	10,255	49,911,978	37,410,240	0.69
SG Holdings Co Ltd	JPY	2,000	5,013,252	6,110,000	0.11
Shimamura Co Ltd	JPY	200	1,874,675	1,610,000	0.03
Shimano Inc	JPY	100	1,661,557	1,603,000	0.03
Shin-Etsu Chemical Co Ltd	JPY	4,662	41,318,920	46,783,170	0.86
Shinsei Bank Ltd	JPY	8,100	13,068,240	13,551,300	0.25
Shionogi & Co Ltd	JPY	4,336	21,918,741	26,922,224	0.50
Shiseido Co Ltd	JPY	3,334	22,037,579	27,075,414	0.50
Showa Denko KK	JPY	3,800	14,358,111	12,046,000	0.22
SMC Corp	JPY	317	12,082,964	12,733,890	0.24
Softbank Corp	JPY	9,000	12,903,400	12,595,500	0.23
SoftBank Group Corp	JPY	15,060	59,076,219	77,784,900	1.44
Sompo Holdings Inc	JPY	520	2,270,225	2,163,720	0.04
Sony Corp	JPY	14,091	61,648,774	79,585,968	1.47
Stanley Electric Co Ltd	JPY	1,300	4,349,222	3,442,400	0.06
Subaru Corp	JPY	3,307	12,891,851	8,661,033	0.16
SUMCO Corp	JPY	9,700	12,148,882	12,435,400	0.23
Sumitomo Chemical Co Ltd	JPY	18,881	10,969,961	9,440,500	0.17
Sumitomo Corp	JPY	4,983	7,734,640	8,134,748	0.15
Sumitomo Dainippon Pharma Co Ltd	JPY	6,700	14,495,892	13,688,100	0.25
Sumitomo Heavy Industries Ltd	JPY	4,109	14,871,430	15,223,845	0.28
Sumitomo Mitsui Financial Group Inc	JPY	15,565	74,236,453	59,240,390	1.09
Sumitomo Mitsui Trust Holdings Inc	JPY	5,968	26,429,403	23,311,008	0.43
Sumitomo Realty & Development Co Ltd	JPY	800	2,844,158	3,078,400	0.06
Suzuken Co Ltd Via Aichi Japan	JPY	1,300	8,041,480	8,216,000	0.15
Suzuki Motor Corp	JPY	1,305	5,028,363	6,608,520	0.12
Sysmex Corp	JPY	200	1,498,049	1,405,400	0.03
Taiheiyo Cement Corp	JPY	4,400	15,370,052	14,344,000	0.27
Taisei Corp	JPY	4,253	18,509,049	16,650,495	0.31
Takeda Pharmaceutical Co Ltd	JPY	11,677	51,477,422	44,641,171	0.83
TDK Corp	JPY	2,450	19,038,662	20,433,000	0.38
Teijin Ltd	JPY	7,800	14,890,107	14,328,600	0.26
Terumo Corp	JPY	3,006	6,698,317	9,649,260	0.18
THK Co Ltd	JPY	5,300	19,106,190	13,647,500	0.25
Tokio Marine Holdings Inc	JPY	8,213	40,197,075	44,341,987	0.82
Tokyo Electron Ltd	JPY	895	9,854,634	13,532,400	0.25

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.29% (continued)					
Japan (continued)					
Tokyo Gas Co Ltd	JPY	7,621	23,970,247	19,338,288	0.36
Toppan Printing Co Ltd	JPY	8,300	14,458,771	13,570,500	0.25
Toshiba Corp	JPY	4,000	13,615,387	13,420,000	0.25
Tosoh Corp	JPY	9,400	15,405,617	14,241,000	0.26
Toyo Seikan Group Holdings Ltd	JPY	3,800	8,382,013	8,124,400	0.15
Toyo Suisan Kaisha Ltd	JPY	3,300	14,589,865	14,652,000	0.27
Toyota Industries Corp	JPY	3,300	19,375,510	19,569,000	0.36
Toyota Motor Corp	JPY	23,745	192,237,767	158,806,560	2.94
Toyota Tsusho Corp	JPY	3,700	13,735,618	12,080,500	0.22
Unicharm Corp	JPY	800	2,711,652	2,595,200	0.05
USS Co Ltd	JPY	6,800	13,787,434	14,436,400	0.27
West Japan Railway Co	JPY	2,833	19,704,419	24,692,428	0.46
Yamaha Corp	JPY	900	4,915,474	4,608,000	0.09
Yokohama Rubber Co Ltd	JPY	6,300	12,282,883	12,474,000	0.23
Total Japan			<u>3,502,690,991</u>	<u>3,461,525,075</u>	<u>63.99</u>
Macau					
Sands China Ltd	HKD	41,161	23,026,986	21,201,348	0.39
Total Macau			<u>23,026,986</u>	<u>21,201,348</u>	<u>0.39</u>
New Zealand					
Auckland International Airport Ltd	NZD	26,135	13,446,625	18,628,532	0.34
Fisher & Paykel Healthcare Corp Ltd	NZD	6,725	7,498,757	7,523,530	0.14
Meridian Energy Ltd	NZD	24,805	8,131,586	8,526,145	0.16
Total New Zealand			<u>29,076,968</u>	<u>34,678,207</u>	<u>0.64</u>
Singapore					
CapitaLand Ltd	SGD	32,100	7,998,941	9,023,499	0.16
CapitaLand Mall Trust REIT	SGD	77,200	13,515,577	16,168,446	0.30
ComfortDelGro Corp Ltd	SGD	71,700	13,945,160	15,187,840	0.28
DBS Group Holdings Ltd	SGD	22,425	41,854,402	46,358,819	0.86
Genting Singapore Ltd	SGD	88,458	6,943,524	6,480,674	0.12
Jardine Cycle & Carriage Ltd	SGD	2,900	8,401,642	8,366,842	0.15
Oversea-Chinese Banking Corp Ltd	SGD	19,133	16,590,310	17,369,333	0.32
Singapore Exchange Ltd	SGD	24,600	15,204,945	15,515,133	0.29
Singapore Technologies Engineering Ltd	SGD	32,300	9,958,859	10,648,737	0.20
Singapore Telecommunications Ltd	SGD	36,656	12,017,693	10,216,646	0.19
United Overseas Bank Ltd	SGD	8,057	15,543,889	16,765,171	0.31
Wilmar International Ltd	SGD	55,000	16,682,583	16,205,396	0.30
Total Singapore			<u>178,657,525</u>	<u>188,306,536</u>	<u>3.48</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Japanese Yen)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.29% (continued)					
United Kingdom					
Rio Tinto Ltd	AUD	5,007	27,853,488	39,279,588	0.73
Total United Kingdom			27,853,488	39,279,588	0.73
Total Common and Preferred Stocks					
			5,273,561,867	5,316,754,354	98.29
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
			5,273,561,867	5,316,754,354	98.29
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Malta					
AZ BGP Holdings*	EUR	249,827	0	0	0.00
Total Malta			0	0	0.00
Total Common and Preferred Stocks					
			0	0	0.00
Total Other transferable securities					
			0	0	0.00
TOTAL INVESTMENTS					
			5,273,561,867	5,316,754,354	98.29
Derivatives					
Futures Contracts – 0.00%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
TOPIX INDEX FUTURE, due 12/09/19	JPY	4	62,040,000	80,564	0.00
Unrealised Gain on Futures Contracts			62,040,000	80,564	0.00
Total Futures Contracts			62,040,000	80,564	0.00
Other Net Assets/(Liabilities)				92,431,633	1.71
TOTAL NET ASSETS				5,409,266,551	100.00

The counterparty for futures contracts was Barclays Capital Inc. Collateral held for the futures contracts includes JPY 16,467,109 held as cash at Barclays Capital Inc.

* The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.81%					
Australia					
AGL Energy Ltd	AUD	49,389	684,174	693,521	0.13
Aurizon Holdings Ltd	AUD	197,389	629,174	747,996	0.14
AusNet Services	AUD	513,996	659,577	676,306	0.12
Australia & New Zealand Banking Group Ltd	AUD	13,832	313,293	273,823	0.05
BHP Billiton Ltd	AUD	60,428	1,469,545	1,745,404	0.32
Coca-Cola Amatil Ltd	AUD	94,802	665,200	679,909	0.13
Commonwealth Bank of Australia	AUD	25,602	1,407,010	1,487,242	0.27
CSL Ltd	AUD	1,800	239,386	271,577	0.05
Dexus REIT	AUD	82,241	583,515	749,110	0.14
Fortescue Metals Group Ltd	AUD	124,605	651,773	788,723	0.14
GPT Group REIT	AUD	166,349	627,003	717,923	0.13
Macquarie Group Ltd	AUD	8,139	574,213	716,170	0.13
Mirvac Group REIT	AUD	342,158	542,684	751,542	0.14
Telstra Corp Ltd	AUD	144,740	538,791	391,050	0.07
Vicinity Centres REIT	AUD	305,727	576,495	525,633	0.10
Wesfarmers Ltd	AUD	38,830	989,767	985,322	0.18
Westpac Banking Corp	AUD	14,495	324,738	288,474	0.05
Woodside Petroleum Ltd	AUD	36,913	926,060	941,859	0.17
Total Australia			<u>12,402,398</u>	<u>13,431,584</u>	<u>2.46</u>
Austria					
Erste Group Bank AG	EUR	7,481	265,074	278,072	0.05
OMV AG	EUR	13,606	620,156	663,940	0.12
Total Austria			<u>885,230</u>	<u>942,012</u>	<u>0.17</u>
Belgium					
Ageas	EUR	14,237	738,079	741,101	0.14
Anheuser-Busch InBev SA	EUR	3,023	297,628	267,971	0.05
Colruyt SA	EUR	7,927	413,530	460,391	0.08
Solvay SA	EUR	2,379	276,337	246,809	0.04
Total Belgium			<u>1,725,574</u>	<u>1,716,272</u>	<u>0.31</u>
Canada					
Bank of Montreal	CAD	16,911	1,310,124	1,280,150	0.23
Bank of Nova Scotia	CAD	4,036	226,171	217,251	0.04
Bausch Health Cos Inc	CAD	28,791	642,245	727,955	0.13
BCE Inc	CAD	15,526	694,247	707,893	0.13
CAE Inc	CAD	17,627	302,730	474,954	0.09
Canadian Imperial Bank of Commerce	CAD	11,746	990,897	925,658	0.17
Canadian National Railway Co	CAD	13,288	1,134,518	1,232,451	0.23
Enbridge Inc	CAD	10,162	353,140	367,831	0.07
George Weston Ltd	CAD	1,945	150,785	147,905	0.03
Gildan Activewear Inc	CAD	9,801	323,649	380,115	0.07
H+R Real Estate Inv REIT UTS	CAD	18,428	315,905	322,093	0.06
Lundin Mining Corp	CAD	114,913	768,860	634,033	0.12
Methanex Corp	CAD	11,168	762,983	508,083	0.09
Open Text Corp	CAD	15,388	571,912	636,363	0.12

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
Canada (continued)					
Power Financial Corp	CAD	30,411	739,523	700,960	0.13
RioCan Real Estate Investment Trust REIT	CAD	32,542	631,706	647,229	0.12
Rogers Communications Inc	CAD	15,596	840,296	836,640	0.15
Royal Bank of Canada	CAD	27,090	2,042,279	2,157,457	0.39
Shopify Inc	CAD	892	221,456	268,661	0.05
SmartCentres REIT	CAD	19,861	468,943	504,751	0.09
Sun Life Financial Inc	CAD	11,243	475,497	466,583	0.08
Suncor Energy Inc	CAD	31,364	1,082,629	980,463	0.18
Teck Resources Ltd	CAD	34,767	736,171	804,024	0.15
TELUS Corp	CAD	18,760	608,583	694,985	0.13
Toronto-Dominion Bank	CAD	35,287	1,867,776	2,066,318	0.38
Total Canada			18,263,025	18,690,806	3.43
Cayman Islands					
Wharf Real Estate Investment Co Ltd	HKD	12,000	90,408	84,557	0.02
Total Cayman Islands			90,408	84,557	0.02
China					
Yangzijiang Shipbuilding Holdings Ltd	SGD	628,400	749,868	710,634	0.13
Total China			749,868	710,634	0.13
Denmark					
Carlsberg A/S	DKK	2,858	365,592	379,468	0.07
Novo Nordisk A/S	DKK	34,435	1,697,062	1,757,477	0.32
Orsted A/S	DKK	9,889	641,981	856,423	0.16
Vestas Wind Systems A/S	DKK	5,101	385,092	441,298	0.08
Total Denmark			3,089,727	3,434,666	0.63
Finland					
Metso OYJ	EUR	2,101	73,548	82,665	0.02
Neste Oyj	EUR	14,206	197,362	482,745	0.09
UPM-Kymmene OYJ	EUR	27,034	677,822	719,477	0.13
Total Finland			948,732	1,284,887	0.24
France					
Air Liquide SA	EUR	4,810	579,171	674,022	0.12
Airbus SE	EUR	3,416	351,586	485,023	0.09
Arkema SA	EUR	6,873	882,388	640,090	0.12
AXA SA	EUR	46,414	1,259,604	1,220,980	0.22
BNP Paribas SA	EUR	6,098	394,958	290,033	0.05
Capgemini SE	EUR	2,605	333,962	324,395	0.06
Cie de Saint-Gobain	EUR	12,534	639,573	489,232	0.09
Cie Generale des Etablissements Michelin SCA	EUR	4,474	534,300	568,346	0.10
CNP Assurances	EUR	30,608	614,594	695,734	0.13
Eiffage SA	EUR	784	77,439	77,622	0.01
Eutelsat Communications SA	EUR	12,394	226,029	232,039	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
France (continued)					
Ingenico Group SA	EUR	1,730	149,427	153,236	0.03
Kering SA	EUR	1,283	697,514	759,908	0.14
Klepierre SA REIT	EUR	21,098	826,354	708,299	0.13
L'Oreal SA	EUR	5,180	1,143,466	1,477,696	0.27
LVMH Moët Hennessy Louis Vuitton SE	EUR	2,907	659,779	1,239,117	0.23
Natixis SA	EUR	72,825	442,930	293,500	0.05
Orange SA	EUR	55,998	986,364	884,179	0.16
Pernod Ricard SA	EUR	2,071	342,263	382,188	0.07
Peugeot SA	EUR	32,397	621,796	799,487	0.15
Sanofi	EUR	21,889	1,928,010	1,892,224	0.35
Schneider Electric SE	EUR	14,765	1,208,762	1,341,116	0.24
Sodexo SA	EUR	5,416	599,804	634,044	0.12
TOTAL SA	EUR	38,638	2,030,574	2,168,148	0.40
Veolia Environnement SA	EUR	33,124	810,507	807,997	0.15
Vinci SA	EUR	4,234	322,176	434,241	0.08
Vivendi SA	EUR	21,070	532,962	580,907	0.11
Total France			<u>19,196,292</u>	<u>20,253,803</u>	<u>3.71</u>
Germany					
adidas AG	EUR	931	270,623	287,850	0.05
Allianz SE	EUR	8,092	1,717,731	1,953,617	0.36
BASF SE	EUR	15,991	1,523,542	1,164,019	0.21
Bayer AG	EUR	1,681	174,691	116,659	0.02
Covestro AG	EUR	14,459	1,016,026	736,191	0.14
Deutsche Boerse AG	EUR	6,467	908,819	916,159	0.17
Deutsche Post AG	EUR	20,853	750,688	686,300	0.13
Deutsche Telekom AG	EUR	80,077	1,340,568	1,387,208	0.25
E.ON SE	EUR	43,991	474,037	478,476	0.09
Hannover Rueck SE	EUR	4,687	551,471	759,001	0.14
HeidelbergCement AG	EUR	1,239	96,190	100,405	0.02
Merck KGaA	EUR	7,556	799,407	791,295	0.15
METRO AG	EUR	40,354	673,437	738,729	0.14
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	4,350	952,257	1,093,300	0.20
SAP SE	EUR	16,376	1,783,880	2,252,053	0.41
Siemens AG	EUR	13,275	1,617,866	1,581,298	0.29
Symrise AG	EUR	1,329	123,780	128,100	0.02
Volkswagen AG—Preferred Stock	EUR	2,619	476,354	442,069	0.08
Vonovia SE	EUR	405	16,511	19,371	0.00
Total Germany			<u>15,267,878</u>	<u>15,632,100</u>	<u>2.87</u>
Hong Kong					
AIA Group Ltd	HKD	97,600	712,174	1,052,518	0.19
BOC Hong Kong Holdings Ltd	HKD	40,000	155,469	157,440	0.03
Hang Seng Bank Ltd	HKD	35,200	880,741	876,339	0.16
Jardine Matheson Holdings Ltd	USD	7,200	460,182	453,744	0.08
Kerry Properties Ltd	HKD	136,000	613,856	570,982	0.11
Sun Hung Kai Properties Ltd	HKD	41,000	678,468	695,360	0.13
Swire Pacific Ltd	HKD	59,000	627,173	724,992	0.13

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
Hong Kong (continued)					
Swire Properties Ltd	HKD	166,600	500,295	672,798	0.12
WH Group Ltd	HKD	226,500	215,881	229,617	0.04
Wharf Holdings Ltd	HKD	213,000	654,093	564,365	0.11
Yue Yuen Industrial Holdings Ltd	HKD	221,000	738,159	605,363	0.11
Total Hong Kong			<u>6,236,491</u>	<u>6,603,518</u>	<u>1.21</u>
Ireland					
Accenture PLC	USD	11,811	1,614,518	2,182,319	0.40
Allergan PLC	USD	1,114	200,359	186,517	0.03
CRH PLC	EUR	4,230	145,799	138,203	0.03
Johnson Controls International plc	USD	26,548	951,215	1,096,698	0.20
Linde PLC	USD	4,100	669,670	823,280	0.15
Medtronic PLC	USD	23,420	1,941,021	2,280,874	0.42
Smurfit Kappa Group PLC	EUR	10,383	319,478	314,641	0.06
Total Ireland			<u>5,842,060</u>	<u>7,022,532</u>	<u>1.29</u>
Israel					
Bank Hapoalim BM	ILS	97,676	689,153	724,652	0.13
Bank Leumi Le-Israel BM	ILS	109,582	708,791	791,474	0.15
Total Israel			<u>1,397,944</u>	<u>1,516,126</u>	<u>0.28</u>
Italy					
Enel SpA	EUR	196,995	1,028,488	1,377,435	0.25
Eni SpA	EUR	73,867	1,200,893	1,228,653	0.23
Mediobanca Banca di Credito Finanziario SpA	EUR	70,619	718,634	729,096	0.13
Poste Italiane SpA	EUR	65,293	571,939	688,534	0.13
Snam SpA	EUR	145,288	648,259	723,200	0.13
Total Italy			<u>4,168,213</u>	<u>4,746,918</u>	<u>0.87</u>
Japan					
Alfresa Holdings Corp	JPY	25,700	489,512	634,032	0.12
Asahi Glass Co Ltd	JPY	20,800	846,787	719,139	0.13
Asahi Group Holdings Ltd	JPY	3,900	165,690	175,381	0.03
Asahi Kasei Corp	JPY	72,600	762,511	773,910	0.14
Astellas Pharma Inc	JPY	57,400	815,301	817,793	0.15
Bridgestone Corp	JPY	20,300	774,292	799,263	0.15
Daicel Corp	JPY	72,700	745,779	646,432	0.12
Daito Trust Construction Co Ltd	JPY	3,600	489,730	458,938	0.08
Daiwa House Industry Co Ltd	JPY	27,600	922,874	804,637	0.15
Daiwa Securities Group Inc	JPY	44,000	287,214	192,801	0.04
Denso Corp	JPY	12,500	704,800	525,919	0.10
East Japan Railway Co	JPY	10,300	951,189	963,653	0.18
FUJIFILM Holdings Corp	JPY	18,100	735,858	917,768	0.17
Fujitsu Ltd	JPY	11,400	797,971	794,847	0.15
Fukuoka Financial Group Inc	JPY	20,200	452,590	368,790	0.07
Hitachi Ltd	JPY	24,498	787,049	897,926	0.16
Honda Motor Co Ltd	JPY	42,000	1,272,148	1,085,669	0.20

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
Japan (continued)					
Isuzu Motors Ltd	JPY	55,300	718,435	629,786	0.12
ITOCHU Corp	JPY	46,800	695,340	895,038	0.16
Japan Airlines Co Ltd	JPY	21,000	764,397	671,088	0.12
Japan Post Holdings Co Ltd	JPY	76,100	916,016	861,723	0.16
Japan Retail Fund Investment Corp REIT	JPY	284	566,430	574,643	0.11
Kajima Corp	JPY	18,000	247,402	246,928	0.05
Kamigumi Co Ltd	JPY	30,100	666,568	712,409	0.13
Kaneka Corp	JPY	17,200	757,135	646,556	0.12
KDDI Corp	JPY	40,254	1,050,633	1,025,031	0.19
Keyence Corp	JPY	100	55,877	61,379	0.01
Kirin Holdings Co Ltd	JPY	35,600	796,030	767,743	0.14
Konica Minolta Inc	JPY	69,300	626,370	674,733	0.12
Medipal Holdings Corp	JPY	31,100	568,310	686,717	0.13
Mitsubishi Chemical Holdings Corp	JPY	36,234	275,871	253,107	0.05
Mitsubishi Corp	JPY	25,000	592,792	658,994	0.12
Mitsubishi Electric Corp	JPY	59,800	922,867	787,602	0.14
Mitsubishi Heavy Industries Ltd	JPY	18,700	811,712	814,198	0.15
Mitsubishi Motors Corp	JPY	107,900	735,800	516,766	0.09
Mitsubishi UFJ Financial Group Inc	JPY	76,196	484,489	362,097	0.07
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	110,700	707,407	586,687	0.11
Mitsui & Co Ltd	JPY	48,500	719,148	789,577	0.14
Mitsui Chemicals Inc	JPY	26,800	630,471	663,408	0.12
Mizuho Financial Group Inc	JPY	739,200	1,238,227	1,070,996	0.20
NGK Spark Plug Co Ltd	JPY	27,100	614,564	508,597	0.09
Nippon Telegraph & Telephone Corp	JPY	7,747	345,514	360,745	0.07
Nomura Research Institute Ltd	JPY	35,700	515,454	572,247	0.10
NSK Ltd	JPY	62,100	828,321	553,332	0.10
NTT DOCOMO Inc	JPY	33,400	797,202	778,889	0.14
Obayashi Corp	JPY	67,800	670,864	667,680	0.12
Ricoh Co Ltd	JPY	46,800	491,220	467,392	0.09
Sekisui Chemical Co Ltd	JPY	14,000	210,165	210,247	0.04
Sekisui House Ltd	JPY	48,300	776,249	795,959	0.15
Showa Denko KK	JPY	21,100	790,313	620,819	0.11
SoftBank Group Corp	JPY	10,600	447,762	508,158	0.09
Sony Corp	JPY	7,700	389,731	403,653	0.07
Sumitomo Chemical Co Ltd	JPY	144,600	778,665	671,060	0.12
Sumitomo Dainippon Pharma Co Ltd	JPY	16,400	420,815	310,982	0.06
Sumitomo Electric Industries Ltd	JPY	50,000	800,249	656,441	0.12
Sumitomo Heavy Industries Ltd	JPY	21,200	731,069	729,033	0.13
Sumitomo Mitsui Trust Holdings Inc	JPY	21,200	875,039	768,584	0.14
Suzuken Co Ltd Via Aichi Japan	JPY	11,000	633,391	645,257	0.12
Taiheiyo Cement Corp	JPY	22,600	699,822	683,831	0.13
Taisei Corp	JPY	15,000	773,948	545,062	0.10
THK Co Ltd	JPY	13,100	299,276	313,092	0.06
Tokio Marine Holdings Inc	JPY	3,700	184,526	185,412	0.03
Tokyo Gas Co Ltd	JPY	30,000	759,605	706,562	0.13
Toppan Printing Co Ltd	JPY	15,900	250,351	241,289	0.04
Tosoh Corp	JPY	51,100	862,007	718,549	0.13
Toyo Seikan Group Holdings Ltd	JPY	5,100	105,489	101,205	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
Japan (continued)					
Toyota Motor Corp	JPY	38,640	2,300,443	2,398,592	0.44
West Japan Railway Co	JPY	900	68,191	72,809	0.01
Total Japan			44,969,267	42,729,582	7.84
Netherlands					
ABN AMRO Group NV	EUR	9,762	249,584	209,166	0.04
ASML Holding NV	EUR	2,434	411,918	509,298	0.09
Koninklijke Ahold Delhaize NV	EUR	39,421	912,652	887,887	0.16
Koninklijke DSM NV	EUR	4,470	456,350	553,330	0.10
Koninklijke Philips NV	EUR	26,363	1,139,383	1,146,397	0.21
NXP Semiconductors NV	USD	1,700	164,008	165,937	0.03
Royal Dutch Shell PLC	GBP	68,017	2,003,950	2,226,891	0.41
Royal Dutch Shell PLC	GBP	59,034	1,795,011	1,939,172	0.36
Wolters Kluwer NV	EUR	12,355	501,455	900,754	0.17
Total Netherlands			7,634,311	8,538,832	1.57
Norway					
DNB ASA	NOK	47,850	837,124	890,658	0.16
Orkla ASA	NOK	8,461	67,631	75,102	0.01
Statoil ASA	NOK	42,714	956,557	843,905	0.16
Total Norway			1,861,312	1,809,665	0.33
Singapore					
ComfortDelGro Corp Ltd	SGD	382,000	604,784	751,040	0.14
DBS Group Holdings Ltd	SGD	58,700	1,122,007	1,126,318	0.20
Jardine Cycle & Carriage Ltd	SGD	8,100	221,579	216,906	0.04
United Overseas Bank Ltd	SGD	13,600	277,774	262,662	0.05
Total Singapore			2,226,144	2,356,926	0.43
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	13,107	422,741	524,061	0.10
ACS Actividades de Construccion y Servicios SA-Rights	EUR	13,107	0	20,598	0.00
Amadeus IT Group SA	EUR	10,615	536,351	842,076	0.15
Banco Santander SA	EUR	83,196	489,269	386,601	0.07
Enagas SA	EUR	24,156	684,597	645,633	0.12
Endesa SA	EUR	27,306	591,764	703,083	0.13
Iberdrola SA	EUR	140,245	1,129,322	1,400,027	0.26
Red Electrica Corp SA	EUR	26,266	475,945	547,833	0.10
Repsol SA	EUR	47,528	667,568	746,112	0.14
Repsol SA-Rights	EUR	47,528	0	26,402	0.00
Total Spain			4,997,557	5,842,426	1.07
Sweden					
Atlas Copco AB	SEK	18,913	463,851	605,007	0.11
Atlas Copco AB	SEK	3,688	78,047	105,892	0.02
Boliden AB	SEK	26,966	798,035	690,121	0.13

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
Sweden (continued)					
Investor AB	SEK	14,548	638,668	699,474	0.13
Sandvik AB	SEK	48,457	841,225	890,988	0.16
Skandinaviska Enskilda Banken AB	SEK	88,895	904,316	823,205	0.15
SKF AB	SEK	34,711	760,107	638,799	0.12
Volvo AB	SEK	41,627	719,000	661,091	0.12
Total Sweden			5,203,249	5,114,577	0.94
Switzerland					
Adecco Group AG	CHF	10,954	786,614	659,037	0.12
Baloise Holding AG	CHF	4,220	581,632	747,914	0.14
Chubb Ltd	USD	2,486	332,371	366,163	0.07
Glencore PLC	GBP	79,700	261,484	277,270	0.05
Nestle SA	CHF	46,399	3,672,419	4,809,316	0.88
Novartis AG	CHF	35,600	2,645,311	3,256,944	0.60
Roche Holding AG	CHF	11,077	2,841,640	3,120,306	0.57
Sonova Holding AG	CHF	2,744	381,156	624,225	0.11
Swiss Life Holding AG	CHF	1,717	519,329	851,984	0.16
Swiss Re AG	CHF	10,295	1,023,089	1,047,873	0.19
Swisscom AG	CHF	1,122	592,802	563,992	0.10
Zurich Insurance Group AG	CHF	3,874	1,132,426	1,350,536	0.25
Total Switzerland			14,770,273	17,675,560	3.24
United Kingdom					
3i Group PLC	GBP	59,357	604,457	841,179	0.15
Anglo American PLC	GBP	29,984	574,627	856,516	0.16
Ashtead Group PLC	GBP	5,220	115,160	149,744	0.03
AstraZeneca PLC	GBP	9,555	618,802	782,903	0.14
Auto Trader Group PLC	GBP	85,376	515,551	595,229	0.11
Barratt Developments PLC	GBP	94,255	671,445	686,881	0.13
Berkeley Group Holdings PLC	GBP	14,044	764,470	666,871	0.12
BP PLC	GBP	325,871	2,283,445	2,275,242	0.42
British American Tobacco PLC	GBP	17,182	1,001,561	601,138	0.11
British Land Co PLC REIT	GBP	28,411	233,793	194,678	0.03
Burberry Group PLC	GBP	22,075	403,852	523,126	0.09
Coca-Cola European Partners PLC	USD	14,100	723,476	796,650	0.15
Diageo PLC	GBP	41,153	1,352,651	1,772,385	0.32
Direct Line Insurance Group PLC	GBP	140,923	677,208	595,092	0.11
Experian PLC	GBP	22,011	399,648	667,839	0.12
GlaxoSmithKline PLC	GBP	66,752	1,318,853	1,339,405	0.24
HSBC Holdings PLC	GBP	186,635	1,645,328	1,560,337	0.29
Imperial Brands PLC	GBP	27,334	1,072,592	642,464	0.12
Land Securities Group PLC REIT	GBP	65,256	825,172	691,984	0.13
Lloyds Banking Group PLC	GBP	1,664,369	1,485,769	1,198,714	0.22
Meggitt PLC	GBP	87,924	642,430	586,361	0.11
Micro Focus International PLC	GBP	14,965	282,030	393,109	0.07
Pearson PLC	GBP	55,896	597,830	582,912	0.11
Persimmon PLC	GBP	20,281	622,615	515,458	0.09
Prudential PLC	GBP	4,196	80,535	91,639	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
United Kingdom (continued)					
Reckitt Benckiser Group PLC	GBP	1,783	150,216	141,010	0.02
RELX PLC	GBP	47,096	984,954	1,144,537	0.21
Rio Tinto Ltd	AUD	828	59,817	60,290	0.01
Rio Tinto PLC	GBP	20,152	917,189	1,251,724	0.23
Royal Bank of Scotland Group PLC	GBP	252,496	868,809	706,331	0.13
Smith & Nephew PLC	GBP	39,719	695,740	861,884	0.16
Taylor Wimpey PLC	GBP	248,919	500,885	499,751	0.09
TechnipFMC PLC	USD	14,717	347,994	381,759	0.07
Unilever NV	EUR	21,124	1,061,627	1,288,440	0.24
Unilever PLC	GBP	14,542	679,520	905,855	0.17
Total United Kingdom			25,780,051	26,849,437	4.92
United States					
3M Co	USD	9,864	2,008,046	1,709,826	0.31
Abbott Laboratories	USD	26,066	1,250,365	2,192,151	0.40
AbbVie Inc	USD	27,081	1,959,133	1,969,330	0.36
Activision Blizzard Inc	USD	15,133	693,144	714,278	0.13
Adobe Systems Inc	USD	8,185	1,732,393	2,411,710	0.44
Advanced Micro Devices Inc	USD	8,150	178,590	247,516	0.05
AES Corp	USD	38,953	529,426	652,852	0.12
Aflac Inc	USD	21,020	956,849	1,152,106	0.21
Agilent Technologies Inc	USD	12,509	694,959	934,047	0.17
Akamai Technologies Inc	USD	9,862	720,113	790,341	0.14
Alexion Pharmaceuticals Inc	USD	6,709	782,910	878,745	0.16
Allstate Corp	USD	10,683	892,352	1,086,354	0.20
Ally Financial Inc	USD	26,510	767,245	821,545	0.15
Alphabet Inc	USD	4,000	3,662,276	4,323,640	0.79
Alphabet Inc	USD	3,795	3,544,615	4,109,226	0.75
Altice USA Inc	USD	29,119	660,144	709,048	0.13
Altria Group Inc	USD	35,903	2,181,795	1,700,007	0.31
Amazon.com Inc	USD	5,405	5,512,410	10,235,070	1.88
Ameren Corp	USD	11,192	580,289	840,631	0.15
American Electric Power Co Inc	USD	10,963	706,957	964,854	0.18
American Express Co	USD	14,525	1,245,338	1,792,966	0.33
American Tower Corp REIT	USD	3,002	448,822	613,759	0.11
Ameriprise Financial Inc	USD	3,274	416,375	475,254	0.09
Amgen Inc	USD	10,149	1,686,136	1,870,258	0.34
Amphenol Corp	USD	3,310	248,750	317,561	0.06
ANSYS Inc	USD	4,152	633,601	850,413	0.16
Anthem Inc	USD	4,097	867,614	1,156,214	0.21
Apple Inc	USD	58,856	7,985,762	11,648,780	2.14
Applied Materials Inc	USD	23,310	961,183	1,046,852	0.19
Arrow Electronics Inc	USD	2,793	229,704	199,057	0.04
AT&T Inc	USD	83,190	2,867,815	2,787,697	0.51
Automatic Data Processing Inc	USD	9,568	1,326,314	1,581,877	0.29
AutoZone Inc	USD	895	696,445	984,026	0.18
Avery Dennison Corp	USD	2,482	216,919	287,118	0.05
Axa Equitable Holdings Inc	USD	33,384	725,441	697,726	0.13

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
United States (continued)					
Bank of America Corp	USD	138,253	3,178,161	4,009,337	0.74
Baxter International Inc	USD	13,918	838,955	1,139,884	0.21
Becton Dickinson and Co	USD	842	127,676	212,192	0.04
Berkshire Hathaway Inc	USD	13,993	2,500,062	2,982,888	0.55
Best Buy Co Inc	USD	13,056	677,050	910,395	0.17
Biogen Inc	USD	5,131	1,454,189	1,199,987	0.22
BlackRock Inc	USD	2,897	1,276,594	1,359,562	0.25
Boeing Co	USD	6,381	1,244,295	2,322,748	0.43
Booking Holdings Inc	USD	456	803,154	854,868	0.16
Boston Properties Inc REIT	USD	6,769	917,640	873,201	0.16
Boston Scientific Corp	USD	2,712	104,306	116,562	0.02
Bristol-Myers Squibb Co	USD	8,642	493,208	391,915	0.07
Broadcom Inc	USD	7,092	1,745,455	2,041,503	0.37
Broadridge Financial Solutions Inc	USD	6,583	568,803	840,517	0.15
Cadence Design Systems Inc	USD	12,204	377,021	864,165	0.16
Capital One Financial Corp	USD	1,835	170,441	166,508	0.03
Carnival Corp	USD	16,534	966,002	769,658	0.14
Carnival PLC	GBP	2,113	114,400	93,558	0.02
Caterpillar Inc	USD	7,009	907,632	955,257	0.18
CDW Corp	USD	8,303	493,815	921,633	0.17
Celgene Corp	USD	8,871	1,047,671	820,035	0.15
CenterPoint Energy Inc	USD	14,797	381,387	423,638	0.08
CF Industries Holdings Inc	USD	17,139	728,593	800,563	0.15
Charter Communications Inc	USD	491	168,634	194,033	0.04
Chevron Corp	USD	29,126	3,426,452	3,624,439	0.66
Church & Dwight Co Inc	USD	4,272	213,997	312,112	0.06
Cigna Corp	USD	7,084	1,031,004	1,116,084	0.20
Cisco Systems Inc	USD	68,266	2,319,888	3,736,198	0.69
Citigroup Inc	USD	39,011	2,495,025	2,731,940	0.50
CME Group Inc	USD	1,657	297,582	321,640	0.06
Coca-Cola Co	USD	40,944	1,813,189	2,084,869	0.38
Colgate-Palmolive Co	USD	19,454	1,350,780	1,394,268	0.26
Comcast Corp	USD	71,120	2,611,591	3,006,954	0.55
Conagra Brands Inc	USD	26,846	934,875	711,956	0.13
ConocoPhillips	USD	23,318	1,490,355	1,422,398	0.26
Corning Inc	USD	28,597	791,955	950,278	0.17
Corteva Inc	USD	2,870	102,586	84,866	0.02
Costco Wholesale Corp	USD	7,577	1,371,104	2,002,298	0.37
Crown Castle International Corp REIT	USD	870	114,383	113,405	0.02
CSX Corp	USD	6,336	418,612	490,216	0.09
Cummins Inc	USD	5,611	823,685	961,389	0.18
CVS Health Corp	USD	5,147	364,554	280,460	0.05
Danaher Corp	USD	12,163	1,066,924	1,738,336	0.32
Darden Restaurants Inc	USD	6,490	514,434	790,028	0.14
Dell Technologies	USD	2,822	137,831	143,358	0.03
Discover Financial Services	USD	4,595	302,673	356,526	0.07
Dollar General Corp	USD	5,369	448,525	725,674	0.13
Dominion Energy Inc	USD	2,894	211,293	223,764	0.04
Dover Corp	USD	5,976	481,995	598,795	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
United States (continued)					
DTE Energy Co	USD	6,260	603,166	800,529	0.15
Duke Energy Corp	USD	4,044	339,026	356,843	0.07
Dupont De Nemours Inc	USD	4,877	466,535	366,116	0.07
E*TRADE Financial Corp	USD	15,720	620,948	701,112	0.13
Eastman Chemical Co	USD	8,007	650,519	623,185	0.11
Eaton Corp PLC	USD	13,252	978,230	1,103,627	0.20
eBay Inc	USD	26,930	917,325	1,063,735	0.19
Edwards Lifesciences Corp	USD	5,950	685,285	1,099,203	0.20
Eli Lilly & Co	USD	17,246	1,455,737	1,910,684	0.35
Emerson Electric Co	USD	15,350	953,739	1,024,152	0.19
Equinix Inc REIT	USD	983	500,351	495,717	0.09
Equity Residential REIT	USD	11,586	772,281	879,609	0.16
Estee Lauder Cos Inc	USD	4,372	468,638	800,557	0.15
Eversource Energy	USD	12,072	758,734	914,575	0.17
Exelon Corp	USD	24,742	943,573	1,186,132	0.22
Exxon Mobil Corp	USD	64,177	5,329,640	4,917,884	0.90
Facebook Inc	USD	27,879	3,909,356	5,380,647	0.99
Fifth Third Bancorp	USD	6,159	162,758	171,836	0.03
Flex Ltd	USD	71,405	992,221	683,346	0.13
FLIR Systems Inc	USD	3,385	170,266	183,129	0.03
Fortinet Inc	USD	1,132	77,127	86,972	0.02
Franklin Resources Inc	USD	22,694	785,479	789,751	0.14
General Dynamics Corp	USD	1,951	334,769	354,731	0.06
General Electric Co	USD	55,014	801,000	577,647	0.11
General Motors Co	USD	31,915	1,220,280	1,229,685	0.23
Gilead Sciences Inc	USD	20,897	1,552,657	1,411,801	0.26
Goldman Sachs Group Inc	USD	1,648	366,677	337,181	0.06
H&R Block Inc	USD	8,349	239,465	244,626	0.04
Halliburton Co	USD	20,354	1,066,819	462,850	0.08
Harris Corp	USD	2,626	361,819	496,655	0.09
HCA Healthcare Inc	USD	7,307	595,823	987,687	0.18
HD Supply Holdings Inc	USD	17,105	749,911	688,989	0.13
Hershey Co	USD	5,401	578,794	723,896	0.13
Hewlett Packard Enterprise Co	USD	42,065	677,870	628,872	0.12
Home Depot Inc	USD	18,017	2,742,414	3,746,996	0.69
Honeywell International Inc	USD	13,246	1,698,771	2,312,619	0.42
Host Hotels & Resorts Inc REIT	USD	27,852	473,463	507,463	0.09
Huntington Ingalls Industries Inc	USD	3,563	748,969	800,749	0.15
IDEXX Laboratories Inc	USD	3,531	732,095	972,190	0.18
Illumina Inc	USD	1,970	632,275	725,256	0.13
Ingersoll-Rand PLC	USD	8,093	672,386	1,025,140	0.19
Ingredion Inc	USD	6,569	826,591	541,877	0.10
Intel Corp	USD	68,674	2,645,532	3,287,424	0.60
Intercontinental Exchange Inc	USD	11,082	867,712	952,387	0.17
International Business Machines Corp	USD	16,393	2,532,423	2,260,595	0.41
Interpublic Group of Cos Inc	USD	30,250	712,926	683,348	0.13
Intuit Inc	USD	5,114	703,929	1,336,442	0.24
Intuitive Surgical Inc	USD	2,493	1,190,954	1,307,703	0.24
IQVIA Holdings Inc	USD	831	103,725	133,708	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
United States (continued)					
JM Smucker Co	USD	6,233	743,094	717,979	0.13
Johnson & Johnson	USD	39,426	4,826,414	5,491,253	1.01
JPMorgan Chase & Co	USD	48,293	4,185,374	5,399,157	0.99
Juniper Networks Inc	USD	23,761	650,580	632,755	0.12
Kansas City Southern	USD	5,904	625,689	719,225	0.13
Keysight Technologies Inc	USD	9,489	658,690	852,207	0.16
Kimberly-Clark Corp	USD	8,840	1,057,300	1,178,195	0.22
Kimco Realty Corp REIT	USD	38,610	690,698	713,513	0.13
Kinder Morgan Inc	USD	54,636	978,935	1,140,800	0.21
KLA-Tencor Corp	USD	6,925	702,298	818,535	0.15
Kontoor Brands Inc	USD	1,473	53,579	41,273	0.01
Lam Research Corp	USD	3,379	414,843	634,711	0.12
Las Vegas Sands Corp	USD	10,294	560,172	608,272	0.11
Lincoln National Corp	USD	12,458	778,920	802,918	0.15
Lockheed Martin Corp	USD	5,179	1,572,870	1,882,774	0.35
Loews Corp	USD	15,172	761,323	829,453	0.15
Lowe's Cos Inc	USD	15,540	1,287,238	1,568,141	0.29
LyondellBasell Industries NV	USD	6,981	652,227	601,274	0.11
M&T Bank Corp	USD	5,275	958,650	897,119	0.16
ManpowerGroup Inc	USD	7,375	698,042	712,425	0.13
Marathon Oil Corp	USD	24,483	423,997	347,903	0.06
Masco Corp	USD	5,652	220,159	221,784	0.04
Mastercard Inc	USD	14,387	1,947,284	3,805,793	0.70
Maxim Integrated Products Inc	USD	13,789	619,375	824,858	0.15
McDonald's Corp	USD	12,573	1,890,186	2,610,909	0.48
Merck & Co Inc	USD	40,510	2,567,333	3,396,764	0.62
MetLife Inc	USD	23,019	992,967	1,143,354	0.21
Microsoft Corp	USD	100,446	7,005,547	13,455,746	2.47
Mondelez International Inc	USD	30,007	1,291,597	1,617,377	0.30
Moody's Corp	USD	5,592	1,022,643	1,092,174	0.20
Morgan Stanley	USD	29,948	1,321,994	1,312,022	0.24
Motorola Solutions Inc	USD	5,344	467,650	891,005	0.16
MSCI Inc	USD	3,727	364,579	889,970	0.16
Netflix Inc	USD	3,918	897,894	1,439,160	0.26
NextEra Energy Inc	USD	3,411	456,331	698,777	0.13
NIKE Inc	USD	20,700	1,384,689	1,737,765	0.32
Norfolk Southern Corp	USD	6,286	770,895	1,252,988	0.23
Norwegian Cruise Line Holdings Ltd	USD	13,543	765,159	726,311	0.13
NVIDIA Corp	USD	4,691	847,413	770,403	0.14
Occidental Petroleum Corp	USD	10,809	770,571	543,477	0.10
Omnicom Group Inc	USD	10,680	806,451	875,226	0.16
On Semiconductor Corp	USD	36,880	848,701	745,345	0.14
Oracle Corp	USD	44,828	2,030,603	2,553,851	0.47
Owens Corning	USD	9,596	851,846	558,487	0.10
PACCAR Inc	USD	12,994	890,575	931,150	0.17
Packaging Corp of America	USD	6,173	558,952	588,410	0.11
Parker-Hannifin Corp	USD	3,046	475,698	517,850	0.09
Paychex Inc	USD	11,349	716,702	933,909	0.17
PayPal Holdings Inc	USD	9,827	637,781	1,124,798	0.21

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
United States (continued)					
PepsiCo Inc	USD	23,208	2,551,966	3,043,265	0.56
Pfizer Inc	USD	86,880	3,036,943	3,763,642	0.69
Philip Morris International Inc	USD	27,142	2,473,049	2,131,461	0.39
Phillips 66	USD	1,825	162,621	170,711	0.03
Pinnacle West Capital Corp	USD	2,159	205,457	203,140	0.04
Plains GP Holdings LP	USD	28,365	734,581	708,274	0.13
PNC Financial Services Group Inc	USD	9,686	1,212,592	1,329,694	0.24
Polaris Industries Inc	USD	1,805	154,449	164,670	0.03
Procter & Gamble Co	USD	38,618	3,410,880	4,234,464	0.78
Prudential Financial Inc	USD	11,333	1,094,798	1,144,633	0.21
Public Service Enterprise Group Inc	USD	15,557	701,749	915,063	0.17
PVH Corp	USD	6,649	786,293	629,261	0.12
Qorvo Inc	USD	10,081	721,540	671,495	0.12
QUALCOMM Inc	USD	10,101	614,363	768,383	0.14
Qurate Retail Inc	USD	37,314	817,264	462,320	0.08
Ralph Lauren Corp	USD	6,329	644,868	718,911	0.13
Raymond James Financial Inc	USD	2,260	181,322	191,083	0.03
Raytheon Co	USD	7,300	1,237,263	1,269,324	0.23
Regions Financial Corp	USD	48,700	682,659	727,578	0.13
Reinsurance Group of America Inc	USD	1,206	174,484	188,172	0.03
Republic Services Inc	USD	10,154	622,713	879,743	0.16
Royal Caribbean Cruises Ltd	USD	7,276	754,086	881,924	0.16
S&P Global Inc	USD	6,101	896,693	1,389,747	0.25
salesforce.com Inc	USD	6,425	736,982	974,865	0.18
Schlumberger Ltd	USD	11,975	906,167	475,887	0.09
Simon Property Group Inc REIT	USD	7,273	1,215,323	1,161,935	0.21
Skyworks Solutions Inc	USD	8,076	838,507	624,033	0.11
Southern Co	USD	2,485	129,309	137,371	0.03
Spirit AeroSystems Holdings Inc	USD	8,510	658,582	692,459	0.13
Square Inc	USD	9,355	665,645	678,518	0.12
Starbucks Corp	USD	23,816	1,524,926	1,996,495	0.37
Stryker Corp	USD	4,772	865,874	981,028	0.18
Synopsys Inc	USD	6,870	460,298	884,100	0.16
Sysco Corp	USD	9,825	554,075	694,824	0.13
T Rowe Price Group Inc	USD	8,924	893,217	979,052	0.18
Take-Two Interactive Software Inc	USD	7,342	810,721	833,537	0.15
Target Corp	USD	13,697	925,780	1,186,297	0.22
Texas Instruments Inc	USD	11,669	1,082,882	1,339,134	0.25
Thermo Fisher Scientific Inc	USD	3,499	588,542	1,027,586	0.19
TJX Cos Inc	USD	28,389	1,190,987	1,501,210	0.28
T-Mobile US Inc	USD	12,430	865,449	921,560	0.17
Travelers Cos Inc	USD	586	83,875	87,619	0.02
Twitter Inc	USD	22,660	724,603	790,834	0.14
Tyson Foods Inc	USD	11,719	756,626	946,192	0.17
UGI Corp	USD	13,111	612,012	700,259	0.13
Union Pacific Corp	USD	6,152	802,575	1,040,365	0.19
United Continental Holdings Inc	USD	5,038	417,731	441,077	0.08
United Parcel Service Inc	USD	13,134	1,490,438	1,356,348	0.25
United Rentals Inc	USD	2,883	319,236	382,372	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.81% (continued)					
United States (continued)					
United Technologies Corp	USD	12,849	1,542,148	1,672,940	0.31
UnitedHealth Group Inc	USD	14,509	2,556,828	3,540,341	0.65
Universal Health Services Inc	USD	6,123	825,534	798,378	0.15
US Bancorp	USD	30,010	1,619,726	1,572,524	0.29
Varian Medical Systems Inc	USD	5,915	800,868	805,209	0.15
Veeva Systems Inc	USD	5,454	358,520	884,148	0.16
Ventas Inc REIT	USD	7,013	440,869	479,339	0.09
VEREIT Inc REIT	USD	80,577	603,318	725,999	0.13
VeriSign Inc	USD	3,453	710,747	722,230	0.13
Verizon Communications Inc	USD	62,745	3,125,082	3,584,622	0.66
VF Corp	USD	10,314	805,125	900,928	0.17
Visa Inc	USD	19,294	1,950,885	3,348,474	0.61
Voya Financial Inc	USD	12,934	668,754	715,250	0.13
Walgreens Boots Alliance Inc	USD	16,330	1,306,462	892,761	0.16
Walmart Inc	USD	24,905	2,010,808	2,751,753	0.50
Walt Disney Co	USD	27,489	2,821,689	3,838,564	0.70
Waste Management Inc	USD	11,013	835,591	1,270,570	0.23
Waters Corp	USD	3,481	640,931	749,250	0.14
Wells Fargo & Co	USD	46,410	2,541,176	2,196,121	0.40
Xcel Energy Inc	USD	2,029	92,321	120,705	0.02
Xerox Corp	USD	20,952	707,677	741,910	0.14
Xilinx Inc	USD	7,921	625,024	934,044	0.17
Yum! Brands Inc	USD	9,819	729,804	1,086,669	0.20
Zoetis Inc	USD	566	62,235	64,235	0.01
Total United States			<u>274,439,274</u>	<u>331,885,975</u>	<u>60.85</u>
Total Common and Preferred Stocks			<u>472,145,278</u>	<u>538,873,395</u>	<u>98.81</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>472,145,278</u>	<u>538,873,395</u>	<u>98.81</u>
Other transferable securities					
Common and Preferred Stocks - 0.25%					
Australia					
BHP Group PLC	GBP	53,923	1,078,556	1,382,850	0.25
Total Australia			<u>1,078,556</u>	<u>1,382,850</u>	<u>0.25</u>
Total Common and Preferred Stocks			<u>1,078,556</u>	<u>1,382,850</u>	<u>0.25</u>
Total Other transferable securities			<u>1,078,556</u>	<u>1,382,850</u>	<u>0.25</u>
TOTAL INVESTMENTS			<u>473,223,834</u>	<u>540,256,245</u>	<u>99.06</u>

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in US Dollar)

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	17	671,004	16,415	0.00
FTSE 100 INDEX FUTURE, due 20/09/19	GBP	3	281,356	2,730	0.00
S&P 500 EMINI INDEX FUTURE, due 20/09/19	USD	18	2,649,780	40,092	0.01
TOPIX INDEX FUTURE, due 12/09/19	JPY	4	575,831	953	0.00
Unrealised Gain on Futures Contracts			4,177,971	60,190	0.01
Total Futures Contracts			4,177,971	60,190	0.01
Other Net Assets/(Liabilities)				5,073,147	0.93
TOTAL NET ASSETS				545,389,582	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 175,126 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 97.54%					
Argentina					
Banco Macro SA–ADR	USD	51,500	3,545,177	3,751,775	0.22
Total Argentina			<u>3,545,177</u>	<u>3,751,775</u>	<u>0.22</u>
Bermuda					
Yuexiu Transport Infrastructure Ltd	HKD	764,000	581,400	623,913	0.04
Total Bermuda			<u>581,400</u>	<u>623,913</u>	<u>0.04</u>
Brazil					
Ambev SA–ADR	USD	1,889,518	10,857,444	8,824,049	0.52
Atacadao Distribuicao Comercio e Industria Ltda	BRL	189,700	868,581	1,088,907	0.06
B2W Cia Digital	BRL	17,500	166,388	149,401	0.01
B3 SA - Brasil Bolsa Balcao	BRL	280,900	2,126,733	2,745,493	0.16
Banco Bradesco SA	BRL	123,031	825,510	1,073,771	0.06
Banco Bradesco SA–ADR	USD	1,694,954	12,641,985	16,644,448	0.98
Banco do Brasil SA	BRL	505,050	4,973,399	7,107,979	0.42
Banco Santander Brasil SA	BRL	421,700	4,354,522	5,001,887	0.30
BB Seguridade Participacoes SA	BRL	78,372	658,066	662,123	0.04
Braskem SA–ADR	USD	4,700	61,210	86,104	0.00
Braskem SA–Preferred Stock	BRL	270,200	3,414,381	2,469,598	0.15
Cia Brasileira de Distribuicao–Preferred Stock	BRL	196,000	4,342,120	4,841,893	0.29
Cia de Saneamento Basico do Estado de Sao Paulo–ADR	USD	369,399	3,511,148	4,495,586	0.27
Cia de Transmissao de Energia Eletrica Paulista–Preferred Stock	BRL	80,000	349,470	516,405	0.03
Cia Paranaense de Energia–Preferred Stock	BRL	160,400	1,337,915	2,033,956	0.12
Cia Siderurgica Nacional SA	BRL	413,500	1,748,337	1,802,822	0.11
Construtora Tenda SA	BRL	283,900	895,687	1,770,370	0.10
Cosan Ltd	USD	72,300	958,091	965,928	0.06
Cosan SA Industria e Comercio	BRL	230,700	2,656,682	2,777,923	0.16
EDP - Energias do Brasil SA	BRL	414,100	1,787,754	2,042,057	0.12
Enauta Participacoes SA	BRL	101,500	386,836	338,453	0.02
Engie Brasil Energia SA	BRL	357,803	3,229,799	4,058,210	0.24
IRB Brasil Resseguros S/A	BRL	173,100	2,581,917	4,448,710	0.26
Itau Unibanco Holding SA–ADR	USD	1,811,220	14,689,531	17,061,692	1.01
Itausa - Investimentos Itau SA–Preferred Stock	BRL	1,484,226	4,336,937	4,991,761	0.29
Klabin SA	BRL	248,800	1,041,988	1,061,375	0.06
Lojas Renner SA	BRL	188,725	1,742,389	2,322,221	0.14
Mahle-Metal Leve SA	BRL	107,100	699,657	690,778	0.04
Metalurgica Gerdau SA–Preferred Stock	BRL	1,585,400	2,935,413	2,994,872	0.18
Nexa Resources SA	USD	36,100	632,279	346,199	0.02
Porto Seguro SA	BRL	64,058	663,605	863,767	0.05
Qualicorp Consultoria e Corretora de Seguros SA	BRL	140,692	1,088,169	843,201	0.05
Sao Martinho SA	BRL	251,092	1,198,321	1,319,451	0.08
Ser Educacional SA	BRL	94,800	510,766	614,661	0.04
SLC Agricola SA	BRL	330,400	2,163,119	1,523,272	0.09
Smiles Fidelidade SA	BRL	24,794	469,029	271,704	0.02
Sul America SA	BRL	455,128	3,313,937	4,455,508	0.26
Suzano Papel e Celulose SA	BRL	25,279	209,718	216,669	0.01
Telefonica Brasil SA–ADR	USD	72,470	963,576	943,559	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Brazil (continued)					
TIM Participacoes SA	BRL	277,809	1,039,732	842,999	0.05
Tupy SA	BRL	330,200	1,583,703	1,799,767	0.11
Total Brazil			<u>104,015,844</u>	<u>119,109,529</u>	<u>7.04</u>
British Virgin Islands					
Hollysys Automation Technologies Ltd	USD	22,200	474,243	421,800	0.03
Total British Virgin Islands			<u>474,243</u>	<u>421,800</u>	<u>0.03</u>
Cayman Islands					
Alchip Technologies Ltd	TWD	318,000	761,460	948,077	0.06
Bosideng International Holdings Ltd	HKD	2,870,000	449,584	797,171	0.05
China Metal Recycling Holdings Ltd*	HKD	193,800	202,373	0	0.00
China Yuhua Education Corp Ltd	HKD	470,000	187,102	204,544	0.01
China Zhongwang Holdings Ltd	HKD	396,000	191,782	199,711	0.01
Chlitina Holding Ltd	TWD	93,000	792,661	800,963	0.05
Future Land Development Holdings Ltd	HKD	1,290,000	825,423	1,697,434	0.10
iQIYI Inc-ADR	USD	19,400	525,206	400,610	0.02
Lee & Man Paper Manufacturing Ltd	HKD	602,000	746,376	421,496	0.02
Momo Inc-ADR	USD	20,000	764,536	716,000	0.04
Nexteer Automotive Group Ltd	HKD	360,000	569,463	447,898	0.03
TAL Education Group-ADR	USD	127,494	3,124,393	4,857,521	0.29
Vipshop Holdings Ltd-ADR	USD	154,300	1,232,169	1,331,609	0.08
Xtep International Holdings Ltd	HKD	325,000	228,499	195,936	0.01
Total Cayman Islands			<u>10,601,027</u>	<u>13,018,970</u>	<u>0.77</u>
Chile					
Aguas Andinas SA	CLP	992,081	576,450	584,480	0.03
Banco de Chile	CLP	20,089,065	2,805,177	2,955,884	0.18
Banco de Credito e Inversiones SA	CLP	7,302	412,483	502,789	0.03
CAP SA	CLP	46,104	567,967	527,349	0.03
Cia Cervecerias Unidas SA	CLP	180,215	2,433,274	2,534,848	0.15
Coca-Cola Embonor SA-Preferred Stock	CLP	16,272	39,463	36,908	0.00
Colbun SA	CLP	3,785,156	811,125	780,502	0.05
Embotelladora Andina SA-Preferred Stock	CLP	232,728	912,787	838,740	0.05
Enel Americas SA-ADR	USD	534,013	5,226,094	4,736,695	0.28
Enel Chile SA	CLP	23,004,743	2,529,938	2,182,054	0.13
Ripley Corp SA	CLP	192,812	97,598	153,355	0.01
Total Chile			<u>16,412,356</u>	<u>15,833,604</u>	<u>0.94</u>
China					
3SBio Inc	HKD	456,000	914,281	783,299	0.05
AAC Technologies Holdings Inc	HKD	66,000	1,201,687	374,669	0.02
Agricultural Bank of China Ltd	HKD	12,441,880	5,789,118	5,207,673	0.31
Air China Ltd	HKD	2,898,000	3,456,495	2,923,039	0.17
Alibaba Group Holding Ltd-ADR	USD	411,159	59,653,648	69,670,893	4.12
Angang Steel Co Ltd	HKD	3,632,200	2,146,475	1,655,121	0.10
Angang Steel Co Ltd	CNY	1,943,583	1,300,135	1,071,756	0.06

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
China (continued)					
Anhui Conch Cement Co Ltd	HKD	946,000	4,297,116	5,927,258	0.35
Anhui Conch Cement Co Ltd	CNY	335,883	1,880,974	2,028,102	0.12
Anhui Expressway Co Ltd	HKD	180,000	146,196	110,822	0.01
Anhui Gujing Distillery Co Ltd	HKD	87,700	567,008	759,973	0.05
ANTA Sports Products Ltd	HKD	745,000	3,013,768	5,116,064	0.30
Autohome Inc-ADR	USD	14,500	1,180,922	1,241,490	0.07
BAIC Motor Corp Ltd	HKD	538,500	585,106	337,747	0.02
Baidu Inc-ADR	USD	67,910	13,969,608	7,969,918	0.47
Bank of China Ltd	HKD	29,715,215	14,122,730	12,551,707	0.74
Bank of Communications Co Ltd	HKD	6,698,000	5,202,654	5,084,050	0.30
Bank of Shanghai Co Ltd	CNY	1,451,168	2,553,784	2,502,014	0.15
Beijing Capital International Airport Co Ltd	HKD	762,000	1,006,388	668,122	0.04
CGN Power Co Ltd	HKD	6,080,000	1,729,360	1,673,216	0.10
China Communications Services Corp Ltd	HKD	4,211,617	2,786,955	3,266,867	0.19
China Construction Bank Corp	HKD	33,109,430	28,447,930	28,521,787	1.69
China Everbright Bank Co Ltd	HKD	2,748,000	1,302,298	1,259,243	0.07
China Evergrande Group	HKD	1,007,387	2,303,565	2,823,907	0.17
China Galaxy Securities Co Ltd	HKD	4,153,000	2,829,551	2,461,234	0.15
China Life Insurance Co Ltd	HKD	1,404,565	3,932,545	3,459,050	0.20
China Longyuan Power Group Corp Ltd	HKD	1,761,000	1,465,702	1,129,294	0.07
China Merchants Bank Co Ltd	HKD	1,797,156	6,474,318	8,959,901	0.53
China National Building Material Co Ltd	HKD	4,986,250	4,378,160	4,371,944	0.26
China Pacific Insurance Group Co Ltd	HKD	226,000	910,599	883,750	0.05
China Railway Construction Corp Ltd	HKD	722,000	1,019,090	885,345	0.05
China Railway Group Ltd	HKD	581,000	498,360	441,746	0.03
China Reinsurance Group Corp	HKD	6,531,000	1,392,725	1,161,995	0.07
China Resources Pharmaceutical Group Ltd	HKD	517,000	826,013	583,011	0.03
China Shineway Pharmaceutical Group Ltd	HKD	362,000	675,137	328,059	0.02
China State Construction Engineering Corp Ltd	CNY	2,715,048	2,320,277	2,271,428	0.13
China Suntien Green Energy Corp Ltd	HKD	1,383,000	408,277	364,669	0.02
China Telecom Corp Ltd	HKD	10,867,068	5,396,100	5,466,570	0.32
China Vanke Co Ltd	HKD	1,195,400	4,262,633	4,483,228	0.27
CNOOC Ltd	HKD	7,401,695	10,916,794	12,657,491	0.75
Consun Pharmaceutical Group Ltd	HKD	289,000	267,854	197,907	0.01
COSCO SHIPPING Energy Transportation Co Ltd	HKD	502,000	261,112	296,863	0.02
Country Garden Holdings Co Ltd	HKD	2,468,417	3,247,971	3,753,574	0.22
CSPC Pharmaceutical Group Ltd	HKD	2,856,000	5,150,260	4,606,157	0.27
Ctrip.com International Ltd-ADR	USD	102,536	4,597,064	3,784,604	0.22
Daqin Railway Co Ltd	CNY	2,516,915	3,357,563	2,962,584	0.18
Fosun International Ltd	HKD	2,713,495	4,684,079	3,605,258	0.21
Geely Automobile Holdings Ltd	HKD	2,296,987	4,631,977	3,928,032	0.23
Gemdale Corp	CNY	137,800	243,721	239,190	0.01
Great Wall Motor Co Ltd	HKD	342,500	301,367	245,066	0.01
Guangdong Electric Power Development Co Ltd	HKD	118,100	70,255	38,548	0.00
Guangzhou R&F Properties Co Ltd	HKD	1,530,400	2,983,270	2,942,286	0.17
Hengan International Group Co Ltd	HKD	477,000	4,260,175	3,507,667	0.21
Hesteel Co Ltd	CNY	2,536,060	1,324,630	1,103,276	0.07
Huaneng Renewables Corp Ltd	HKD	644,000	200,939	177,229	0.01
Huaxin Cement Co Ltd	USD	1,537,749	2,109,160	3,564,502	0.21

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
China (continued)					
Industrial & Commercial Bank of China Ltd	HKD	24,138,503	17,502,456	17,611,452	1.04
Industrial Bank Co Ltd	CNY	417,801	1,126,412	1,111,826	0.07
JD.com Inc-ADR	USD	200,907	6,488,530	6,085,473	0.36
Jiangsu Expressway Co Ltd	HKD	2,561,369	3,648,085	3,645,750	0.22
Lao Feng Xiang Co Ltd	USD	134,400	462,702	470,938	0.03
Lenovo Group Ltd	HKD	4,580,000	3,410,861	3,546,752	0.21
Logan Property Holdings Co Ltd	HKD	498,000	303,242	805,724	0.05
Longfor Properties Co Ltd	HKD	57,000	174,339	214,867	0.01
Luye Pharma Group Ltd	HKD	1,045,000	897,874	757,082	0.04
Luzhou Laojiao Co Ltd	CNY	273,716	3,071,825	3,219,040	0.19
Maanshan Iron & Steel Co Ltd	HKD	6,876,000	3,503,402	2,728,397	0.16
NetEase Inc-ADR	USD	33,962	8,561,057	8,686,461	0.51
New Oriental Education & Technology Group Inc-ADR	USD	7,500	692,185	724,350	0.04
PICC Property & Casualty Co Ltd	HKD	4,691,846	5,533,603	5,062,689	0.30
Ping An Insurance Group Co of China Ltd	HKD	1,970,000	17,371,716	23,652,608	1.40
Postal Savings Bank of China Co Ltd	HKD	2,421,000	1,523,273	1,437,880	0.09
Shaanxi Coal Industry Co Ltd	CNY	628,562	823,857	845,033	0.05
Shanghai Mechanical and Electrical Industry Co Ltd	USD	249,900	511,281	425,830	0.03
Shanghai Pharmaceuticals Holding Co Ltd	HKD	607,500	1,574,946	1,194,394	0.07
Shanxi Xishan Coal & Electricity Power Co Ltd	CNY	659,500	577,817	581,488	0.03
Shenzhen Expressway Co Ltd	HKD	2,512,000	2,366,885	3,019,223	0.18
Shenzhou International Group Holdings Ltd	HKD	44,000	433,214	604,877	0.04
Sihuan Pharmaceutical Holdings Group Ltd	HKD	7,541,000	2,381,157	1,698,836	0.10
Sinopec Engineering Group Co Ltd	HKD	1,409,000	1,490,175	1,193,930	0.07
Sinopec Shanghai Petrochemical Co Ltd	HKD	4,894,000	2,579,173	1,941,939	0.12
Sinopharm Group Co Ltd	HKD	1,157,188	5,022,258	4,073,302	0.24
Sinotrans Ltd	HKD	408,000	214,326	148,316	0.01
Sunac China Holdings Ltd	HKD	796,000	3,989,498	3,912,499	0.23
Tencent Holdings Ltd	HKD	1,798,100	69,534,910	81,153,288	4.80
Tian Ge Interactive Holdings Ltd	HKD	588,000	414,085	140,744	0.01
Tianneng Power International Ltd	HKD	564,000	722,894	454,088	0.03
Tingyi Cayman Islands Holding Corp	HKD	718,000	1,168,836	1,198,428	0.07
Tsingtao Brewery Co Ltd	HKD	56,000	250,960	356,608	0.02
Want Want China Holdings Ltd	HKD	4,666,000	3,885,377	3,792,525	0.22
Weichai Power Co Ltd	HKD	2,617,000	2,862,809	4,421,683	0.26
Weichai Power Co Ltd	CNY	1,694,772	2,191,558	3,030,518	0.18
Weifu High-Technology Group Co Ltd	CNY	705,495	2,296,494	1,905,134	0.11
West China Cement Ltd	HKD	2,192,000	359,838	336,691	0.02
YY Inc-ADR	USD	43,463	3,920,665	3,028,936	0.18
Zhejiang Expressway Co Ltd	HKD	1,110,000	1,237,060	1,169,318	0.07
Total China			430,037,514	448,779,112	26.53
Colombia					
Ecopetrol SA	COP	4,947,022	4,208,394	4,504,304	0.27
Interconexion Electrica SA ESP	COP	95,066	380,180	529,429	0.03
Total Colombia			4,588,574	5,033,733	0.30

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Cyprus					
TCS Group Holding PLC–GDR	USD	23,103	447,001	452,819	0.03
Total Cyprus			447,001	452,819	0.03
Czech Republic					
Komerční banka A/S	CZK	29,867	1,225,963	1,191,052	0.07
Moneta Money Bank AS	CZK	397,999	1,344,241	1,364,496	0.08
O2 Czech Republic AS	CZK	41,944	506,588	415,819	0.03
Total Czech Republic			3,076,792	2,971,367	0.18
Egypt					
Egyptian Financial Group–Hermes Holding Co	EGP	784,705	790,415	803,741	0.05
ElSewedy Electric Co	EGP	941,038	1,217,775	805,477	0.05
Telecom Egypt Co	EGP	112,625	83,151	93,702	0.00
Total Egypt			2,091,341	1,702,920	0.10
Greece					
Aegean Airlines SA	EUR	6,906	65,238	64,096	0.00
Hellenic Telecommunications Organization SA	EUR	90,064	1,286,892	1,333,344	0.08
JUMBO SA	EUR	63,958	1,076,781	1,238,202	0.07
Motor Oil Hellas Corinth Refineries SA	EUR	52,146	1,077,276	1,336,137	0.08
OPAP SA	EUR	247,729	2,825,458	2,778,822	0.17
Total Greece			6,331,645	6,750,601	0.40
Hong Kong					
Beijing Enterprises Holdings Ltd	HKD	30,000	157,047	152,448	0.01
China Agri-Industries Holdings Ltd	HKD	1,245,000	472,025	399,994	0.02
China Everbright Ltd	HKD	2,056,000	4,222,135	3,036,959	0.18
China Jinmao Holdings Group Ltd	HKD	2,920,000	1,083,752	1,775,360	0.11
China Mobile Ltd	HKD	2,233,693	23,234,722	20,342,689	1.20
China Overseas Land & Investment Ltd	HKD	655,840	2,176,862	2,417,689	0.14
China Resources Cement Holdings Ltd	HKD	3,328,000	2,756,736	3,224,699	0.19
China Resources Gas Group Ltd	HKD	282,000	900,024	1,398,720	0.08
China Resources Land Ltd	HKD	960,000	3,318,792	4,227,072	0.25
China Traditional Chinese Medicine Holdings Co Ltd	HKD	2,970,000	2,385,420	1,444,608	0.09
CITIC Ltd	HKD	2,154,000	3,316,368	3,104,517	0.18
Far East Horizon Ltd	HKD	3,065,341	2,754,306	3,134,986	0.19
Hua Hong Semiconductor Ltd	HKD	108,000	271,878	209,019	0.01
Nine Dragons Paper Holdings Ltd	HKD	1,004,000	1,236,538	890,588	0.05
Shimao Property Holdings Ltd	HKD	1,461,000	3,668,796	4,450,790	0.26
Sino Biopharmaceutical Ltd	HKD	1,721,826	1,881,717	1,760,946	0.10
Sinotruk Hong Kong Ltd	HKD	781,000	1,194,872	1,351,567	0.08
SSY Group Ltd	HKD	346,000	271,303	312,673	0.02
Sun Art Retail Group Ltd	HKD	3,109,500	3,196,693	2,945,318	0.18
WH Group Ltd	HKD	862,500	844,002	874,368	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Hong Kong (continued)					
Xinyi Glass Holdings Ltd	HKD	434,000	460,594	455,526	0.03
Yuexiu Property Co Ltd	HKD	7,150,000	1,548,500	1,619,904	0.10
Total Hong Kong			61,353,082	59,530,440	3.52
Hungary					
Magyar Telekom Telecommunications PLC	HUF	251,882	430,669	374,134	0.02
MOL Hungarian Oil & Gas PLC	HUF	418,394	4,538,280	4,652,851	0.28
OTP Bank Nyrt	HUF	8,330	230,579	332,102	0.02
Total Hungary			5,199,528	5,359,087	0.32
India					
Apollo Hospitals Enterprise Ltd	INR	53,686	1,032,378	1,057,115	0.06
Aurobindo Pharma Ltd	INR	48,536	553,073	427,544	0.03
Axis Bank Ltd	INR	276,841	2,502,975	3,242,763	0.19
Bharat Petroleum Corp Ltd	INR	800,634	4,658,119	4,551,937	0.27
Bharti Infratel Ltd	INR	256,703	1,328,432	993,119	0.06
Biocon Ltd	INR	139,264	477,795	505,488	0.03
Dabur India Ltd	INR	679,774	3,501,855	3,944,073	0.23
DCM Shriram Ltd	INR	26,390	202,131	214,974	0.01
Divi's Laboratories Ltd	INR	52,482	813,113	1,214,170	0.07
Dr Reddy's Laboratories Ltd	INR	125,215	4,957,057	4,626,484	0.27
GAIL India Ltd	INR	918,084	4,611,012	4,149,018	0.25
Glenmark Pharmaceuticals Ltd	INR	345,349	3,207,342	2,218,108	0.13
HCL Technologies Ltd	INR	377,871	5,077,089	5,828,117	0.34
Hero MotoCorp Ltd	INR	51,037	2,463,000	1,908,689	0.11
Hindustan Petroleum Corp Ltd	INR	835,101	4,007,091	3,509,051	0.21
Hindustan Unilever Ltd	INR	159,251	3,377,382	4,124,111	0.24
Hindustan Zinc Ltd	INR	573,287	2,384,491	2,027,299	0.12
Housing Development Finance Corp Ltd	INR	479,800	11,806,790	15,236,965	0.90
ICICI Bank Ltd	INR	186,133	996,234	1,178,642	0.07
Indiabulls Housing Finance Ltd	INR	28,789	437,649	253,451	0.02
Indian Oil Corp Ltd	INR	1,299,316	3,250,584	2,934,531	0.17
Infibeam Avenues Ltd	INR	413,936	279,857	265,053	0.02
Infosys Ltd-ADR	USD	1,373,658	12,323,642	14,698,141	0.87
Ipca Laboratories Ltd	INR	53,750	574,058	714,629	0.04
IRB Infrastructure Developers Ltd	INR	49,108	159,277	68,226	0.00
JSW Steel Ltd	INR	885,708	3,207,678	3,549,119	0.21
Jubilant Foodworks Ltd	INR	13,874	288,260	247,814	0.01
Jubilant Life Sciences Ltd	INR	36,644	384,652	271,854	0.02
Just Dial Ltd	INR	40,518	277,389	446,606	0.03
Kpit Technologies Ltd	INR	194,097	292,402	272,049	0.02
LIC Housing Finance Ltd	INR	151,375	1,203,462	1,217,645	0.07
Mahindra & Mahindra Ltd	INR	315,518	3,710,588	2,995,541	0.18
Manappuram Finance Ltd	INR	313,600	619,074	627,859	0.04
Marico Ltd	INR	325,005	1,494,957	1,744,676	0.10
Muthoot Finance Ltd	INR	140,757	1,049,671	1,314,840	0.08
National Aluminium Co Ltd	INR	2,335,360	2,612,579	1,671,316	0.10
Nestle India Ltd	INR	26,827	4,056,829	4,629,739	0.27

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
India (continued)					
NHPC Ltd	INR	2,766,068	1,171,456	993,785	0.06
NMDC Ltd	INR	2,106,298	3,535,468	3,446,545	0.20
Oil India Ltd	INR	160,328	569,989	413,435	0.02
Oracle Financial Services Software Ltd	INR	11,382	660,366	522,811	0.03
Petronet LNG Ltd	INR	151,104	565,872	536,534	0.03
Power Finance Corp Ltd	INR	493,217	863,448	958,889	0.06
Power Grid Corp of India Ltd	INR	1,327,890	3,906,490	3,980,159	0.24
PVR Ltd	INR	15,192	333,604	368,589	0.02
Rajesh Exports Ltd	INR	62,455	721,036	653,616	0.04
Reliance Industries Ltd	INR	571,608	7,830,365	10,376,763	0.61
Reliance Industries Ltd–GDR	USD	128,703	3,282,268	4,652,613	0.28
Rural Electrification Corp Ltd	INR	1,695,928	3,580,336	4,048,951	0.24
Sun TV Network Ltd	INR	70,638	652,323	516,680	0.03
Tata Chemicals Ltd	INR	98,010	922,797	889,690	0.05
Tata Consultancy Services Ltd	INR	218,688	5,036,652	7,056,056	0.42
Tata Steel Ltd	INR	151,312	1,329,350	1,105,672	0.07
Tata Steel Ltd	INR	4,955	46,777	4,745	0.00
Tech Mahindra Ltd	INR	265,455	2,242,891	2,717,330	0.16
Torrent Power Ltd	INR	343,105	1,093,883	1,398,217	0.08
Welspun India Ltd	INR	348,129	281,244	289,488	0.02
Wipro Ltd	INR	638,309	2,288,690	2,593,831	0.15
Total India			135,095,272	146,405,155	8.65
Indonesia					
Astra International Tbk PT	IDR	10,184,000	5,517,025	5,370,434	0.32
Bank Central Asia Tbk PT	IDR	1,384,900	2,187,675	2,938,409	0.17
Bank Mandiri Persero Tbk PT	IDR	4,559,100	2,167,125	2,589,756	0.15
Bank Negara Indonesia Persero Tbk PT	IDR	7,024,200	4,095,829	4,574,245	0.27
Bank Rakyat Indonesia Persero Tbk PT	IDR	27,286,595	6,231,899	8,421,133	0.50
Indofood CBP Sukses Makmur Tbk PT	IDR	2,709,423	1,748,738	1,946,604	0.11
Indofood Sukses Makmur Tbk PT	IDR	7,134,400	4,052,259	3,547,631	0.21
Perusahaan Gas Negara Persero Tbk	IDR	3,228,300	487,474	482,160	0.03
Telekomunikasi Indonesia Persero Tbk PT–ADR	USD	241,326	6,817,940	7,056,372	0.42
United Tractors Tbk PT	IDR	1,073,100	2,182,190	2,142,022	0.13
Total Indonesia			35,488,154	39,068,766	2.31
Korea					
Cell Biotech Co Ltd	KRW	16,697	541,119	302,951	0.02
Celltrion Inc	KRW	8,465	1,881,785	1,506,567	0.09
Cheil Worldwide Inc	KRW	40,980	910,557	1,043,443	0.06
Chong Kun Dang Pharmaceutical Corp	KRW	8,103	919,097	647,033	0.04
CJ O Shopping Co Ltd	KRW	20,913	4,005,615	3,205,821	0.19
Coway Co Ltd	KRW	30,369	2,625,622	2,035,734	0.12
Dae Han Flour Mills Co Ltd	KRW	424	74,944	72,524	0.00
Daesang Corp	KRW	15,383	378,739	323,074	0.02
Daewoo Engineering & Construction Co Ltd	KRW	36,458	176,693	155,980	0.01
Daishin Securities Co Ltd	KRW	84,532	1,015,711	1,013,959	0.06
DB Insurance Co Ltd	KRW	6,894	414,507	354,059	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Korea (continued)					
Dong A St Co Ltd	KRW	5,616	520,094	493,677	0.03
E-MART Inc	KRW	17,080	3,065,041	2,070,931	0.12
Fila Korea Ltd	KRW	4,447	306,241	295,401	0.02
Grand Korea Leisure Co Ltd	KRW	28,330	777,903	502,979	0.03
Green Cross Corp	KRW	6,988	1,368,389	735,324	0.04
Green Cross Holdings Corp	KRW	14,668	529,669	275,664	0.02
GS Home Shopping Inc	KRW	5,201	873,796	775,206	0.05
GS Retail Co Ltd	KRW	6,212	223,958	211,433	0.01
Handsome Co Ltd	KRW	11,777	478,744	377,386	0.02
Hankook Shell Oil Co Ltd	KRW	652	255,445	188,319	0.01
Hankook Tire Co Ltd	KRW	39,804	1,930,591	1,209,995	0.07
Hanon Systems	KRW	29,351	315,355	296,141	0.02
Hansol Paper Co Ltd	KRW	12,450	229,851	157,963	0.01
Hite Jinro Co Ltd	KRW	6,923	151,027	122,014	0.01
Huchems Fine Chemical Corp	KRW	53,813	1,187,280	1,025,320	0.06
Hugel Inc	KRW	1,090	400,133	396,106	0.02
Huons Global Co Ltd	KRW	10,550	587,750	354,514	0.02
Hyundai Engineering & Construction Co Ltd	KRW	20,321	732,867	943,321	0.06
Hyundai Glovis Co Ltd	KRW	20,401	2,647,935	2,844,638	0.17
Hyundai Greenfood Co Ltd	KRW	38,820	510,750	440,430	0.03
Hyundai Home Shopping Network Corp	KRW	16,435	1,654,906	1,508,778	0.09
Hyundai Marine & Fire Insurance Co Ltd	KRW	13,531	480,545	333,397	0.02
Hyundai Mobis Co Ltd	KRW	23,814	5,124,694	4,857,054	0.29
Hyundai Motor Co	KRW	38,918	4,892,173	4,718,763	0.28
Hyundai Steel Co	KRW	53,354	2,717,073	1,931,492	0.11
Il Dong Pharmaceutical Co Ltd	KRW	19,989	360,857	341,907	0.02
Ilyang Pharmaceutical Co Ltd	KRW	14,293	432,116	317,512	0.02
Industrial Bank of Korea	KRW	3,750	42,202	45,631	0.00
Innocean Worldwide Inc	KRW	3,336	188,783	205,999	0.01
Kangwon Land Inc	KRW	34,239	1,110,743	897,008	0.05
KB Financial Group Inc	KRW	205,899	10,149,519	8,176,044	0.48
KEPCO Plant Service & Engineering Co Ltd	KRW	12,527	392,380	339,037	0.02
Kia Motors Corp	KRW	171,513	5,726,642	6,535,809	0.39
Korea Investment Holdings Co Ltd	KRW	30,124	1,943,723	2,105,406	0.12
Korea Real Estate Investment & Trust Co Ltd	KRW	282,431	807,490	576,040	0.03
Korea Zinc Co Ltd	KRW	9,968	4,152,726	4,109,270	0.24
KT Skylife Co Ltd	KRW	13,038	177,075	119,128	0.01
Kumho Petrochemical Co Ltd	KRW	45,190	3,854,985	3,811,983	0.23
LG Chem Ltd	KRW	14,227	4,447,254	4,367,966	0.26
LG Electronics Inc	KRW	80,758	5,803,881	5,546,364	0.33
LG Household & Health Care Ltd	KRW	1,820	1,885,127	2,069,597	0.12
LG Uplus Corp	KRW	222,170	3,135,863	2,789,993	0.17
Lotte Food Co Ltd	KRW	882	649,293	449,154	0.03
Meritz Securities Co Ltd	KRW	239,448	1,095,334	1,111,541	0.07
NAVER Corp	KRW	7,618	1,085,403	752,134	0.04
NCSOFT Corp	KRW	1,408	625,827	581,662	0.03
NH Investment & Securities Co Ltd	KRW	234,012	3,067,308	2,938,704	0.17
NongShim Co Ltd	KRW	2,618	669,578	575,908	0.03
Partron Co Ltd	KRW	72,291	903,719	1,111,302	0.07

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Korea (continued)					
Samjin Pharmaceutical Co Ltd	KRW	26,914	1,145,820	699,277	0.04
Samsung Card Co Ltd	KRW	8,105	308,735	268,143	0.02
Samsung Electro-Mechanics Co Ltd	KRW	48,741	5,224,788	4,128,411	0.24
Samsung Electronics Co Ltd	KRW	1,533,110	57,534,426	62,405,205	3.69
Samsung Electronics Co Ltd-Preferred Stock	KRW	249,444	8,009,765	8,263,312	0.49
Samsung Fire & Marine Insurance Co Ltd	KRW	24,267	5,968,416	5,632,491	0.33
Samsung SDI Co Ltd	KRW	2,675	545,368	547,904	0.03
Samsung Securities Co Ltd	KRW	55,251	1,835,750	1,870,969	0.11
SFA Engineering Corp	KRW	24,920	860,435	870,846	0.05
Shinhan Financial Group Co Ltd	KRW	221,566	9,224,487	8,615,869	0.51
Shinsegae Inc	KRW	6,120	1,464,701	1,595,393	0.09
SK Holdings Co Ltd	KRW	24,556	5,867,875	4,933,956	0.29
SK Hynix Inc	KRW	145,645	8,356,241	8,766,576	0.52
SK Innovation Co Ltd	KRW	22,298	3,595,537	3,070,525	0.18
SK Telecom Co Ltd	KRW	19,620	4,498,185	4,400,970	0.26
SL Corp	KRW	4,769	84,119	97,887	0.01
WiSoL Co Ltd	KRW	81,354	1,342,140	1,331,651	0.08
Woori Financial Group Inc	KRW	222,661	3,129,558	2,709,381	0.16
Youngone Corp	KRW	44,908	1,486,084	1,450,715	0.09
Total Korea			218,096,857	209,261,971	12.37
Luxembourg					
Ternium SA-ADR	USD	59,792	1,695,392	1,341,135	0.08
Total Luxembourg			1,695,392	1,341,135	0.08
Malaysia					
AirAsia Group Bhd	MYR	2,862,800	2,345,926	1,891,215	0.11
AMMB Holdings Bhd	MYR	1,545,300	1,709,744	1,581,759	0.09
Astro Malaysia Holdings Bhd	MYR	2,690,500	1,742,663	944,035	0.06
Berjaya Sports Toto Bhd	MYR	921,843	645,759	615,677	0.04
Carlsberg Brewery Malaysia Bhd	MYR	67,500	293,740	419,129	0.02
DiGi.Com Bhd	MYR	1,036,900	1,217,503	1,267,113	0.08
Fraser & Neave Holdings Bhd	MYR	50,800	427,824	424,839	0.03
Genting Malaysia Bhd	MYR	1,600,100	1,322,964	1,254,525	0.07
George Kent Malaysia BHD	MYR	201,300	205,246	55,044	0.00
Hai-O Enterprise Bhd	MYR	87,600	109,560	46,847	0.00
HAP Seng Consolidated Bhd	MYR	394,500	788,282	949,855	0.06
Heineken Malaysia Bhd	MYR	12,100	49,703	68,691	0.00
Hong Leong Financial Group Bhd	MYR	199,916	799,487	896,901	0.05
IOI Corp Bhd	MYR	781,800	847,420	804,029	0.05
Kuala Lumpur Kepong Bhd	MYR	51,700	312,160	307,260	0.02
Malayan Banking Bhd	MYR	1,133,846	2,606,715	2,436,431	0.14
Malaysia Airports Holdings Bhd	MYR	676,200	1,488,920	1,395,762	0.08
MISC Bhd	MYR	971,500	1,571,945	1,680,877	0.10
Muhibbah Engineering M Bhd	MYR	1,222,900	795,861	816,746	0.05
Nestle Malaysia Bhd	MYR	12,000	425,040	432,958	0.03
Padini Holdings Bhd	MYR	516,800	620,814	452,708	0.03
Petronas Chemicals Group Bhd	MYR	2,265,470	4,425,391	4,604,948	0.27

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Malaysia (continued)					
Petronas Gas Bhd	MYR	76,500	359,721	321,365	0.02
Public Bank Bhd	MYR	340,530	1,773,428	1,895,267	0.11
RHB Bank Bhd	MYR	2,093,800	2,832,895	2,832,267	0.17
Sime Darby Plantation Bhd	MYR	275,700	398,351	328,238	0.02
Sunway REIT	MYR	419,400	192,112	189,783	0.01
Supermax Corp Bhd	MYR	3,624,000	1,387,524	1,464,508	0.09
Telekom Malaysia Bhd	MYR	1,060,400	838,172	1,026,401	0.06
YTL Corp Bhd	MYR	1,861,064	677,191	504,390	0.03
Total Malaysia			33,212,061	31,909,568	1.89
Mexico					
Alfa SAB de CV	MXN	1,260,000	1,440,756	1,236,937	0.07
America Movil SAB de CV	MXN	14,567,904	11,819,312	10,593,240	0.63
Arca Continental SAB de CV	MXN	91,999	634,778	497,307	0.03
Corp Inmobiliaria Vesta SAB de CV	MXN	700,000	995,852	1,032,238	0.06
Fomento Economico Mexicano SAB de CV-ADR	USD	80,289	7,537,195	7,767,961	0.46
Genera SAB de CV	MXN	407,900	291,536	352,237	0.02
Gruma SAB de CV	MXN	257,649	3,173,479	2,415,872	0.14
Grupo Aeroportuario del Centro Norte SAB de CV	MXN	430,500	2,337,871	2,626,698	0.16
Grupo Aeroportuario del Pacifico SAB de CV	MXN	232,400	2,498,917	2,417,914	0.14
Grupo Financiero Banorte SAB de CV	MXN	1,374,555	7,992,520	7,967,585	0.47
Grupo Herdez SAB de CV	MXN	164,500	369,140	352,176	0.02
Industrias Bachoco SAB de CV	MXN	217,282	982,547	909,317	0.05
Industrias Penoles SAB de CV	MXN	20,646	498,544	266,838	0.02
Kimberly-Clark de Mexico SAB de CV	MXN	1,459,387	2,772,493	2,711,143	0.16
Macquarie Mexico Real Estate Management SA de CV REIT	MXN	524,520	503,308	594,915	0.03
Mexichem SAB de CV	MXN	1,119,300	3,310,341	2,347,357	0.14
Prologis Property Mexico SA de CV REIT	MXN	56,288	84,407	116,668	0.01
Total Mexico			47,242,996	44,206,403	2.61
Pakistan					
Nishat Mills Ltd	PKR	122,800	173,215	71,751	0.00
Total Pakistan			173,215	71,751	0.00
Peru					
Credicorp Ltd	USD	35,617	7,502,219	8,153,087	0.48
Total Peru			7,502,219	8,153,087	0.48
Philippines					
Aboitiz Equity Ventures Inc	PHP	787,850	1,167,436	845,745	0.05
Alliance Global Group Inc	PHP	1,251,500	376,084	377,148	0.02
Ayala Land Inc	PHP	3,642,500	2,951,077	3,611,574	0.21
Cebu Air Inc	PHP	241,740	499,876	429,362	0.03
Filinvest Land Inc	PHP	4,363,411	178,450	160,109	0.01
Globe Telecom Inc	PHP	35,415	1,437,813	1,563,555	0.09
International Container Terminal Services Inc	PHP	819,130	2,112,504	2,340,600	0.14
Jollibee Foods Corp	PHP	59,580	339,650	327,699	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Philippines (continued)					
Manila Electric Co	PHP	218,780	1,448,586	1,652,539	0.10
Manila Water Co Inc	PHP	101,915	61,187	49,829	0.00
Megaworld Corp	PHP	6,910,500	663,191	822,759	0.05
Metro Pacific Investments Corp	PHP	10,882,400	1,270,062	1,019,528	0.06
PLDT Inc	PHP	44,045	1,048,256	1,108,969	0.07
Puregold Price Club Inc	PHP	216,500	173,926	189,942	0.01
Semirara Mining & Power Corp	PHP	1,569,460	1,208,297	709,144	0.04
SM Investments Corp	PHP	19,775	298,012	374,002	0.02
Total Philippines			15,234,407	15,582,504	0.92
Poland					
Bank Polska Kasa Opieki SA	PLN	161,043	5,060,070	4,828,008	0.28
Cyfrowy Polsat SA	PLN	273,742	1,852,028	2,184,533	0.13
Grupa Lotos SA	PLN	35,550	566,965	807,435	0.05
KGHM Polska Miedz SA	PLN	21,577	584,577	598,847	0.03
Polski Koncern Naftowy ORLEN SA	PLN	165,490	4,269,269	3,993,025	0.24
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	1,403,891	2,368,708	1,998,997	0.12
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	29,482	339,292	338,523	0.02
Powszechny Zaklad Ubezpiezen SA	PLN	173,498	2,044,122	2,031,246	0.12
Total Poland			17,085,031	16,780,614	0.99
Qatar					
Barwa Real Estate Co	QAR	64,256	666,544	603,517	0.04
Doha Bank QPSC	QAR	278,420	195,545	204,920	0.01
Industries Qatar QSC	QAR	251,600	754,176	794,617	0.05
Masraf Al Rayan QSC	QAR	422,385	440,571	441,960	0.03
Medicare Group	QAR	95,040	180,082	175,920	0.01
Ooredoo QPSC	QAR	80,185	1,951,232	1,440,412	0.08
Qatar Electricity & Water Co QSC	QAR	147,690	747,484	675,734	0.04
Qatar Gas Transport Co Ltd	QAR	105,924	592,339	671,979	0.04
Qatar Islamic Bank SAQ	QAR	471,279	1,482,755	2,149,796	0.13
Qatar National Bank QPSC	QAR	1,075,290	4,841,764	5,619,710	0.33
Total Qatar			11,852,492	12,778,565	0.76
Russia					
Alrosa PJSC	USD	3,217,043	4,727,440	4,388,336	0.26
Gazprom PJSC-ADR	USD	2,084,309	10,471,714	15,269,502	0.90
Globaltrans Investment PLC-GDR	USD	208,792	1,981,819	1,941,766	0.11
Inter RAO UES PJSC	USD	25,230,926	1,256,522	1,811,656	0.11
LUKOIL PJSC-ADR	USD	165,454	10,412,374	13,967,627	0.83
Magnitogorsk Iron & Steel Works PJSC	USD	115,087	70,582	82,080	0.00
Mobile TeleSystems PJSC-ADR	USD	21,575	218,656	200,863	0.01
Novatek PJSC-GDR	USD	11,570	1,913,156	2,452,840	0.14
Novolipetsk Steel PJSC-GDR	USD	244,055	6,319,197	6,159,948	0.36
Rosneft Oil Co PJSC	USD	400,743	2,585,838	2,633,499	0.16
Sberbank of Russia PJSC-ADR	USD	691,646	9,846,106	10,628,674	0.63

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Russia (continued)					
Tatneft PJSC	USD	453,949	4,026,783	5,576,934	0.33
X5 Retail Group NV-GDR	USD	12,351	447,427	423,516	0.03
Total Russia			54,277,614	65,537,241	3.87
Saudi Arabia					
Abdullah Al Othaim Markets Co	SAR	19,782	411,506	411,438	0.02
Al Rajhi Bank	SAR	24,140	445,041	448,009	0.03
Alinma Bank	SAR	627,769	4,024,040	4,077,716	0.24
Almarai Co JSC	SAR	38,890	538,478	546,498	0.03
Arab National Bank	SAR	84,273	538,514	585,377	0.03
Arriyadh Development Co	SAR	68,001	267,768	271,261	0.02
Jarir Marketing Co	SAR	13,043	571,640	574,549	0.03
Middle East Healthcare Co	SAR	62,244	454,713	455,596	0.03
Mobile Telecommunications Co Saudi Arabia	SAR	515,550	1,643,821	1,649,650	0.10
Mouwasat Medical Services Co	SAR	13,280	314,740	318,345	0.02
National Commercial Bank	SAR	231,620	3,373,424	3,421,571	0.20
National Medical Care Co	SAR	13,256	202,694	200,417	0.01
Riyadh Bank	SAR	221,111	1,463,216	1,580,101	0.09
Sahara International Petrochemical Co	SAR	80,609	438,613	444,502	0.03
Saudi Airlines Catering Co	SAR	18,248	413,421	415,540	0.02
Saudi Basic Industries Corp	SAR	14,928	438,520	454,577	0.03
Saudi British Bank	SAR	70,728	711,956	780,785	0.05
Saudi Telecom Co	SAR	63,872	1,753,282	1,774,672	0.10
Saudia Dairy & Foodstuff Co	SAR	8,483	246,569	256,961	0.02
United International Transportation Co	SAR	49,430	427,738	435,614	0.03
Yanbu National Petrochemical Co	SAR	53,498	888,403	898,706	0.05
Total Saudi Arabia			19,568,097	20,001,885	1.18
Singapore					
BOC Aviation Ltd	HKD	60,200	466,836	505,487	0.03
Total Singapore			466,836	505,487	0.03
South Africa					
Absa Group Ltd	ZAR	210,876	2,607,935	2,631,978	0.16
African Rainbow Minerals Ltd	ZAR	60,607	581,965	782,964	0.05
Anglo American Platinum Ltd	ZAR	10,479	539,435	621,944	0.04
Astral Foods Ltd	ZAR	108,478	1,687,806	1,192,460	0.07
AVI Ltd	ZAR	17,034	119,091	110,361	0.01
Barloworld Ltd	ZAR	246,778	2,442,058	2,240,056	0.13
Bidvest Group Ltd	ZAR	23,924	315,041	321,249	0.02
Coronation Fund Managers Ltd	ZAR	376,636	2,018,595	1,193,910	0.07
Emira Property Fund Ltd REIT	ZAR	147,119	150,827	143,976	0.01
FirstRand Ltd	ZAR	1,690,235	7,425,229	8,216,691	0.49
Growthpoint Properties Ltd REIT	ZAR	1,165,504	2,519,517	2,006,803	0.12
Imperial Holdings Ltd	ZAR	92,522	560,543	337,446	0.02
Kumba Iron Ore Ltd	ZAR	117,881	3,052,219	4,174,624	0.25
Liberty Holdings Ltd	ZAR	329,641	2,898,280	2,469,984	0.15

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
South Africa (continued)					
Life Healthcare Group Holdings Ltd	ZAR	505,193	897,164	803,938	0.05
Massmart Holdings Ltd	ZAR	209,201	1,850,226	922,777	0.05
MMI Holdings Ltd	ZAR	1,434,668	2,243,196	1,930,017	0.11
Mondi Ltd	ZAR	160,293	4,017,481	3,602,976	0.21
Motus Holdings Ltd	ZAR	156,974	1,236,477	813,966	0.05
Multichoice Group Ltd	ZAR	124,692	811,839	1,184,646	0.07
Naspers Ltd	ZAR	135,894	28,604,570	32,953,976	1.95
Nedbank Group Ltd	ZAR	112,710	2,079,414	2,023,804	0.12
Netcare Ltd	ZAR	63,659	109,963	81,169	0.00
Oceana Group Ltd	ZAR	14,318	88,336	70,061	0.00
Old Mutual Ltd	ZAR	1,683,285	2,604,589	2,530,672	0.15
Pick n Pay Stores Ltd	ZAR	31,545	149,291	154,355	0.01
Reunert Ltd	ZAR	163,056	1,009,898	780,865	0.05
RMB Holdings Ltd	ZAR	228,563	1,157,715	1,368,015	0.08
Sanlam Ltd	ZAR	75,604	431,596	419,056	0.02
Sasol Ltd-ADR	USD	186,878	6,199,781	4,643,918	0.27
Shoprite Holdings Ltd	ZAR	325,233	4,957,565	3,636,290	0.21
SPAR Group Ltd	ZAR	158,887	2,168,988	2,105,122	0.12
Standard Bank Group Ltd	ZAR	457,455	5,886,147	6,380,121	0.38
Telkom SA SOC Ltd	ZAR	514,946	2,568,361	3,366,572	0.20
Truworths International Ltd	ZAR	649,010	3,800,489	3,221,750	0.19
Tsogo Sun Holdings Ltd	ZAR	642,908	1,172,941	694,370	0.04
Tsogo Sun Hotels Ltd	ZAR	706,595	176,291	210,456	0.01
Vodacom Group Ltd	ZAR	59,961	693,219	508,858	0.03
Wilson Bayly Holmes-Ovcon Ltd	ZAR	32,893	291,763	256,333	0.01
Woolworths Holdings Ltd	ZAR	374,414	1,589,532	1,297,854	0.08
Total South Africa			103,715,373	102,406,383	6.05
Taiwan					
Acter Co Ltd	TWD	71,300	475,936	386,808	0.02
Asia Vital Components Co Ltd	TWD	559,000	511,637	692,012	0.04
AU Optronics Corp	TWD	3,029,000	1,208,057	906,959	0.05
Bioteque Corp	TWD	128,000	503,235	498,656	0.03
Catcher Technology Co Ltd	TWD	242,000	2,499,637	1,733,608	0.10
Cathay Financial Holding Co Ltd	TWD	3,162,569	5,163,838	4,378,386	0.26
Chailease Holding Co Ltd	TWD	164,000	709,272	678,504	0.04
Chang Hwa Commercial Bank Ltd	TWD	1,306,790	657,294	881,445	0.05
Cheng Uei Precision Industry Co Ltd	TWD	292,000	496,655	297,551	0.02
China Steel Corp	TWD	1,857,000	1,511,451	1,491,722	0.09
Chipbond Technology Corp	TWD	79,000	154,929	153,882	0.01
ChipMOS Technologies Inc	TWD	974,000	852,042	747,916	0.04
Chong Hong Construction Co Ltd	TWD	155,000	478,900	445,645	0.03
Chunghwa Telecom Co Ltd-ADR	USD	24,301	822,898	887,959	0.05
Cleanaway Co Ltd	TWD	32,000	206,681	166,905	0.01
Compal Electronics Inc	TWD	693,000	441,064	454,050	0.03
CTBC Financial Holding Co Ltd	TWD	8,321,210	5,424,493	5,719,919	0.34
Darfon Electronics Corp	TWD	344,000	567,822	490,645	0.03
Delta Electronics Inc	TWD	163,000	871,764	826,559	0.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Taiwan (continued)					
E.Sun Financial Holding Co Ltd	TWD	3,689,958	2,142,069	3,088,875	0.18
Elan Microelectronics Corp	TWD	231,100	516,333	541,673	0.03
Eva Airways Corp	TWD	503,000	257,413	242,111	0.01
Far Eastern Department Stores Ltd	TWD	1,326,000	794,281	960,576	0.06
Far Eastern New Century Corp	TWD	1,433,000	1,476,281	1,545,598	0.09
Farglory Land Development Co Ltd	TWD	610,964	761,753	811,419	0.05
First Financial Holding Co Ltd	TWD	7,583,726	4,722,990	5,567,023	0.33
FLEXium Interconnect Inc	TWD	554,000	1,702,266	1,537,526	0.09
Formosa Chemicals & Fibre Corp	TWD	1,470,000	5,307,514	4,874,837	0.29
Formosa Plastics Corp	TWD	424,160	1,342,833	1,563,654	0.09
Formosa Taffeta Co Ltd	TWD	1,163,000	1,364,251	1,464,071	0.09
Fubon Financial Holding Co Ltd	TWD	908,727	1,431,923	1,341,462	0.08
Great Wall Enterprise Co Ltd	TWD	618,660	748,040	795,746	0.05
Hon Hai Precision Industry Co Ltd	TWD	2,441,151	7,685,198	6,083,327	0.36
King Yuan Electronics Co Ltd	TWD	600,000	542,664	517,716	0.03
Largan Precision Co Ltd	TWD	12,000	1,825,439	1,489,399	0.09
Lite-On Technology Corp	TWD	2,921,590	3,857,494	4,279,925	0.25
MediaTek Inc	TWD	122,000	1,166,703	1,233,375	0.07
Mega Financial Holding Co Ltd	TWD	2,484,927	2,120,625	2,472,166	0.15
Namchow Holdings Co Ltd	TWD	161,000	301,908	288,208	0.02
Nan Ya Plastics Corp	TWD	263,400	662,474	666,567	0.04
Novatek Microelectronics Corp	TWD	606,350	3,463,597	3,377,342	0.20
Phison Electronics Corp	TWD	172,000	1,747,084	1,567,186	0.09
Pou Chen Corp	TWD	3,423,591	4,252,368	4,243,734	0.25
Powertech Technology Inc	TWD	1,490,000	4,070,821	3,645,905	0.22
Primax Electronics Ltd	TWD	635,000	1,424,744	1,106,055	0.07
Realtek Semiconductor Corp	TWD	581,000	3,623,605	4,274,328	0.25
Shinkong Synthetic Fibers Corp	TWD	1,131,000	355,116	506,154	0.03
Simplo Technology Co Ltd	TWD	41,000	225,374	330,672	0.02
SinoPac Financial Holdings Co Ltd	TWD	11,293,875	3,745,175	4,745,249	0.28
Sitronix Technology Corp	TWD	47,000	175,117	196,719	0.01
Synemold Enterprise Corp	TWD	72,000	188,676	194,723	0.01
Synnex Technology International Corp	TWD	1,836,000	2,329,525	2,305,382	0.14
Taichung Commercial Bank Co Ltd	TWD	610,000	213,947	245,497	0.01
Taishin Financial Holding Co Ltd	TWD	10,110,352	4,233,451	4,654,873	0.28
Taiwan Cement Corp	TWD	1,950,400	2,208,427	2,891,737	0.17
Taiwan Mobile Co Ltd	TWD	747,000	2,624,124	2,946,200	0.17
Taiwan Semiconductor Manufacturing Co Ltd	TWD	7,892,403	52,639,119	60,731,316	3.59
Taiwan Shin Kong Security Co Ltd	TWD	357,820	457,161	438,930	0.03
Taiwan Styrene Monomer	TWD	277,000	219,115	218,946	0.01
Teco Electric and Machinery Co Ltd	TWD	2,601,000	2,193,166	1,909,329	0.11
Tripod Technology Corp	TWD	1,002,000	2,794,440	3,548,673	0.21
Unimicron Technology Corp	TWD	1,436,000	1,738,791	1,629,743	0.10
United Integrated Services Co Ltd	TWD	115,960	272,397	567,489	0.03
Walsin Lihwa Corp	TWD	3,122,000	2,035,523	1,477,596	0.09
Yuanta Financial Holding Co Ltd	TWD	8,540,000	4,249,802	5,127,932	0.30
Zhen Ding Technology Holding Ltd	TWD	1,176,000	3,605,127	3,763,563	0.22
Total Taiwan			169,373,849	179,849,658	10.63

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
Thailand					
Advanced Info Service PCL	THB	866,900	5,331,667	6,162,361	0.36
Bangkok Bank PCL	THB	127,800	784,218	829,288	0.05
Charoen Pokphand Foods PCL–NVDR	THB	1,030,000	944,774	948,806	0.06
CP ALL PCL	THB	1,709,700	4,338,367	4,794,463	0.28
Esso Thailand PCL	THB	6,076,300	2,899,353	2,139,856	0.13
GFPT PCL	THB	505,300	195,096	278,457	0.02
Home Product Center PCL	THB	878,800	409,507	501,476	0.03
Kasikornbank PCL	THB	12,761	69,638	78,853	0.01
Kiatnakin Bank PCL	THB	166,500	375,931	377,329	0.02
Major Cineplex Group PCL	THB	409,300	343,599	390,382	0.02
Major Cineplex Group PCL–NVDR	THB	549,300	528,477	523,910	0.03
PTT Exploration & Production PCL	THB	1,186,400	4,121,436	5,222,597	0.31
PTT Global Chemical PCL	THB	2,033,700	4,909,247	4,244,128	0.25
PTT PCL	THB	5,582,440	7,390,006	8,874,018	0.52
Quality Houses PCL	THB	27,296,900	2,652,141	2,759,286	0.16
Siam Cement PCL	THB	138,700	2,060,558	2,134,716	0.13
Tesco Lotus Retail Growth Freehold & Leasehold Property Fund	THB	296,200	157,389	219,246	0.01
Thai Union Group PCL–NVDR	THB	3,694,600	2,188,870	2,204,652	0.13
TTW PCL	THB	950,900	379,740	440,296	0.03
Total Thailand			40,080,014	43,124,120	2.55
Turkey					
BIM Birlesik Magazalar AS	TRY	146,205	2,787,539	2,013,352	0.12
Eregli Demir ve Celik Fabrikalari TAS	TRY	302,854	645,255	412,078	0.02
Ford Otomotiv Sanayi AS	TRY	188,857	2,394,594	2,040,727	0.12
KOC Holding AS	TRY	442,906	1,991,383	1,343,114	0.08
TAV Havalimanlari Holding AS	TRY	137,325	636,076	641,040	0.04
Tupras Turkiye Petrol Rafinerileri AS	TRY	101,032	2,375,729	2,008,762	0.12
Turkcell Iletisim Hizmetleri AS	TRY	843,607	1,955,352	1,866,903	0.11
Turkiye Sise ve Cam Fabrikalari AS	TRY	1,710,038	2,020,965	1,534,422	0.09
Total Turkey			14,806,893	11,860,398	0.70
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC	AED	1,787,561	3,639,438	4,039,246	0.24
Aldar Properties PJSC	AED	5,230,133	3,085,537	2,691,137	0.16
Dubai Islamic Bank PJSC	AED	1,725,935	2,445,042	2,410,478	0.14
Emirates Telecommunications Group Co PJSC	AED	153,896	733,810	698,851	0.04
Total United Arab Emirates			9,903,827	9,839,712	0.58

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.54% (continued)					
United States					
Kolon Tissuegene Inc	KRW	26,642	879,665	184,820	0.01
Yum China Holdings Inc	USD	169,095	7,329,268	7,812,189	0.46
Total United States			8,208,933	7,997,009	0.47
Total Common and Preferred Stocks			1,591,835,056	1,650,021,082	97.54
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			1,591,835,056	1,650,021,082	97.54
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Hong Kong					
China Com Rich Rene Ene Invest**	HKD	480,000	433,473	0	0.00
Total Hong Kong			433,473	0	0.00
Total Common and Preferred Stocks			433,473	0	0.00
Total Other transferable securities			433,473	0	0.00
TOTAL INVESTMENTS			1,592,268,529	1,650,021,082	97.54
Derivatives					
Futures Contracts – 0.07%					
Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 20/09/19	USD	592	31,180,640	1,098,375	0.07
Unrealised Gain on Futures Contracts			31,180,640	1,098,375	0.07
Total Futures Contracts			31,180,640	1,098,375	0.07
Other Net Assets/(Liabilities)				40,508,969	2.39
TOTAL NET ASSETS				1,691,628,426	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 360,905 held as cash at Goldman Sachs & Co.

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

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

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Corporate Bonds - 0.00%					
Brazil					
Vale SA, zero coupon, perpetual *	BRL	8,920	3,184	0	0.00
Total Brazil			3,184	0	0.00
Total Corporate Bonds			3,184	0	0.00
Common and Preferred Stocks - 98.99%					
Argentina					
Banco Macro SA-ADR	USD	9,700	647,913	706,645	0.03
Bbva Argentina SA-ADR	USD	26,400	295,281	298,848	0.01
Globant SA	USD	3,500	364,797	353,675	0.02
Grupo Financiero Galicia SA-ADR	USD	15,300	524,198	543,150	0.03
Pampa Energia SA-ADR	USD	9,700	321,471	336,299	0.02
Transportadora de Gas del Sur SA-ADR	USD	27,000	397,308	390,420	0.02
YPF SA-ADR	USD	10,765	195,105	196,031	0.01
Total Argentina			2,746,073	2,825,068	0.14
Bermuda					
China Oriental Group Co Ltd	HKD	1,734,000	1,127,287	1,014,321	0.05
Yuexiu Transport Infrastructure Ltd	HKD	1,108,000	843,580	904,837	0.05
Total Bermuda			1,970,867	1,919,158	0.10
Brazil					
Ambev SA-ADR	USD	1,969,246	13,140,130	9,196,379	0.47
Atacadao Distribuicao Comercio e Industria Ltda	BRL	215,600	947,913	1,237,577	0.06
B3 SA - Brasil Bolsa Balcao	BRL	326,500	2,425,157	3,191,184	0.16
Banco Bradesco SA	BRL	268,567	1,925,260	2,343,957	0.12
Banco Bradesco SA-ADR	USD	1,732,587	14,073,097	17,014,004	0.87
Banco Bradesco SA-Preferred Stock	BRL	90,600	683,457	892,136	0.05
Banco BTG Pactual SA	BRL	267,620	2,570,857	3,552,765	0.18
Banco do Brasil SA	BRL	433,007	5,257,062	6,094,060	0.31
Banco Santander Brasil SA	BRL	487,311	4,904,906	5,780,115	0.30
BB Seguridade Participacoes SA	BRL	272,442	2,498,625	2,301,716	0.12
Braskem SA-Preferred Stock	BRL	211,502	1,320,628	1,933,105	0.10
Cia Brasileira de Distribuicao-Preferred Stock	BRL	9,200	217,752	227,273	0.01
Cia de Saneamento Basico do Estado de Sao Paulo-ADR	USD	357,089	3,257,870	4,345,773	0.22
Cia de Transmissao de Energia Eletrica Paulista-Preferred Stock	BRL	133,600	628,564	862,397	0.04
Cosan SA Industria e Comercio	BRL	210,100	2,534,414	2,529,872	0.13
EcoRodovias Infraestrutura e Logistica SA	BRL	773,500	2,345,352	2,171,568	0.11
EDP - Energias do Brasil SA	BRL	131,288	499,409	647,422	0.03
Engie Brasil Energia SA	BRL	372,950	3,110,185	4,230,007	0.22
Estacio Participacoes SA	BRL	114,340	688,145	865,161	0.04
Grendene SA	BRL	150,000	454,398	305,272	0.02
IRB Brasil Resseguros S/A	BRL	199,000	2,575,568	5,114,346	0.26
Itau Unibanco Holding SA-ADR	USD	2,129,752	17,749,600	20,062,264	1.03
Itausa - Investimentos Itau SA-Preferred Stock	BRL	2,762,304	7,746,356	9,290,204	0.48

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Brazil (continued)					
JBS SA	BRL	588,817	1,693,491	3,260,067	0.17
Lojas Renner SA	BRL	98,948	936,539	1,217,539	0.06
Mahle-Metal Leve SA	BRL	94,500	598,631	609,510	0.03
MRV Engenharia e Participacoes SA	BRL	68,591	169,758	350,234	0.02
Petroleo Brasileiro SA	BRL	616,184	3,197,519	4,826,385	0.25
Petroleo Brasileiro SA-ADR	USD	535,700	11,641,250	8,340,849	0.43
Qualicorp Consultoria e Corretora de Seguros SA	BRL	77,011	581,910	461,546	0.02
Sao Martinho SA	BRL	273,950	1,330,408	1,439,566	0.07
Ser Educacional SA	BRL	76,000	401,688	492,766	0.03
SLC Agricola SA	BRL	258,800	1,612,495	1,193,168	0.06
Smiles Fidelidade SA	BRL	40,802	453,256	447,128	0.02
Sul America SA	BRL	243,405	1,286,095	2,382,831	0.12
Telefonica Brasil SA-ADR	USD	80,257	1,954,682	1,044,946	0.05
TIM Participacoes SA	BRL	266,300	1,214,195	808,075	0.04
Transmissora Alianca de Energia Eletrica SA	BRL	193,786	1,555,392	1,373,261	0.07
Tupy SA	BRL	369,500	1,762,716	2,013,973	0.10
Vale SA	BRL	181,600	1,979,733	2,455,354	0.13
Vale SA-ADR	USD	837,542	15,578,490	11,256,564	0.58
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	BRL	49,000	213,969	197,910	0.01
Total Brazil			139,716,922	148,360,229	7.59
British Virgin Islands					
Hollysys Automation Technologies Ltd	USD	59,900	1,221,964	1,138,100	0.06
Total British Virgin Islands			1,221,964	1,138,100	0.06
Cayman Islands					
Alchip Technologies Ltd	TWD	238,000	728,501	709,567	0.04
Baozun Inc Spn ADR-ADR	USD	69,900	2,977,465	3,485,214	0.18
Bosideng International Holdings Ltd	HKD	3,534,000	542,125	981,604	0.05
China Metal Recycling Holdings Ltd*	HKD	1,608,600	1,626,967	0	0.00
Chlitina Holding Ltd	TWD	124,000	983,713	1,067,950	0.05
Future Land Development Holdings Ltd	HKD	3,266,000	2,380,278	4,297,533	0.22
Haitian International Holdings Ltd	HKD	177,000	367,285	367,480	0.02
Momo Inc-ADR	USD	31,300	1,129,767	1,120,540	0.06
Nexteer Automotive Group Ltd	HKD	783,000	1,203,696	974,177	0.05
Shui On Land Ltd	HKD	739,000	197,125	171,212	0.01
TAL Education Group-ADR	USD	130,028	1,887,940	4,954,067	0.25
Vipshop Holdings Ltd-ADR	USD	127,500	1,054,132	1,100,325	0.05
Xtep International Holdings Ltd	HKD	1,249,500	619,703	753,299	0.04
Total Cayman Islands			15,698,697	19,982,968	1.02
Chile					
AES Gener SA	CLP	1,845,334	547,081	506,240	0.03
Aguas Andinas SA	CLP	1,692,804	1,110,838	997,307	0.05
Banco de Chile	CLP	17,423,067	2,049,332	2,563,612	0.13
Banco de Credito e Inversiones SA	CLP	9,975	538,164	686,842	0.04

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Chile (continued)					
Banco Santander Chile-ADR	USD	33,323	935,872	997,024	0.05
Cencosud SA	CLP	721,501	1,840,708	1,413,353	0.07
Cia Cervecerias Unidas SA-ADR	USD	87,060	2,333,081	2,459,445	0.13
Colbun SA	CLP	5,372,231	1,212,471	1,107,758	0.06
Embotelladora Andina SA-Preferred Stock	CLP	402,411	1,673,494	1,450,268	0.07
Enel Americas SA-ADR	USD	530,828	4,899,102	4,708,444	0.24
Enel Chile SA	CLP	8,267,414	927,754	784,184	0.04
Engie Energia Chile SA	CLP	190,221	305,065	349,932	0.02
Inversiones La Construccion SA	CLP	27,987	468,356	466,663	0.02
Total Chile			18,841,318	18,491,072	0.95
China					
3SBio Inc	HKD	197,000	385,938	338,399	0.02
AAC Technologies Holdings Inc	HKD	94,036	826,199	533,824	0.03
Agricultural Bank of China Ltd	HKD	3,265,000	1,572,700	1,366,598	0.07
Air China Ltd	HKD	3,412,000	3,569,961	3,441,480	0.18
Alibaba Group Holding Ltd-ADR	USD	479,025	53,759,978	81,170,786	4.15
Angang Steel Co Ltd	HKD	760,800	471,532	346,681	0.02
Angang Steel Co Ltd	CNY	4,056,743	2,742,890	2,237,023	0.11
Anhui Conch Cement Co Ltd	HKD	1,140,000	4,554,573	7,142,784	0.37
Anhui Conch Cement Co Ltd	CNY	60,600	365,978	365,910	0.02
Anhui Expressway Co Ltd	HKD	402,000	336,715	247,503	0.01
Anhui Gujing Distillery Co Ltd	HKD	75,200	619,123	651,653	0.03
ANTA Sports Products Ltd	HKD	654,437	2,097,690	4,494,150	0.23
Autohome Inc-ADR	USD	54,200	4,251,795	4,640,604	0.24
BAIC Motor Corp Ltd	HKD	1,018,000	1,144,403	638,490	0.03
Baidu Inc-ADR	USD	79,023	15,104,085	9,274,139	0.47
Bank of China Ltd	HKD	34,933,809	16,465,071	14,756,041	0.75
Bank of Communications Co Ltd	HKD	5,916,000	4,743,177	4,490,481	0.23
Bank of Jiangsu Co Ltd	CNY	1,942,800	2,083,212	2,052,194	0.10
Bank of Nanjing Co Ltd	CNY	2,388,000	3,004,433	2,869,908	0.15
Bank of Shanghai Co Ltd	CNY	2,114,139	3,685,130	3,645,067	0.19
Beijing Capital International Airport Co Ltd	HKD	964,000	654,579	845,235	0.04
BYD Electronic International Co Ltd	HKD	1,521,500	2,179,725	2,173,432	0.11
China Aoyuan Property Group Ltd	HKD	646,000	123,191	907,914	0.05
China Construction Bank Corp	HKD	38,514,122	31,590,812	33,177,605	1.70
China Everbright Bank Co Ltd	HKD	1,525,000	757,710	698,816	0.04
China Evergrande Group	HKD	1,686,072	2,752,700	4,726,397	0.24
China Galaxy Securities Co Ltd	HKD	3,288,500	2,333,898	1,948,897	0.10
China Huarong Asset Management Co Ltd	HKD	4,565,000	2,070,538	794,675	0.04
China Lesso Group Holdings Ltd	HKD	1,974,366	1,423,823	1,587,074	0.08
China Life Insurance Co Ltd	HKD	1,557,830	4,720,948	3,836,499	0.20
China Lilang Ltd	HKD	339,794	401,271	312,284	0.02
China Medical System Holdings Ltd	HKD	607,000	1,030,496	556,303	0.03
China Mengniu Dairy Co Ltd	HKD	16,141	39,745	62,498	0.00
China Merchants Bank Co Ltd	HKD	2,191,977	5,886,889	10,928,321	0.56
China Merchants Shekou Industrial Zone Holdings Co Ltd	CNY	808,874	2,678,885	2,459,693	0.13
China National Building Material Co Ltd	HKD	5,814,000	5,522,490	5,097,715	0.26

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
China (continued)					
China Pacific Insurance Group Co Ltd	HKD	295,200	1,195,908	1,154,350	0.06
China Petroleum & Chemical Corp	HKD	13,627,200	11,619,080	9,262,135	0.47
China Railway Construction Corp Ltd	HKD	652,000	862,577	799,509	0.04
China Railway Group Ltd	HKD	4,957,000	4,773,288	3,768,906	0.19
China Reinsurance Group Corp	HKD	1,702,000	372,429	302,820	0.02
China Resources Pharmaceutical Group Ltd	HKD	892,000	1,282,756	1,005,891	0.05
China Resources Sanjiu Medical & Pharmaceutical Co Ltd	CNY	124,300	521,276	530,622	0.03
China Shenhua Energy Co Ltd	HKD	2,761,000	8,093,871	5,781,755	0.30
China Shenhua Energy Co Ltd	CNY	76,600	225,697	227,136	0.01
China Shineway Pharmaceutical Group Ltd	HKD	472,000	945,497	427,745	0.02
China Southern Airlines Co Ltd	HKD	564,000	536,909	392,724	0.02
China State Construction Engineering Corp Ltd	CNY	3,310,534	2,836,048	2,769,616	0.14
China Suntien Green Energy Corp Ltd	HKD	799,000	225,557	210,680	0.01
China Telecom Corp Ltd	HKD	12,428,000	6,312,810	6,251,781	0.32
China Vanke Co Ltd	HKD	352,900	1,064,630	1,323,516	0.07
Chongqing Rural Commercial Bank Co Ltd	HKD	2,436,000	1,350,444	1,325,184	0.07
CNOOC Ltd	HKD	8,629,319	16,080,617	14,756,826	0.75
Consun Pharmaceutical Group Ltd	HKD	168,000	168,156	115,046	0.01
COSCO SHIPPING Energy Transportation Co Ltd	HKD	1,228,000	675,028	726,190	0.04
Country Garden Holdings Co Ltd	HKD	3,493,318	3,282,585	5,312,079	0.27
CSPC Pharmaceutical Group Ltd	HKD	2,028,000	2,993,160	3,270,758	0.17
Ctrip.com International Ltd-ADR	USD	86,397	3,921,137	3,188,913	0.16
Daqin Railway Co Ltd	CNY	3,130,165	4,301,190	3,684,422	0.19
Fosun International Ltd	HKD	2,788,686	4,889,740	3,705,160	0.19
Geely Automobile Holdings Ltd	HKD	2,260,908	2,036,991	3,866,334	0.20
Gemdale Corp	CNY	694,156	1,236,899	1,204,901	0.06
Great Wall Motor Co Ltd	HKD	526,000	460,906	376,364	0.02
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd	CNY	49,300	286,575	293,878	0.01
Guangzhou R&F Properties Co Ltd	HKD	2,015,200	3,008,225	3,874,343	0.20
Haier Smart Home Co Ltd	CNY	110,613	291,196	278,263	0.01
Haitong Securities Co Ltd	HKD	206,000	275,148	230,984	0.01
Hengan International Group Co Ltd	HKD	665,500	5,889,237	4,893,821	0.25
Huadian Power International Corp Ltd	HKD	854,000	356,184	337,774	0.02
Huatai Securities Co Ltd	HKD	97,105	167,687	167,052	0.01
Huaxin Cement Co Ltd	USD	1,204,560	1,677,114	2,792,170	0.14
Huayu Automotive Systems Co Ltd	CNY	409,446	1,307,567	1,286,779	0.07
Industrial & Commercial Bank of China Ltd	HKD	27,998,000	20,043,791	20,427,341	1.05
Inner Mongolia Yitai Coal Co Ltd	USD	419,022	506,764	454,220	0.02
JD.com Inc-ADR	USD	225,954	6,314,293	6,844,147	0.35
Jiangsu Expressway Co Ltd	HKD	2,056,000	2,704,972	2,926,428	0.15
Kasen International Holdings Ltd	HKD	337,000	248,779	246,307	0.01
Kweichow Moutai Co Ltd	CNY	4,600	649,719	658,577	0.03
Lao Feng Xiang Co Ltd	USD	116,793	511,562	409,243	0.02
LexinFintech Holdings Ltd-ADR	USD	58,000	772,820	647,280	0.03
Logan Property Holdings Co Ltd	HKD	2,372,000	1,936,887	3,837,706	0.20
Lonking Holdings Ltd	HKD	4,034,000	937,100	1,074,012	0.05
Luye Pharma Group Ltd	HKD	478,000	412,474	346,301	0.02
Luzhou Laojiao Co Ltd	CNY	146,900	1,603,750	1,727,619	0.09
Maanshan Iron & Steel Co Ltd	HKD	980,000	504,561	388,864	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
China (continued)					
NetEase Inc-ADR	USD	39,649	7,903,192	10,141,025	0.52
New Oriental Education & Technology Group Inc-ADR	USD	9,400	840,358	907,852	0.05
PetroChina Co Ltd	HKD	2,906,000	3,289,682	1,603,182	0.08
PICC Property & Casualty Co Ltd	HKD	4,137,849	4,174,540	4,464,905	0.23
Ping An Insurance Group Co of China Ltd	HKD	2,300,000	16,254,053	27,614,720	1.41
Postal Savings Bank of China Co Ltd	HKD	900,000	559,361	534,528	0.03
Qudian Inc-ADR	USD	57,700	474,098	432,750	0.02
Real Gold Mining Ltd*	HKD	1,256,500	2,040,034	0	0.00
SDIC Power Holdings Co Ltd	CNY	485,000	503,549	548,298	0.03
Shanghai Bailian Group Co Ltd	USD	115,307	196,365	115,422	0.01
Shanghai Mechanical and Electrical Industry Co Ltd	USD	316,308	574,332	538,989	0.03
Shanghai Pharmaceuticals Holding Co Ltd	HKD	201,700	531,506	396,558	0.02
Shenzhen Expressway Co Ltd	HKD	1,749,000	1,652,691	2,102,158	0.11
Shenzhou International Group Holdings Ltd	HKD	352,400	2,927,581	4,844,513	0.25
Sihuan Pharmaceutical Holdings Group Ltd	HKD	7,889,000	2,559,205	1,777,234	0.09
Sinopec Engineering Group Co Ltd	HKD	1,520,500	1,447,966	1,288,411	0.07
Sinopec Shanghai Petrochemical Co Ltd	HKD	3,864,000	1,754,870	1,533,235	0.08
Sinopharm Group Co Ltd	HKD	1,195,600	5,258,581	4,208,512	0.22
Sunac China Holdings Ltd	HKD	155,445	679,597	764,043	0.04
Tencent Holdings Ltd	HKD	2,101,700	32,731,366	94,855,606	4.85
Tian Ge Interactive Holdings Ltd	HKD	669,000	538,946	160,132	0.01
Tianneng Power International Ltd	HKD	1,820,000	1,879,113	1,465,318	0.07
Trony Solar Holdings Co Ltd*	HKD	639,000	327,207	0	0.00
Uni-President China Holdings Ltd	HKD	725,000	876,799	807,360	0.04
Want Want China Holdings Ltd	HKD	4,305,000	3,507,975	3,499,104	0.18
Weichai Power Co Ltd	HKD	1,964,400	1,944,452	3,319,050	0.17
Weichai Power Co Ltd	CNY	2,016,934	2,682,739	3,606,594	0.18
Weifu High-Technology Group Co Ltd	CNY	367,768	1,279,253	993,129	0.05
West China Cement Ltd	HKD	1,882,000	315,447	289,075	0.01
Xinhua Winshare Publishing and Media Co Ltd	HKD	251,925	256,682	178,323	0.01
YY Inc-ADR	USD	12,102	668,436	843,388	0.04
Zhongsheng Group Holdings Ltd	HKD	656,500	757,214	1,827,696	0.09
ZTE Corp	HKD	351,600	1,189,633	1,014,858	0.05
Total China			421,200,697	521,377,513	26.68
Colombia					
Almacenes Exito SA	COP	86,939	400,246	452,181	0.02
Bancolombia SA-ADR	USD	25,222	1,468,929	1,287,331	0.07
Ecopetrol SA-ADR	USD	120,800	1,506,598	2,209,432	0.11
Interconexion Electrica SA ESP	COP	95,998	474,594	534,619	0.03
Total Colombia			3,850,367	4,483,563	0.23
Cyprus					
TCS Group Holding PLC-GDR	USD	21,752	416,909	426,339	0.02
Total Cyprus			416,909	426,339	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Czech Republic					
Komerční banka A/S	CZK	26,777	1,159,013	1,067,827	0.06
Moneta Money Bank AS	CZK	466,028	1,623,053	1,597,726	0.08
Total Czech Republic			2,782,066	2,665,553	0.14
Egypt					
Egyptian Financial Group-Hermes Holding Co	EGP	820,348	876,521	840,248	0.04
ElSewedy Electric Co	EGP	928,922	1,236,955	795,106	0.04
Telecom Egypt Co	EGP	223,256	236,987	185,746	0.01
Total Egypt			2,350,463	1,821,100	0.09
Greece					
Hellenic Telecommunications Organization SA	EUR	78,914	1,029,342	1,168,275	0.06
JUMBO SA	EUR	49,934	626,447	966,703	0.05
Motor Oil Hellas Corinth Refineries SA	EUR	11,672	134,013	299,072	0.02
Mytilineos Holdings SA	EUR	19,576	222,065	226,275	0.01
OPAP SA	EUR	295,593	3,439,601	3,315,721	0.17
Total Greece			5,451,468	5,976,046	0.31
Hong Kong					
Anxin-China Holdings Ltd*	HKD	1,052,000	216,542	0	0.00
China Agri-Industries Holdings Ltd	HKD	1,265,000	472,045	406,419	0.02
China Everbright Ltd	HKD	1,420,000	3,375,237	2,097,510	0.11
China Jinmao Holdings Group Ltd	HKD	816,000	198,567	496,128	0.02
China Lumena New Materials Corp*	HKD	2,141,700	814,181	0	0.00
China Mobile Ltd	HKD	2,597,346	26,437,554	23,654,550	1.21
China Overseas Land & Investment Ltd	HKD	572,000	1,629,793	2,108,621	0.11
China Power International Development Ltd	HKD	1,235,000	297,731	301,933	0.02
China Resources Cement Holdings Ltd	HKD	3,586,000	2,530,902	3,474,691	0.18
China Resources Land Ltd	HKD	860,000	3,064,041	3,786,752	0.19
China Resources Power Holdings Co Ltd	HKD	1,900,518	3,991,288	2,773,236	0.14
China Traditional Chinese Medicine Holdings Co Ltd	HKD	1,540,000	1,386,467	749,056	0.04
CITIC Ltd	HKD	2,684,000	4,071,221	3,868,396	0.20
Far East Horizon Ltd	HKD	2,909,000	2,753,400	2,975,092	0.15
Hua Hong Semiconductor Ltd	HKD	831,000	1,258,958	1,608,284	0.08
Huabao International Holdings Ltd	HKD	588,232	386,493	248,469	0.01
Shanghai Industrial Holdings Ltd	HKD	500,000	1,564,154	1,084,160	0.06
Shimao Property Holdings Ltd	HKD	1,424,000	3,007,152	4,338,074	0.22
Sino Biopharmaceutical Ltd	HKD	1,910,202	1,090,802	1,953,602	0.10
Sinotruk Hong Kong Ltd	HKD	1,610,500	2,823,907	2,787,067	0.14
SITC International Holdings Co Ltd	HKD	392,953	204,336	400,372	0.02
SSY Group Ltd	HKD	1,002,000	1,146,988	905,487	0.05
Sun Art Retail Group Ltd	HKD	1,567,000	1,747,618	1,484,262	0.08
Tianjin Development Holdings Ltd	HKD	194,542	127,013	62,502	0.00
Yuexiu Property Co Ltd	HKD	10,416,000	2,080,421	2,359,849	0.12
Total Hong Kong			66,676,811	63,924,512	3.27

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Hungary					
Magyar Telekom Telecommunications PLC	HUF	299,958	526,907	445,543	0.02
MOL Hungarian Oil & Gas PLC	HUF	371,129	4,215,533	4,127,230	0.21
OTP Bank Nyrt	HUF	31,810	761,741	1,268,205	0.07
Total Hungary			5,504,181	5,840,978	0.30
India					
Adani Gas Ltd	INR	71,702	28,322	176,691	0.01
Aurobindo Pharma Ltd	INR	86,801	579,152	764,613	0.04
Axis Bank Ltd	INR	334,845	3,159,533	3,922,189	0.20
Bajaj Auto Ltd	INR	40,144	1,354,723	1,644,114	0.08
Bharat Heavy Electricals Ltd	INR	1,152,237	1,182,198	1,221,052	0.06
Bharat Petroleum Corp Ltd	INR	931,677	4,693,103	5,296,971	0.27
Bharti Infratel Ltd	INR	121,006	679,965	468,142	0.02
Biocon Ltd	INR	351,720	582,315	1,276,643	0.07
Britannia Industries Ltd	INR	13,234	145,323	526,024	0.03
Coal India Ltd	INR	878,844	3,294,238	3,231,330	0.17
Colgate-Palmolive India Ltd	INR	30,716	307,593	501,806	0.03
Dabur India Ltd	INR	520,940	1,775,786	3,022,512	0.15
DCM Shriram Ltd	INR	26,607	198,890	216,741	0.01
Divi's Laboratories Ltd	INR	160,317	2,742,551	3,708,931	0.19
Dr Reddy's Laboratories Ltd	INR	124,578	4,989,958	4,602,948	0.24
GAIL India Ltd	INR	1,084,782	5,050,867	4,902,361	0.25
Glenmark Pharmaceuticals Ltd	INR	328,617	3,047,680	2,110,642	0.11
Gujarat Narmada Valley Fertilizers & Chemicals Ltd	INR	41,923	204,651	142,026	0.01
HCL Technologies Ltd	INR	431,745	3,818,437	6,659,046	0.34
Hero MotoCorp Ltd	INR	34,914	1,424,307	1,305,719	0.07
Hindalco Industries Ltd	INR	823,102	2,025,943	2,468,918	0.13
Hindustan Petroleum Corp Ltd	INR	222,661	749,144	935,610	0.05
Hindustan Unilever Ltd	INR	119,744	2,167,772	3,101,001	0.16
Hindustan Zinc Ltd	INR	622,408	2,326,926	2,201,004	0.11
Housing Development Finance Corp Ltd	INR	458,386	8,327,244	14,556,922	0.74
ICICI Bank Ltd	INR	202,352	1,094,851	1,281,345	0.07
Indiabulls Housing Finance Ltd	INR	168,124	1,080,100	1,480,120	0.08
Indian Oil Corp Ltd	INR	1,271,608	3,470,324	2,871,952	0.15
Indraprastha Gas Ltd	INR	310,751	502,401	1,416,505	0.07
Info Edge India Ltd	INR	16,159	344,827	526,047	0.03
Infosys Ltd-ADR	USD	1,550,762	12,569,263	16,593,153	0.85
Ipeca Laboratories Ltd	INR	78,142	902,124	1,038,931	0.05
IRB Infrastructure Developers Ltd	INR	495,263	1,721,643	688,070	0.04
ITC Ltd	INR	871,681	3,310,040	3,458,185	0.18
JSW Steel Ltd	INR	1,056,646	3,340,882	4,234,085	0.22
Jubilant Life Sciences Ltd	INR	61,301	671,094	454,779	0.02
Just Dial Ltd	INR	199,193	1,429,452	2,195,589	0.11
Karnataka Bank Ltd	INR	237,525	466,561	357,522	0.02
Kaveri Seed Co Ltd	INR	32,673	216,595	218,254	0.01
Kpit Technologies Ltd	INR	741,380	962,491	1,039,130	0.05
KPIT Technologies Ltd	INR	609,339	1,307,815	761,812	0.04
LIC Housing Finance Ltd	INR	30,076	227,764	241,928	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
India (continued)					
Mahanagar Gas Ltd	INR	57,559	687,430	708,569	0.04
Mahindra & Mahindra Ltd	INR	294,010	3,808,001	2,791,343	0.14
Mangalore Refinery & Petrochemicals Ltd	INR	618,426	1,259,556	541,131	0.03
Marico Ltd	INR	440,734	1,788,709	2,365,926	0.12
Muthoot Finance Ltd	INR	365,016	2,677,022	3,409,689	0.17
Nestle India Ltd	INR	13,858	2,036,617	2,391,580	0.12
NHPC Ltd	INR	2,317,775	971,609	832,724	0.04
NMDC Ltd	INR	2,144,461	3,577,661	3,508,991	0.18
Oil & Natural Gas Corp Ltd	INR	1,799,175	4,479,430	4,372,339	0.22
Oil India Ltd	INR	140,468	390,630	362,222	0.02
Petronet LNG Ltd	INR	312,114	992,216	1,108,242	0.06
Power Finance Corp Ltd	INR	713,245	1,234,129	1,386,657	0.07
Power Grid Corp of India Ltd	INR	1,729,514	5,278,282	5,183,969	0.27
Rajesh Exports Ltd	INR	64,385	703,414	673,814	0.03
Reliance Industries Ltd	INR	844,439	8,998,379	15,329,637	0.78
Rural Electrification Corp Ltd	INR	850,168	1,882,096	2,029,737	0.10
Tata Chemicals Ltd	INR	147,869	1,547,873	1,342,287	0.07
Tata Consultancy Services Ltd	INR	307,123	5,067,783	9,909,447	0.51
Tech Mahindra Ltd	INR	158,151	1,304,765	1,618,913	0.08
Torrent Power Ltd	INR	538,477	1,962,774	2,194,395	0.11
United Breweries Ltd	INR	20,108	377,830	390,056	0.02
Vedanta Ltd	INR	1,034,986	3,115,242	2,614,173	0.13
Welspun India Ltd	INR	311,709	278,707	259,202	0.01
Wipro Ltd	INR	754,221	2,595,390	3,064,851	0.16
Total India			145,490,393	176,211,257	9.02
Indonesia					
Adaro Energy Tbk PT	IDR	9,111,200	1,023,993	877,100	0.05
Astra International Tbk PT	IDR	13,345,000	7,789,440	7,037,356	0.36
Bank Central Asia Tbk PT	IDR	1,629,300	1,585,633	3,456,964	0.18
Bank Mandiri Persero Tbk PT	IDR	2,586,100	1,449,900	1,469,011	0.08
Bank Negara Indonesia Persero Tbk PT	IDR	8,458,452	4,788,846	5,508,247	0.28
Bank Rakyat Indonesia Persero Tbk PT	IDR	32,173,000	5,888,233	9,929,165	0.51
Gudang Garam Tbk PT	IDR	243,000	1,312,745	1,322,288	0.07
Indofood CBP Sukses Makmur Tbk PT	IDR	1,386,300	721,474	995,997	0.05
Indofood Sukses Makmur Tbk PT	IDR	6,860,000	3,309,334	3,411,184	0.17
Matahari Department Store Tbk PT	IDR	260,900	303,974	63,713	0.00
Perusahaan Gas Negara Persero Tbk	IDR	10,463,300	1,699,430	1,562,737	0.08
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	IDR	916,015	134,155	72,620	0.00
Telekomunikasi Indonesia Persero Tbk PT	IDR	2,854,000	577,047	836,352	0.04
Telekomunikasi Indonesia Persero Tbk PT-ADR	USD	259,050	5,577,685	7,574,622	0.39
United Tractors Tbk PT	IDR	416,360	824,710	831,099	0.04
Wijaya Karya Persero Tbk PT	IDR	1,343,000	230,650	231,003	0.01
Total Indonesia			37,217,249	45,179,458	2.31

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Korea					
AfreecaTV Co Ltd	KRW	9,130	334,547	486,290	0.02
Bukwang Pharmaceutical Co Ltd	KRW	23,859	437,661	361,610	0.02
Cell Biotech Co Ltd	KRW	31,018	1,002,177	562,791	0.03
Celltrion Inc	KRW	9,534	1,806,346	1,696,823	0.09
Cheil Worldwide Inc	KRW	28,930	645,249	736,623	0.04
Chong Kun Dang Pharmaceutical Corp	KRW	14,749	1,554,178	1,177,723	0.06
CJ Corp	KRW	5,261	1,040,739	460,192	0.02
CJ Corp—Preferred Stock	KRW	789	136,492	25,055	0.00
CJ Hello Co Ltd	KRW	19,112	172,765	114,210	0.01
CJ O Shopping Co Ltd	KRW	20,869	4,501,839	3,199,076	0.16
Com2uSCorp	KRW	845	126,760	74,280	0.00
Coway Co Ltd	KRW	19,625	1,613,896	1,315,529	0.07
Dae Han Flour Mills Co Ltd	KRW	900	159,724	153,943	0.01
Daelim Industrial Co Ltd	KRW	9,706	819,191	966,691	0.05
Daesang Corp	KRW	15,375	368,552	322,906	0.02
Daewoong Co Ltd	KRW	20,638	342,500	304,749	0.02
Daishin Securities Co Ltd	KRW	106,373	1,199,301	1,275,942	0.07
DB Insurance Co Ltd	KRW	3,777	169,236	193,977	0.01
Dong A St Co Ltd	KRW	3,773	361,690	331,667	0.02
Dongjin Semicem Co Ltd	KRW	23,044	205,781	200,574	0.01
Dongsuh Cos Inc	KRW	11,043	199,816	184,106	0.01
Doosan Bobcat Inc	KRW	22,350	746,190	704,577	0.04
E-MART Inc	KRW	13,834	2,383,242	1,677,357	0.09
Grand Korea Leisure Co Ltd	KRW	39,116	1,051,756	694,477	0.04
Green Cross Corp	KRW	8,573	1,599,511	902,108	0.05
Green Cross Holdings Corp	KRW	20,174	657,238	379,142	0.02
GS Home Shopping Inc	KRW	9,338	1,602,531	1,391,824	0.07
Hankook Tire Co Ltd	KRW	19,768	791,495	600,924	0.03
Hanon Systems	KRW	17,057	173,935	172,099	0.01
Hansol Paper Co Ltd	KRW	11,720	207,543	148,701	0.01
HDC Holdings Co Ltd	KRW	24,621	636,067	323,049	0.02
Huchems Fine Chemical Corp	KRW	61,654	1,389,260	1,174,718	0.06
Hugel Inc	KRW	586	214,935	212,953	0.01
Huons Global Co Ltd	KRW	14,143	776,756	475,251	0.02
Hyundai Department Store Co Ltd	KRW	23,847	2,241,406	1,708,004	0.09
Hyundai Glovis Co Ltd	KRW	19,653	2,598,801	2,740,339	0.14
Hyundai Greenfood Co Ltd	KRW	24,758	309,414	280,890	0.01
Hyundai Home Shopping Network Corp	KRW	14,443	1,503,322	1,325,907	0.07
Hyundai Mobis Co Ltd	KRW	30,522	7,575,110	6,225,203	0.32
Hyundai Motor Co	KRW	45,547	6,675,684	5,522,522	0.28
Il Dong Pharmaceutical Co Ltd	KRW	12,170	227,042	208,165	0.01
Ilyang Pharmaceutical Co Ltd	KRW	19,152	582,572	425,453	0.02
Industrial Bank of Korea	KRW	122,965	1,531,714	1,496,261	0.08
Kangwon Land Inc	KRW	70,979	2,350,270	1,859,537	0.10
KB Financial Group Inc	KRW	205,479	8,192,795	8,159,366	0.42
Kia Motors Corp	KRW	197,295	9,155,628	7,518,278	0.38
Korea Investment Holdings Co Ltd	KRW	26,672	1,294,649	1,864,141	0.10
Korea Real Estate Investment & Trust Co Ltd	KRW	189,134	552,002	385,754	0.02
Korea Zinc Co Ltd	KRW	3,874	1,563,016	1,597,042	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Korea (continued)					
KT&G Corp	KRW	86,448	7,400,562	7,374,640	0.38
Kumho Petrochemical Co Ltd	KRW	21,070	1,753,098	1,777,351	0.09
LG Chem Ltd	KRW	16,085	4,933,514	4,938,408	0.25
LG Electronics Inc	KRW	92,334	5,962,254	6,341,390	0.32
LG Household & Health Care Ltd	KRW	817	783,414	929,044	0.05
LG Uplus Corp	KRW	270,869	3,642,732	3,401,551	0.17
Lotte Food Co Ltd	KRW	1,182	818,141	601,928	0.03
Megastudyedu Co Ltd	KRW	7,031	253,357	212,212	0.01
Meritz Securities Co Ltd	KRW	347,118	1,392,250	1,611,356	0.08
NAVER Corp	KRW	8,346	1,021,827	824,011	0.04
NH Investment & Securities Co Ltd	KRW	230,871	3,081,124	2,899,259	0.15
NHN Corp	KRW	6,807	504,106	455,706	0.02
Partron Co Ltd	KRW	78,393	981,109	1,205,106	0.06
POSCO	KRW	25,219	5,386,108	5,340,186	0.27
POSCO-ADR	USD	26,684	2,849,796	1,415,853	0.07
Samjin Pharmaceutical Co Ltd	KRW	25,283	1,051,116	656,900	0.03
Samsung Card Co Ltd	KRW	42,909	1,656,344	1,419,585	0.07
Samsung Electro-Mechanics Co Ltd	KRW	43,036	4,413,091	3,645,192	0.19
Samsung Electronics Co Ltd	KRW	1,765,303	42,375,212	71,856,615	3.68
Samsung Electronics Co Ltd-Preferred Stock	KRW	287,218	7,949,710	9,514,648	0.49
Samsung Fire & Marine Insurance Co Ltd	KRW	26,490	6,461,958	6,148,461	0.31
Samsung Securities Co Ltd	KRW	53,116	1,729,741	1,798,671	0.09
Seah Besteel Corp	KRW	6,180	202,748	98,482	0.00
SFA Engineering Corp	KRW	59,957	1,991,698	2,095,237	0.11
Shinhan Financial Group Co Ltd	KRW	237,261	9,487,622	9,226,189	0.47
Shinhan Financial Group Co Ltd-ADR	USD	10,511	376,229	408,668	0.02
Shinsegae Inc	KRW	3,899	915,989	1,016,411	0.05
SK Holdings Co Ltd	KRW	25,760	5,259,022	5,175,871	0.26
SK Hynix Inc	KRW	188,918	8,451,631	11,371,239	0.58
SK Innovation Co Ltd	KRW	23,687	3,467,435	3,261,796	0.17
SK Telecom Co Ltd	KRW	22,729	4,856,329	5,098,351	0.26
SKC Co Ltd	KRW	33,093	1,250,430	1,134,961	0.06
UniTest Inc	KRW	32,634	378,125	339,157	0.02
WiSoL Co Ltd	KRW	131,301	2,061,999	2,149,213	0.11
Woori Financial Group Inc	KRW	137,121	1,534,653	1,668,514	0.09
Youngone Corp	KRW	7,409	250,126	239,342	0.01
Yuhan Corp	KRW	3,174	650,007	672,102	0.03
Total Korea			223,316,931	242,642,405	12.42
Luxembourg					
Ternium SA-ADR	USD	107,500	2,891,557	2,411,225	0.12
Total Luxembourg			2,891,557	2,411,225	0.12
Malaysia					
AirAsia Group Bhd	MYR	2,529,500	1,801,621	1,671,031	0.09
Alliance Bank Malaysia Bhd	MYR	561,500	687,491	510,887	0.03
AMMB Holdings Bhd	MYR	1,544,995	2,036,664	1,581,447	0.08
Astro Malaysia Holdings Bhd	MYR	1,558,200	885,993	546,737	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Malaysia (continued)					
Berjaya Sports Toto Bhd	MYR	1,108,811	1,370,578	740,549	0.04
Bermaz Auto Bhd	MYR	931,320	567,366	599,470	0.03
DiGi.Com Bhd	MYR	1,200,000	1,416,123	1,466,425	0.07
Fraser & Neave Holdings Bhd	MYR	69,400	580,994	580,390	0.03
Genting Bhd	MYR	550,300	1,251,122	901,520	0.05
Genting Malaysia Bhd	MYR	1,136,600	1,083,257	891,127	0.05
George Kent Malaysia BHD	MYR	1,226,600	354,110	335,404	0.02
Hong Leong Bank Bhd	MYR	64,700	328,788	297,471	0.01
Hong Leong Financial Group Bhd	MYR	215,060	758,313	964,843	0.05
IOI Corp Bhd	MYR	519,600	546,148	534,374	0.03
Malayan Banking Bhd	MYR	1,975,769	4,684,052	4,245,573	0.22
Malaysia Airports Holdings Bhd	MYR	96,455	180,614	199,095	0.01
MISC Bhd	MYR	948,200	1,742,835	1,640,564	0.08
Muhibbah Engineering M Bhd	MYR	423,700	224,781	282,979	0.01
Nestle Malaysia Bhd	MYR	7,100	252,406	256,167	0.01
Petronas Chemicals Group Bhd	MYR	2,742,142	5,566,296	5,573,864	0.28
Petronas Gas Bhd	MYR	78,800	357,995	331,027	0.02
Public Bank Bhd	MYR	401,140	1,919,215	2,232,600	0.11
RHB Bank Bhd	MYR	2,224,900	3,362,744	3,009,605	0.15
Sime Darby Bhd	MYR	966,400	533,875	528,509	0.03
Sime Darby Plantation Bhd	MYR	342,704	475,854	408,011	0.02
Supermax Corp Bhd	MYR	4,054,900	1,644,628	1,638,641	0.08
Telekom Malaysia Bhd	MYR	1,124,500	787,027	1,088,445	0.06
Tenaga Nasional Bhd	MYR	1,030,775	2,751,919	3,452,130	0.18
TIME dotCom Bhd	MYR	131,650	118,118	285,759	0.01
YTL Corp Bhd	MYR	781,000	231,899	211,668	0.01
Total Malaysia			38,502,826	37,006,312	1.89
Mexico					
Alfa SAB de CV	MXN	745,739	1,218,624	732,089	0.04
America Movil SAB de CV	MXN	8,035,936	7,781,063	5,843,435	0.30
America Movil SAB de CV-ADR	USD	423,216	9,471,644	6,162,025	0.31
Arca Continental SAB de CV	MXN	148,596	960,820	803,247	0.04
Corp Inmobiliaria Vesta SAB de CV	MXN	598,300	817,781	882,269	0.04
Fomento Economico Mexicano SAB de CV-ADR	USD	52,454	4,538,097	5,074,924	0.26
Gruma SAB de CV	MXN	257,858	1,773,296	2,417,832	0.12
Grupo Aeroportuario del Centro Norte SAB de CV	MXN	151,017	697,197	921,431	0.05
Grupo Aeroportuario del Pacifico SAB de CV-ADR	USD	10,428	593,169	1,087,745	0.06
Grupo Comercial Chedraui SA de CV	MXN	116,600	303,497	196,764	0.01
Grupo Financiero Banorte SAB de CV	MXN	1,595,045	9,321,490	9,245,651	0.47
Grupo Mexico SAB de CV	MXN	1,009,950	3,204,797	2,679,476	0.14
Industrias Bachoco SAB de CV	MXN	127,012	560,135	531,540	0.03
Kimberly-Clark de Mexico SAB de CV	MXN	1,404,905	2,862,373	2,609,930	0.13
Macquarie Mexico Real Estate Management SA de CV REIT	MXN	447,635	455,036	507,711	0.03
Mexichem SAB de CV	MXN	992,900	3,038,880	2,082,275	0.11
Wal-Mart de Mexico SAB de CV	MXN	3,179,744	8,081,795	8,672,789	0.44
Total Mexico			55,679,694	50,451,133	2.58

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Pakistan					
Engro Fertilizers Ltd	PKR	411,563	256,313	164,806	0.01
Total Pakistan			256,313	164,806	0.01
Peru					
Credicorp Ltd	USD	40,616	7,358,219	9,297,409	0.48
Total Peru			7,358,219	9,297,409	0.48
Philippines					
Aboitiz Equity Ventures Inc	PHP	224,600	256,792	241,105	0.01
Aboitiz Power Corp	PHP	890,518	629,026	604,860	0.03
Alliance Global Group Inc	PHP	1,353,300	411,276	407,826	0.02
Ayala Land Inc	PHP	3,043,220	2,453,033	3,017,382	0.15
Bloomberry Resorts Corp	PHP	2,128,900	401,171	469,534	0.02
Cebu Air Inc	PHP	80,699	200,638	143,332	0.01
DMCI Holdings Inc	PHP	3,187,681	831,123	640,834	0.03
First Gen Corp	PHP	287,007	152,929	150,128	0.01
Globe Telecom Inc	PHP	34,547	1,450,135	1,525,233	0.08
International Container Terminal Services Inc	PHP	805,730	1,767,613	2,302,310	0.12
JG Summit Holdings Inc	PHP	547,600	918,527	720,372	0.04
Manila Electric Co	PHP	150,364	949,261	1,135,764	0.06
Megaworld Corp	PHP	7,305,500	720,985	869,787	0.04
Metro Pacific Investments Corp	PHP	14,472,200	1,763,494	1,355,842	0.07
Nickel Asia Corp	PHP	2,654,123	345,440	116,556	0.01
PLDT Inc	PHP	65,065	1,610,017	1,638,213	0.08
San Miguel Corp	PHP	89,630	261,366	306,493	0.02
Semirara Mining & Power Corp	PHP	840,480	689,461	379,762	0.02
SM Investments Corp	PHP	57,940	794,531	1,095,811	0.06
SM Prime Holdings Inc	PHP	1,061,400	675,789	768,575	0.04
Total Philippines			17,282,607	17,889,719	0.92
Poland					
Asseco Poland SA	PLN	54,333	771,819	776,560	0.04
Bank Polska Kasa Opieki SA	PLN	126,846	4,197,676	3,802,795	0.19
Cyfrowy Polsat SA	PLN	216,444	1,286,341	1,727,280	0.09
Dino Polska SA	PLN	5,404	194,555	189,688	0.01
Grupa Lotos SA	PLN	83,540	1,110,090	1,897,414	0.10
Polski Koncern Naftowy ORLEN SA	PLN	197,600	4,280,316	4,767,792	0.24
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	207,131	310,599	294,933	0.02
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	52,672	425,229	604,799	0.03
Powszechny Zaklad Ubezpieczen SA	PLN	496,205	6,512,627	5,809,372	0.30
Total Poland			19,089,252	19,870,633	1.02
Qatar					
Barwa Real Estate Co	QAR	93,638	1,007,692	879,483	0.05
Commercial Bank PQSC	QAR	357,670	479,487	450,863	0.02
Doha Bank QPSC	QAR	759,293	853,607	558,848	0.03
Industries Qatar QSC	QAR	165,770	512,707	523,544	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Qatar (continued)					
Masraf Al Rayan QSC	QAR	1,397,250	1,454,230	1,462,004	0.07
Medicare Group	QAR	43,830	209,500	81,130	0.00
Ooredoo QPSC	QAR	59,944	1,397,867	1,076,811	0.06
Qatar Electricity & Water Co QSC	QAR	145,860	791,996	667,361	0.03
Qatar Gas Transport Co Ltd	QAR	148,709	851,656	943,406	0.05
Qatar International Islamic Bank QSC	QAR	81,604	169,689	168,082	0.01
Qatar Islamic Bank SAQ	QAR	479,475	1,721,404	2,187,183	0.11
Qatar National Bank QPSC	QAR	1,164,690	5,281,692	6,086,935	0.31
Qatar Navigation QSC	QAR	12,226	336,143	217,911	0.01
Total Qatar			15,067,670	15,303,561	0.78
Russia					
Alrosa PJSC	USD	3,406,893	5,160,766	4,647,309	0.24
Gazprom PJSC-ADR	USD	1,921,480	18,286,367	14,076,096	0.72
Globaltrans Investment PLC-GDR	USD	163,700	1,539,374	1,522,410	0.08
Inter RAO UES PJSC	USD	21,378,759	795,049	1,535,059	0.08
Lukoil PJSC-ADR	USD	10,118	689,781	850,114	0.04
LUKOIL PJSC-ADR	USD	135,162	8,505,786	11,410,376	0.58
Magnitogorsk Iron & Steel Works PJSC	USD	4,215,859	3,079,892	3,006,746	0.15
MMC Norilsk Nickel PJSC-ADR	USD	273,951	6,068,691	6,221,427	0.32
Mobile TeleSystems PJSC-ADR	USD	444,510	4,760,640	4,138,388	0.21
Novatek PJSC-GDR	USD	12,689	2,032,284	2,690,068	0.14
Novolipetsk Steel PJSC	USD	826,467	2,030,422	2,092,538	0.11
Rosneft Oil Co PJSC	USD	82,444	437,978	541,784	0.03
Rostelecom PJSC	USD	390,000	415,048	501,760	0.03
Sberbank of Russia PJSC	USD	4,400,589	12,393,336	16,643,054	0.85
Severstal PJSC-GDR	USD	249,750	3,791,361	4,208,287	0.21
Tatneft PJSC	USD	328,686	2,426,903	4,038,031	0.21
X5 Retail Group NV-GDR	USD	30,423	888,110	1,043,205	0.05
Total Russia			73,301,788	79,166,652	4.05
Saudi Arabia					
Abdullah Al Othaim Markets Co	SAR	19,807	413,463	411,958	0.02
Advanced Petrochemical Co	SAR	32,761	512,497	524,141	0.03
Al Rajhi Bank	SAR	49,222	915,673	913,499	0.05
Al Rajhi Co for Co-operative Insurance	SAR	14,136	194,487	192,991	0.01
Aldrees Petroleum and Transport Services Co	SAR	44,691	416,996	407,555	0.02
Alinma Bank	SAR	222,904	1,442,021	1,447,888	0.07
Almarai Co JSC	SAR	66,297	939,118	931,632	0.05
Arab National Bank	SAR	83,132	540,188	577,452	0.03
Arriyadh Development Co	SAR	68,285	263,477	272,393	0.01
Bank AlBilad	SAR	49,090	353,618	356,042	0.02
Bank Al-Jazira	SAR	68,109	277,061	275,687	0.01
Banque Saudi Fransi	SAR	51,424	553,524	581,395	0.03
Bupa Arabia for Cooperative Insurance Co	SAR	11,848	304,321	304,236	0.02
Co for Cooperative Insurance	SAR	22,024	415,348	411,087	0.02
Dallah Healthcare Co	SAR	29,134	387,891	382,989	0.02
Etihad Etisalat Co	SAR	58,407	375,393	374,091	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Saudi Arabia (continued)					
Jarir Marketing Co	SAR	20,848	927,102	918,363	0.05
Leejam Sports Co JSC	SAR	9,680	183,773	192,813	0.01
Middle East Healthcare Co	SAR	61,909	452,613	453,144	0.02
Mobile Telecommunications Co Saudi Arabia	SAR	236,791	804,563	757,681	0.04
Mouwasat Medical Services Co	SAR	13,399	322,431	321,197	0.02
National Commercial Bank	SAR	57,350	883,827	847,194	0.04
National Industrialization Co	SAR	112,318	512,186	507,344	0.03
National Medical Care Co	SAR	13,673	217,834	206,722	0.01
Riyad Bank	SAR	132,410	896,237	946,227	0.05
Sahara International Petrochemical Co	SAR	79,469	444,403	438,216	0.02
Samba Financial Group	SAR	68,305	651,085	644,756	0.03
Saudi Airlines Catering Co	SAR	21,362	479,103	486,452	0.02
Saudi Arabian Fertilizer Co	SAR	32,167	742,254	727,355	0.04
Saudi Arabian Mining Co	SAR	12,288	169,567	159,242	0.01
Saudi Basic Industries Corp	SAR	26,931	811,301	820,084	0.04
Saudi British Bank	SAR	66,817	692,097	737,610	0.04
Saudi Cement Co	SAR	15,814	294,561	295,597	0.02
Saudi Electricity Co	SAR	59,571	283,230	297,041	0.02
Saudi Ground Services Co	SAR	51,007	383,032	391,028	0.02
Saudi Industrial Investment Group	SAR	72,583	481,473	476,887	0.02
Saudi Kayan Petrochemical Co	SAR	56,178	186,669	183,053	0.01
Saudi Telecom Co	SAR	35,986	1,041,034	999,864	0.05
Saudia Dairy & Foodstuff Co	SAR	8,483	253,709	256,961	0.01
Savola Group	SAR	32,201	287,000	280,774	0.01
United Electronics Co	SAR	15,193	278,290	272,646	0.01
United International Transportation Co	SAR	49,356	432,038	434,962	0.02
Yanbu National Petrochemical Co	SAR	56,954	952,471	956,763	0.05
Total Saudi Arabia			22,368,959	22,375,012	1.14
Singapore					
BOC Aviation Ltd	HKD	203,900	1,570,787	1,712,108	0.09
Total Singapore			1,570,787	1,712,108	0.09
South Africa					
Absa Group Ltd	ZAR	149,925	2,178,714	1,871,238	0.10
AECI Ltd	ZAR	28,449	234,306	184,579	0.01
Astral Foods Ltd	ZAR	77,779	1,379,710	854,997	0.04
AVI Ltd	ZAR	193,600	1,376,219	1,254,307	0.06
Barloworld Ltd	ZAR	329,602	2,644,222	2,991,866	0.15
Bidvest Group Ltd	ZAR	56,365	529,022	756,863	0.04
Coronation Fund Managers Ltd	ZAR	498,825	2,508,564	1,581,241	0.08
FirstRand Ltd	ZAR	1,948,158	7,288,379	9,470,524	0.49
Growthpoint Properties Ltd REIT	ZAR	1,693,540	3,739,420	2,915,993	0.15
Imperial Holdings Ltd	ZAR	125,758	580,296	458,664	0.02
Kumba Iron Ore Ltd	ZAR	14,149	340,758	501,071	0.03
Liberty Holdings Ltd	ZAR	228,290	2,232,688	1,710,566	0.09
Life Healthcare Group Holdings Ltd	ZAR	1,361,206	2,593,400	2,166,153	0.11
Massmart Holdings Ltd	ZAR	83,455	667,741	368,116	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
South Africa (continued)					
MMI Holdings Ltd	ZAR	795,204	1,613,377	1,069,765	0.06
Mondi Ltd	ZAR	133,275	3,266,716	2,995,681	0.15
Motus Holdings Ltd	ZAR	88,905	662,358	461,004	0.02
MTN Group Ltd	ZAR	265,854	4,755,249	2,012,582	0.10
Multichoice Group Ltd	ZAR	150,459	459,677	1,429,447	0.07
Naspers Ltd	ZAR	156,454	17,293,978	37,939,728	1.94
Nedbank Group Ltd	ZAR	302,535	5,301,785	5,432,275	0.28
Netcare Ltd	ZAR	683,508	1,183,514	871,517	0.05
Oceana Group Ltd	ZAR	14,287	89,057	69,909	0.00
Old Mutual Ltd	ZAR	1,429,846	2,352,639	2,149,649	0.11
Peregrine Holdings Ltd	ZAR	120,672	240,530	157,801	0.01
Reunert Ltd	ZAR	137,515	807,689	658,551	0.03
RMB Holdings Ltd	ZAR	302,005	1,273,794	1,807,586	0.09
Sanlam Ltd	ZAR	384,768	2,041,332	2,132,681	0.11
Sappi Ltd	ZAR	52,248	243,250	203,379	0.01
Sasol Ltd	ZAR	134,584	5,806,926	3,342,446	0.17
Sasol Ltd-ADR	USD	45,011	2,075,217	1,118,523	0.06
Shoprite Holdings Ltd	ZAR	335,082	4,722,258	3,746,407	0.19
SPAR Group Ltd	ZAR	176,830	2,303,121	2,342,853	0.12
Standard Bank Group Ltd	ZAR	512,184	6,864,050	7,143,425	0.37
Telkom SA SOC Ltd	ZAR	659,288	3,161,307	4,310,239	0.22
Tongaat Hulett Ltd**	ZAR	54,861	623,831	51,394	0.00
Truworths International Ltd	ZAR	549,470	3,380,082	2,727,623	0.14
Tsogo Sun Holdings Ltd	ZAR	418,144	691,092	451,615	0.02
Tsogo Sun Hotels Ltd	ZAR	418,144	94,508	124,543	0.01
Vodacom Group Ltd	ZAR	272,309	2,855,681	2,310,945	0.12
Wilson Bayly Holmes-Ovcon Ltd	ZAR	26,708	275,167	208,133	0.01
Woolworths Holdings Ltd	ZAR	758,255	4,196,110	2,628,384	0.14
Total South Africa			106,927,734	116,984,263	5.99
Taiwan					
Ardentec Corp	TWD	487,000	578,053	453,924	0.02
Asia Cement Corp	TWD	259,000	394,969	396,511	0.02
Asia Vital Components Co Ltd	TWD	812,000	857,995	1,005,213	0.05
AU Optronics Corp	TWD	3,840,000	1,596,161	1,149,793	0.06
Bioteque Corp	TWD	88,000	358,839	342,826	0.02
Catcher Technology Co Ltd	TWD	291,000	3,289,845	2,084,628	0.11
Cathay Financial Holding Co Ltd	TWD	3,979,564	6,187,212	5,509,466	0.28
Chailease Holding Co Ltd	TWD	480,947	728,726	1,989,784	0.10
Chicony Electronics Co Ltd	TWD	273,486	716,343	672,719	0.03
China Bills Finance Corp	TWD	327,616	110,314	157,693	0.01
China Motor Corp	TWD	129,000	123,423	115,047	0.01
China Steel Corp	TWD	413,000	336,000	331,762	0.02
Chipbond Technology Corp	TWD	1,087,000	2,043,481	2,117,339	0.11
ChipMOS Technologies Inc	TWD	1,266,000	1,118,408	972,137	0.05
Chong Hong Construction Co Ltd	TWD	147,136	446,599	423,035	0.02
Chunghwa Telecom Co Ltd-ADR	USD	66,916	2,031,550	2,445,111	0.13
Cleanaway Co Ltd	TWD	32,253	209,811	168,225	0.01

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Taiwan (continued)					
Compal Electronics Inc	TWD	3,234,000	2,507,563	2,118,898	0.11
CTBC Financial Holding Co Ltd	TWD	6,045,968	3,635,099	4,155,940	0.21
Darfon Electronics Corp	TWD	560,000	982,779	798,725	0.04
Delta Electronics Inc	TWD	44,000	231,711	223,120	0.01
Eva Airways Corp	TWD	2,365,641	1,166,119	1,138,664	0.06
Far Eastern Department Stores Ltd	TWD	1,033,000	621,616	748,322	0.04
Far Eastern New Century Corp	TWD	2,192,000	2,316,658	2,364,236	0.12
Farglory Land Development Co Ltd	TWD	401,605	541,929	533,370	0.03
First Financial Holding Co Ltd	TWD	6,337,987	3,962,638	4,652,557	0.24
FLEXium Interconnect Inc	TWD	674,099	2,003,713	1,870,839	0.10
Formosa Chemicals & Fibre Corp	TWD	2,297,580	7,364,572	7,619,271	0.39
Formosa Plastics Corp	TWD	589,440	1,689,651	2,172,954	0.11
Formosa Taffeta Co Ltd	TWD	1,063,000	1,225,777	1,338,183	0.07
Foxconn Technology Co Ltd	TWD	133,778	370,984	271,781	0.01
Fubon Financial Holding Co Ltd	TWD	714,525	1,003,890	1,054,781	0.05
Getac Technology Corp	TWD	218,000	250,015	327,075	0.02
Grand Pacific Petrochemical	TWD	1,288,000	762,468	850,110	0.04
Great Wall Enterprise Co Ltd	TWD	551,190	635,588	708,963	0.04
Greatek Electronics Inc	TWD	158,000	263,048	218,741	0.01
Hon Hai Precision Industry Co Ltd	TWD	2,948,740	8,098,399	7,348,234	0.38
Huaku Development Co Ltd	TWD	154,000	313,301	422,441	0.02
Hung Sheng Construction Ltd	TWD	470,000	304,190	314,751	0.02
Inventec Corp	TWD	513,667	408,739	408,493	0.02
ITEQ Corp	TWD	170,000	565,305	596,597	0.03
King Yuan Electronics Co Ltd	TWD	564,000	520,166	486,653	0.02
King's Town Bank Co Ltd	TWD	680,500	654,078	740,543	0.04
Kung Long Batteries Industrial Co Ltd	TWD	54,000	268,703	284,261	0.01
Largan Precision Co Ltd	TWD	11,798	1,702,920	1,464,328	0.08
Lien Hwa Industrial Corp	TWD	258,087	141,784	310,773	0.02
Lite-On Technology Corp	TWD	2,512,303	3,489,174	3,680,349	0.19
Lotes Co Ltd	TWD	147,000	1,107,611	1,005,731	0.05
MediaTek Inc	TWD	137,721	1,529,164	1,392,308	0.07
Mega Financial Holding Co Ltd	TWD	7,650,714	5,865,240	7,611,425	0.39
Namchow Holdings Co Ltd	TWD	117,000	243,713	209,443	0.01
Nan Ya Plastics Corp	TWD	300,280	743,535	759,897	0.04
Novatek Microelectronics Corp	TWD	765,000	4,545,896	4,261,015	0.22
Phison Electronics Corp	TWD	128,000	1,295,318	1,166,278	0.06
Pou Chen Corp	TWD	3,880,422	4,802,650	4,810,002	0.25
Powertech Technology Inc	TWD	1,024,000	2,617,669	2,505,642	0.13
President Chain Store Corp	TWD	257,000	2,536,080	2,486,469	0.13
Primax Electronics Ltd	TWD	552,000	1,215,649	961,484	0.05
Radiant Opto-Electronics Corp	TWD	208,000	463,343	696,470	0.04
Realtek Semiconductor Corp	TWD	133,000	832,566	978,461	0.05
Run Long Construction Co Ltd	TWD	128,000	275,627	263,752	0.01
Shinkong Synthetic Fibers Corp	TWD	1,414,000	501,552	632,805	0.03
SinoPac Financial Holdings Co Ltd	TWD	12,670,349	4,419,941	5,323,590	0.27
Syncmold Enterprise Corp	TWD	73,500	219,610	198,780	0.01
Synnex Technology International Corp	TWD	860,000	1,049,350	1,079,863	0.06
Taichung Commercial Bank Co Ltd	TWD	1,124,000	383,750	452,358	0.02

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Taiwan (continued)					
Taishin Financial Holding Co Ltd	TWD	6,022,113	2,027,147	2,772,621	0.14
Taiwan Cement Corp	TWD	2,831,200	3,664,489	4,197,645	0.21
Taiwan Hon Chuan Enterprise Co Ltd	TWD	215,000	403,340	382,797	0.02
Taiwan PCB Techvest Co Ltd	TWD	227,000	288,121	269,686	0.01
Taiwan Semiconductor Manufacturing Co Ltd	TWD	8,920,877	33,177,979	68,645,329	3.51
Taiwan Semiconductor Manufacturing Co Ltd-ADR	USD	44,300	608,009	1,735,231	0.09
Taiwan Styrene Monomer	TWD	609,000	485,288	481,365	0.02
Taiwan Surface Mounting Technology Corp	TWD	231,000	273,090	433,597	0.02
Teco Electric and Machinery Co Ltd	TWD	474,000	347,024	347,951	0.02
Tong Hsing Electronic Industries Ltd	TWD	240,000	875,109	849,981	0.04
Tripod Technology Corp	TWD	1,012,000	2,685,202	3,584,089	0.18
TXC Corp	TWD	219,000	292,823	245,374	0.01
Uni-President Enterprises Corp	TWD	3,170,529	6,288,579	8,441,950	0.43
United Integrated Services Co Ltd	TWD	511,600	1,591,572	2,503,685	0.13
United Microelectronics Corp	TWD	1,415,000	704,823	635,530	0.03
Vanguard International Semiconductor Corp	TWD	57,813	72,479	121,361	0.01
Walsin Lihwa Corp	TWD	3,637,000	2,487,905	1,721,338	0.09
Yageo Corp	TWD	20,070	32,250	170,591	0.01
Yuanta Financial Holding Co Ltd	TWD	9,922,502	4,792,478	5,958,070	0.30
Zhen Ding Technology Holding Ltd	TWD	761,000	1,914,837	2,435,435	0.12
Total Taiwan			166,791,114	212,288,565	10.86
Thailand					
Advanced Info Service PCL	THB	431,950	2,396,851	3,070,518	0.16
AP Thailand PCL	THB	2,289,200	637,184	585,969	0.03
Bangkok Bank PCL-NVDR	THB	39,600	210,646	254,380	0.01
CP ALL PCL	THB	695,500	1,786,339	1,950,371	0.10
Delta Electronics Thailand PCL	THB	94,684	160,926	209,946	0.01
Electricity Generating PCL	THB	394,000	3,366,074	4,175,430	0.21
GFPT PCL	THB	828,200	395,219	456,398	0.02
Hana Microelectronics PCL	THB	426,254	460,529	357,905	0.02
Intouch Holdings PCL	THB	67,051	108,825	137,196	0.01
Kasikornbank PCL	THB	35,231	221,722	217,699	0.01
Kiatnakin Bank PCL	THB	743,300	1,638,294	1,684,498	0.09
Krung Thai Bank PCL	THB	4,150,100	2,565,157	2,638,851	0.14
Major Cineplex Group PCL-NVDR	THB	817,200	781,359	779,428	0.04
PTT Exploration & Production PCL	THB	1,387,300	6,062,620	6,106,970	0.31
PTT Global Chemical PCL	THB	2,330,800	4,981,161	4,864,146	0.25
PTT PCL	THB	6,146,180	6,706,017	9,770,156	0.50
Quality Houses PCL	THB	36,545,317	3,644,266	3,694,154	0.19
Ratch Group PCL	THB	199,700	355,859	434,661	0.02
Siam Cement PCL	THB	256,728	3,930,536	3,951,271	0.20
Siam Commercial Bank PCL	THB	323,800	1,366,163	1,472,898	0.08
Supalai PCL	THB	784,600	537,251	601,226	0.03
Thai Oil PCL	THB	1,121,400	2,871,448	2,431,665	0.12
Thai Union Group PCL-NVDR	THB	3,526,600	2,080,946	2,104,403	0.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.99% (continued)					
Thailand (continued)					
Thai Vegetable Oil PCL	THB	599,800	496,497	547,629	0.03
Tisco Financial Group PCL	THB	525,900	1,529,543	1,603,380	0.08
Total Thailand			<u>49,291,432</u>	<u>54,101,148</u>	<u>2.77</u>
Turkey					
BIM Birlesik Magazalar AS	TRY	65,844	1,221,855	906,721	0.05
Eregli Demir ve Celik Fabrikalari TAS	TRY	191,800	317,723	260,973	0.01
Ford Otomotiv Sanayi AS	TRY	253,369	3,061,138	2,737,822	0.14
Haci Omer Sabanci Holding AS	TRY	323,175	448,444	479,957	0.02
KOC Holding AS	TRY	804,635	3,538,466	2,440,058	0.13
TAV Havalimanlari Holding AS	TRY	299,127	1,883,091	1,396,340	0.07
Tofas Turk Otomobil Fabrikasi AS	TRY	45,697	302,268	152,481	0.01
Tupras Turkiye Petrol Rafinerileri AS	TRY	70,704	1,680,857	1,405,768	0.07
Turkcell Iletisim Hizmetleri AS	TRY	635,166	1,559,623	1,405,623	0.07
Turkiye Sise ve Cam Fabrikalari AS	TRY	2,624,077	2,835,201	2,354,592	0.12
Total Turkey			<u>16,848,666</u>	<u>13,540,335</u>	<u>0.69</u>
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC	AED	1,637,513	3,710,830	3,700,191	0.19
Air Arabia PJSC	AED	1,036,361	437,046	293,431	0.01
Aldar Properties PJSC	AED	3,001,385	1,775,318	1,544,347	0.08
DP World Ltd	USD	11,213	243,446	178,287	0.01
Dubai Islamic Bank PJSC	AED	1,684,023	2,270,974	2,351,943	0.12
Emaar Properties PJSC	AED	197,222	485,836	237,322	0.01
Emirates Telecommunications Group Co PJSC	AED	545,865	2,463,087	2,478,806	0.13
Total United Arab Emirates			<u>11,386,537</u>	<u>10,784,327</u>	<u>0.55</u>
United States					
Kolon Tissuegene Inc**	KRW	5,682	212,173	39,417	0.00
Yum China Holdings Inc	USD	167,475	6,841,358	7,737,345	0.40
Total United States			<u>7,053,531</u>	<u>7,776,762</u>	<u>0.40</u>
Total Common and Preferred Stocks			<u>1,706,122,062</u>	<u>1,934,389,289</u>	<u>98.99</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>1,706,125,246</u>	<u>1,934,389,289</u>	<u>98.99</u>
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Hong Kong					
China Com Rich Rene Ene Invest***	HKD	4,826,100	4,352,896	0	0.00
Total Hong Kong			<u>4,352,896</u>	<u>0</u>	<u>0.00</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities (continued)					
Common and Preferred Stocks - 0.00% (continued)					
Mexico					
Altos Hornos de Mexico SA de CV****	MXN	47,000	0	0	0.00
Corporacion Chihuahua SA de CV****	MXN	48,197	0	0	0.00
Corporacion Chihuahua SA de CV-Preferred Stock****	MXN	50	0	0	0.00
Total Mexico			0	0	0.00
Total Common and Preferred Stocks			4,352,896	0	0.00
Total Other transferable securities			4,352,896	0	0.00
TOTAL INVESTMENTS			1,710,478,142	1,934,389,289	98.99

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 20/09/19	USD	135	7,110,450	293,260	0.01
Unrealised Gain on Futures Contracts			7,110,450	293,260	0.01
Total Futures Contracts			7,110,450	293,260	0.01
Other Net Assets/(Liabilities)				19,527,496	1.00
TOTAL NET ASSETS				1,954,210,045	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes USD 39,354 held as cash at Goldman Sachs & Co.

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

** Security suspended.

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

**** The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.55%					
Austria					
BAWAG Group AG	EUR	924	34,029	34,059	0.10
Erste Group Bank AG	EUR	17,544	578,448	572,636	1.60
OMV AG	EUR	7,193	310,590	308,220	0.86
Vienna Insurance Group AG Wiener Versicherung Gruppe	EUR	1,119	25,246	25,233	0.07
Wienerberger AG	EUR	3,371	72,456	73,151	0.20
Total Austria			<u>1,020,769</u>	<u>1,013,299</u>	<u>2.83</u>
Belgium					
Anheuser-Busch InBev SA	EUR	213	16,753	16,580	0.05
Barco NV	EUR	403	75,252	74,636	0.21
Befimmo SA REIT	EUR	302	15,638	15,281	0.04
Colruyt SA	EUR	4,334	228,941	221,034	0.62
D'ieteren SA/NV	EUR	783	32,383	31,633	0.09
Fagron	EUR	2,199	39,514	39,230	0.11
Gimv NV	EUR	233	12,950	12,931	0.03
KBC Group NV	EUR	10,187	618,311	587,179	1.64
UCB SA	EUR	1,037	76,145	75,618	0.21
Total Belgium			<u>1,115,887</u>	<u>1,074,122</u>	<u>3.00</u>
Finland					
Cramo OYJ	EUR	860	16,918	17,957	0.05
Kemira OYJ	EUR	2,174	28,137	28,131	0.08
Nokia OYJ	EUR	163,197	772,248	712,518	1.99
Stora Enso OYJ	EUR	7,012	69,422	72,469	0.20
Tieto OYJ	EUR	1,494	38,105	38,934	0.11
Tokmanni Group Corp	EUR	1,223	9,923	9,808	0.03
UPM-Kymmene OYJ	EUR	14,451	256,522	337,720	0.94
Valmet OYJ	EUR	12,027	239,394	263,632	0.74
Total Finland			<u>1,430,669</u>	<u>1,481,169</u>	<u>4.14</u>
France					
Airbus SE	EUR	979	122,221	122,062	0.34
Atos SE	EUR	3,590	218,690	263,937	0.74
AXA SA	EUR	20,419	474,508	471,679	1.32
BNP Paribas SA	EUR	1,930	96,308	80,606	0.23
Capgemini SE	EUR	960	99,286	104,976	0.29
Cie Generale des Etablissements Michelin SCA	EUR	6,331	637,186	706,223	1.97
CNP Assurances	EUR	13,775	278,229	274,949	0.77
Coface SA	EUR	2,496	21,772	22,139	0.06
Eiffage SA	EUR	4,455	393,807	387,318	1.08
Fnac Darty SA	EUR	392	24,778	25,598	0.07
Hermes International	EUR	436	233,938	276,511	0.77
Ingenico Group SA	EUR	2,209	168,764	171,816	0.48
Kaufman & Broad SA	EUR	424	13,839	14,263	0.04
Kering SA	EUR	1,603	748,129	833,720	2.33
Klepierre SA REIT	EUR	12,918	419,045	380,823	1.07
L'Oreal SA	EUR	2,674	542,034	669,837	1.87

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.55% (continued)					
France (continued)					
LVMH Moët Hennessy Louis Vuitton SE	EUR	2,698	657,396	1,009,861	2.82
Mersen SA	EUR	521	17,669	17,584	0.05
Metropole Television SA	EUR	1,333	21,910	22,194	0.06
Orange SA	EUR	36,769	557,464	509,802	1.43
Pernod Ricard SA	EUR	5,251	749,509	850,925	2.38
Peugeot SA	EUR	30,619	625,739	663,514	1.85
Sanofi	EUR	17,315	1,376,612	1,314,382	3.67
Schneider Electric SE	EUR	11,583	824,291	923,860	2.58
Sodexo SA	EUR	2,785	285,275	286,298	0.80
TOTAL SA	EUR	10,857	485,918	534,979	1.50
Vinci SA	EUR	10,556	798,815	950,673	2.66
Total France			<u>10,893,132</u>	<u>11,890,529</u>	<u>33.23</u>
Germany					
Aareal Bank AG	EUR	6,199	200,290	143,631	0.40
adidas AG	EUR	1,127	297,475	305,981	0.85
Allianz SE	EUR	6,436	1,082,321	1,364,432	3.81
Aurubis AG	EUR	5,641	279,814	241,604	0.68
bet-at-home.com AG	EUR	119	6,258	6,593	0.02
CompuGroup Medical SE	EUR	1,371	95,190	97,341	0.27
Covestro AG	EUR	13,967	858,253	624,465	1.75
Deutsche Pfandbriefbank AG	EUR	18,609	213,769	196,883	0.55
Deutsche Telekom AG	EUR	65,765	984,019	1,000,417	2.80
Deutz AG	EUR	8,253	70,400	70,728	0.20
E.ON SE	EUR	20,418	192,505	195,012	0.54
Evonik Industries AG	EUR	2,405	60,272	61,592	0.17
Hamburger Hafen und Logistik AG	EUR	1,060	24,430	24,634	0.07
Hannover Rueck SE	EUR	544	77,115	77,357	0.22
HeidelbergCement AG	EUR	6,090	431,507	433,364	1.21
LEG Immobilien AG	EUR	2,645	270,241	262,384	0.73
Merck KGaA	EUR	6,993	649,421	643,076	1.80
METRO AG	EUR	17,893	257,667	287,630	0.80
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	3,775	719,383	833,143	2.33
Porsche Automobil Holding SE-Preferred Stock	EUR	1,636	98,447	93,481	0.26
Rheinmetall AG	EUR	2,538	227,792	273,216	0.76
Salzgitter AG	EUR	3,089	74,491	77,781	0.22
SAP SE	EUR	4,498	485,784	543,178	1.52
Siemens AG	EUR	1,950	206,313	203,970	0.57
Siltronic AG	EUR	3,713	289,399	238,523	0.67
Software AG	EUR	3,949	129,651	119,260	0.33
TAG Immobilien AG	EUR	13,153	268,088	267,269	0.75
Takkt AG	EUR	866	10,726	11,085	0.03
Wuestenrot & Wuerttembergische AG	EUR	449	8,491	8,495	0.02
Total Germany			<u>8,569,512</u>	<u>8,706,525</u>	<u>24.33</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.55% (continued)					
Ireland					
C&C Group PLC	EUR	3,365	12,927	13,157	0.04
CRH PLC	EUR	1,729	49,470	49,605	0.14
Origin Enterprises PLC	EUR	1,715	9,109	8,781	0.02
Total Ireland			<u>71,506</u>	<u>71,543</u>	<u>0.20</u>
Italy					
Banca Generali SpA	EUR	529	13,605	13,394	0.04
Buzzi Unicem SpA–Preferred Stock	EUR	1,066	12,806	13,133	0.04
Enel SpA	EUR	161,416	782,606	991,094	2.77
Eni SpA	EUR	60,526	885,681	884,043	2.47
Italgas SpA	EUR	44,159	234,658	260,891	0.73
Mediobanca Banca di Credito Finanziario SpA	EUR	66,316	592,273	601,221	1.68
Piaggio & C SpA	EUR	17,929	45,971	46,293	0.13
Snam SpA	EUR	135,562	538,897	592,541	1.65
Unipol Gruppo SpA	EUR	19,539	84,080	83,686	0.23
Total Italy			<u>3,190,577</u>	<u>3,486,296</u>	<u>9.74</u>
Netherlands					
ABN AMRO Group NV	EUR	33,158	800,505	623,868	1.74
ASM International NV	EUR	4,892	264,430	280,116	0.78
ASML Holding NV	EUR	879	157,285	161,508	0.45
ASR Nederland NV	EUR	2,951	119,272	105,528	0.30
Euronext NV	EUR	294	20,006	19,566	0.06
Intertrust NV	EUR	1,273	22,941	23,130	0.06
Koninklijke Ahold Delhaize NV	EUR	37,417	720,048	740,033	2.07
Koninklijke Philips NV	EUR	22,800	829,261	870,618	2.43
Koninklijke Volkerwessels NV	EUR	1,381	24,120	24,389	0.07
NN Group NV	EUR	4,916	182,636	174,026	0.49
Signify NV	EUR	10,229	264,177	265,954	0.74
Wolters Kluwer NV	EUR	10,858	469,721	695,129	1.94
Total Netherlands			<u>3,874,402</u>	<u>3,983,865</u>	<u>11.13</u>
Portugal					
NOS SGPS SA	EUR	8,191	47,398	47,344	0.14
Sonae SGPS SA	EUR	8,966	7,416	7,617	0.02
Total Portugal			<u>54,814</u>	<u>54,961</u>	<u>0.16</u>
Spain					
Acciona SA	EUR	837	83,756	79,013	0.22
ACS Actividades de Construccion y Servicios SA	EUR	17,255	574,892	605,823	1.70
ACS Actividades de Construccion y Servicios SA–Rights	EUR	23,310	0	32,168	0.09
Banco Santander SA	EUR	13,918	55,235	56,792	0.16
Cia de Distribucion Integral Logista Holdings SA	EUR	2,912	57,949	58,007	0.16
CIE Automotive SA	EUR	589	14,761	14,996	0.04
Endesa SA	EUR	25,665	491,906	580,286	1.62
Iberdrola SA	EUR	62,037	399,800	543,816	1.52
Mediaset Espana Comunicacion SA	EUR	34,003	224,062	217,415	0.61

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.55% (continued)					
Spain (continued)					
Merlin Properties Socimi SA REIT	EUR	17,387	213,211	212,121	0.59
Telefonica SA	EUR	76,800	568,158	554,573	1.55
Total Spain			<u>2,683,730</u>	<u>2,955,010</u>	<u>8.26</u>
United Kingdom					
Dialog Semiconductor PLC	EUR	8,017	181,089	284,283	0.80
Unilever NV	EUR	11,566	587,268	619,475	1.73
Total United Kingdom			<u>768,357</u>	<u>903,758</u>	<u>2.53</u>
Total Common and Preferred Stocks			<u>33,673,355</u>	<u>35,621,077</u>	<u>99.55</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>33,673,355</u>	<u>35,621,077</u>	<u>99.55</u>
TOTAL INVESTMENTS			<u>33,673,355</u>	<u>35,621,077</u>	<u>99.55</u>

Derivatives

Futures Contracts – 0.00%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
EURO STOXX 50 INDEX FUTURE, due 20/09/19	EUR	3	103,980	890	0.00
Unrealised Gain on Futures Contracts			<u>103,980</u>	<u>890</u>	<u>0.00</u>
Total Futures Contracts			<u>103,980</u>	<u>890</u>	<u>0.00</u>
Other Net Assets/(Liabilities)				<u>162,172</u>	<u>0.45</u>
TOTAL NET ASSETS				<u>35,784,139</u>	<u>100.00</u>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 8,540 held as cash at Goldman Sachs & Co.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.13%					
Austria					
Kapsch TrafficCom AG	EUR	3,456	156,440	110,592	0.31
Rhi Magnesita NV	GBP	7,430	392,513	401,563	1.13
Wienerberger AG	EUR	14,967	318,864	324,784	0.91
Total Austria			<u>867,817</u>	<u>836,939</u>	<u>2.35</u>
Belgium					
AGFA-Gevaert NV	EUR	122,430	497,971	417,976	1.17
Befimmo SA REIT	EUR	2,048	106,051	103,629	0.29
EVS Broadcast Equipment SA	EUR	1,009	20,941	20,634	0.06
Fagron	EUR	14,354	257,922	256,075	0.72
Total Belgium			<u>882,885</u>	<u>798,314</u>	<u>2.24</u>
Denmark					
Alm Brand A/S	DKK	14,264	113,688	110,749	0.31
GN Store Nord A/S	DKK	14,555	432,940	597,318	1.68
Matas A/S	DKK	15,513	134,091	147,986	0.41
Scandinavian Tobacco Group A/S	DKK	38,217	583,611	391,709	1.10
Topdanmark A/S	DKK	7,913	284,839	392,486	1.10
Total Denmark			<u>1,549,169</u>	<u>1,640,248</u>	<u>4.60</u>
Finland					
Cramo OYJ	EUR	23,455	391,034	489,740	1.37
Sanoma OYJ	EUR	15,555	139,059	131,984	0.37
Tieto OYJ	EUR	16,917	443,314	440,857	1.24
Valmet OYJ	EUR	15,689	282,430	343,903	0.97
Total Finland			<u>1,255,837</u>	<u>1,406,484</u>	<u>3.95</u>
France					
Altarea SCA REIT	EUR	914	165,549	167,262	0.47
Assystem SA	EUR	443	14,858	15,815	0.04
Coface SA	EUR	43,689	381,092	387,521	1.09
Mersen SA	EUR	10,919	370,294	368,516	1.03
Metropole Television SA	EUR	26,695	471,853	444,472	1.25
Virbac SA	EUR	78	12,974	13,120	0.04
Total France			<u>1,416,620</u>	<u>1,396,706</u>	<u>3.92</u>
Germany					
Amadeus Fire AG	EUR	546	53,911	65,411	0.18
bet-at-home.com AG	EUR	3,368	169,697	186,587	0.52
Borussia Dortmund GmbH & Co KGaA	EUR	12,655	103,058	104,720	0.30
CompuGroup Medical SE	EUR	7,126	423,710	505,946	1.42
Deutsche Pfandbriefbank AG	EUR	44,965	492,999	475,730	1.34
Deutz AG	EUR	55,774	346,147	477,983	1.34
Elmos Semiconductor AG	EUR	2,452	52,821	53,944	0.15
Gerresheimer AG	EUR	7,760	529,139	502,460	1.41
Hamburger Hafen und Logistik AG	EUR	7,082	163,220	164,586	0.46

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.13% (continued)					
Germany (continued)					
LEG Immobilien AG	EUR	4,024	411,733	399,181	1.12
Rheinmetall AG	EUR	1,224	136,616	131,763	0.37
Siltronic AG	EUR	5,807	590,425	373,042	1.05
STO SE & Co KGaA—Preferred Stock	EUR	424	40,246	41,764	0.12
Total Germany			<u>3,513,722</u>	<u>3,483,117</u>	<u>9.78</u>
Italy					
A2A SpA	EUR	35,241	54,364	53,778	0.15
Avio SpA	EUR	9,467	137,661	137,461	0.39
Banca Farmafactoring SpA	EUR	26,995	137,178	132,275	0.37
Iren SpA	EUR	150,623	218,559	344,324	0.97
Italgas SpA	EUR	44,705	250,307	264,117	0.74
Saras SpA	EUR	264,155	582,780	349,741	0.98
Unipol Gruppo SpA	EUR	95,804	412,263	410,329	1.15
Total Italy			<u>1,793,112</u>	<u>1,692,025</u>	<u>4.75</u>
Jordan					
Hikma Pharmaceuticals PLC	GBP	11,677	239,605	224,721	0.63
Total Jordan			<u>239,605</u>	<u>224,721</u>	<u>0.63</u>
Luxembourg					
APERAM SA	EUR	8,802	254,901	218,554	0.61
Total Luxembourg			<u>254,901</u>	<u>218,554</u>	<u>0.61</u>
Netherlands					
ASM International NV	EUR	6,911	366,484	395,724	1.11
ASR Nederland NV	EUR	7,969	306,290	284,971	0.80
Intertrust NV	EUR	27,024	443,392	491,026	1.38
Koninklijke BAM Groep NV	EUR	124,926	521,767	488,211	1.37
Koninklijke Volkerwessels NV	EUR	6,532	99,200	115,355	0.32
Signify NV	EUR	19,944	619,859	518,544	1.46
Total Netherlands			<u>2,356,992</u>	<u>2,293,831</u>	<u>6.44</u>
Norway					
Austevoll Seafood ASA	NOK	2,410	19,630	22,227	0.06
DNO ASA	NOK	283,876	466,431	451,712	1.27
Entra ASA	NOK	36,193	423,036	488,316	1.37
SpareBank 1 Nord Norge	NOK	66,596	450,541	465,718	1.31
SpareBank 1 SMN	NOK	48,671	404,427	489,744	1.38
SpareBank 1 SR-Bank ASA	NOK	1,413	15,412	15,120	0.04
Total Norway			<u>1,779,477</u>	<u>1,932,837</u>	<u>5.43</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.13% (continued)					
Portugal					
NOS SGPS SA	EUR	83,822	501,090	484,491	1.36
Semapa-Sociedade de Investimento e Gestao	EUR	22,516	383,705	278,298	0.78
Total Portugal			<u>884,795</u>	<u>762,789</u>	<u>2.14</u>
Spain					
Acciona SA	EUR	491	49,132	46,350	0.13
Atlantica Yield PLC	USD	8,600	176,823	171,199	0.48
Cia de Distribucion Integral Logista Holdings SA	EUR	1,631	32,457	32,490	0.09
Mediaset Espana Comunicacion SA	EUR	58,273	381,914	372,598	1.05
Merlin Properties Socimi SA REIT	EUR	27,757	340,374	338,635	0.95
Total Spain			<u>980,700</u>	<u>961,272</u>	<u>2.70</u>
Sweden					
Bilia AB	SEK	57,578	484,871	457,746	1.28
Castellum AB	SEK	33,926	419,069	570,088	1.60
Cloetta AB	SEK	2,766	8,187	7,906	0.02
Granges AB	SEK	1,324	13,364	13,332	0.04
Hemfosa Fastigheter AB	SEK	44,246	337,227	367,460	1.03
Hexpol AB	SEK	57,215	493,135	409,645	1.15
JM AB	SEK	19,593	463,135	395,902	1.11
Loomis AB	SEK	16,891	580,236	510,278	1.43
Peab AB	SEK	66,543	481,077	499,733	1.40
Resurs Holding AB	SEK	41,332	238,584	216,322	0.61
SAS AB	SEK	50,262	97,933	58,891	0.17
Scandic Hotels Group AB	SEK	20,033	169,651	155,186	0.44
Tethys Oil AB	SEK	11,521	83,051	81,233	0.23
Wihlborgs Fastigheter AB	SEK	37,358	348,933	475,902	1.34
Total Sweden			<u>4,218,453</u>	<u>4,219,624</u>	<u>11.85</u>
Switzerland					
Baloise Holding AG	CHF	1,127	165,962	175,394	0.49
Cembra Money Bank AG	CHF	5,138	381,931	435,675	1.22
Ferrexpo PLC	GBP	158,684	385,765	491,769	1.38
Flughafen Zurich AG	CHF	3,247	585,738	537,496	1.51
Georg Fischer AG	CHF	446	401,754	374,770	1.05
Helvetia Holding AG	CHF	333	37,022	36,739	0.11
Landis+Gyr Group AG	CHF	2,264	156,735	158,535	0.45
Logitech International SA	CHF	17,968	495,777	631,282	1.77
Swiss Life Holding AG	CHF	190	82,684	82,788	0.23
Valiant Holding AG	CHF	1,237	124,340	118,093	0.33
Total Switzerland			<u>2,817,708</u>	<u>3,042,541</u>	<u>8.54</u>
United Kingdom					
3i Group PLC	GBP	14,233	117,357	177,119	0.50
Aggreko PLC	GBP	11,284	104,665	99,625	0.28
Avast PLC	GBP	9,664	32,874	32,401	0.09
Bellway PLC	GBP	18,222	631,839	567,152	1.59

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.13% (continued)					
United Kingdom (continued)					
Bovis Homes Group PLC	GBP	39,292	525,554	453,610	1.27
Britvic PLC	GBP	23,890	234,990	237,220	0.67
Dialog Semiconductor PLC	EUR	15,563	403,008	551,864	1.55
Direct Line Insurance Group PLC	GBP	47,882	215,550	177,553	0.50
EI Group PLC	GBP	212,921	333,454	467,822	1.31
EMIS Group PLC	GBP	34,143	352,297	463,995	1.30
Evraz PLC	GBP	24,698	142,567	183,608	0.51
Forterra PLC	GBP	136,934	493,530	452,983	1.27
Go-Ahead Group PLC	GBP	21,659	597,194	477,336	1.34
Greene King PLC	GBP	54,573	386,763	376,916	1.06
Howden Joinery Group PLC	GBP	15,507	87,383	87,865	0.25
Ibstock PLC	GBP	20,638	56,757	56,047	0.16
IG Group Holdings PLC	GBP	14,696	140,841	95,949	0.27
Man Group PLC	GBP	179,248	334,071	312,105	0.88
Meggitt PLC	GBP	30,061	159,155	176,041	0.49
Moneysupermarket.com Group PLC	GBP	115,663	458,380	532,950	1.50
Morgan Advanced Materials PLC	GBP	98,093	367,653	304,762	0.86
National Express Group PLC	GBP	112,498	524,889	504,662	1.42
OneSavings Bank PLC	GBP	106,371	463,624	431,052	1.21
Oxford Instruments PLC	GBP	522	7,219	7,526	0.02
QinetiQ Group PLC	GBP	153,402	434,749	479,000	1.34
Redde PLC	GBP	167,762	323,165	197,612	0.55
Redrow PLC	GBP	48,078	328,024	292,297	0.82
Regional REIT Ltd	GBP	105,985	126,567	127,685	0.36
Rpc Group PLC	GBP	17,539	156,074	155,359	0.44
Safestore Holdings PLC REIT	GBP	69,818	297,027	478,697	1.34
Spectris PLC	GBP	1,436	45,340	46,187	0.13
Tate & Lyle PLC	GBP	67,400	515,593	556,199	1.56
Vesuvius PLC	GBP	52,003	375,589	318,484	0.89
WH Smith PLC	GBP	23,794	508,705	523,856	1.47
Total United Kingdom			10,282,447	10,403,539	29.20
Total Common and Preferred Stocks			35,094,240	35,313,541	99.13
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			35,094,240	35,313,541	99.13
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Netherlands					
SNS REAAL NV*	EUR	1	2	0	0.00
Total Netherlands			2	0	0.00

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities <i>(continued)</i>					
Common and Preferred Stocks - 0.00% <i>(continued)</i>					
Switzerland					
Petroplus Holdings AG*	CHF	3,026	0	0	0.00
Total Switzerland			0	0	0.00
Total Common and Preferred Stocks			2	0	0.00
Total Other transferable securities			2	0	0.00
TOTAL INVESTMENTS			35,094,242	35,313,541	99.13
Other Net Assets/(Liabilities)				311,275	0.87
TOTAL NET ASSETS				35,624,816	100.00

* The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.09%					
Cayman Islands					
China Metal Recycling Holdings Ltd*	HKD	1,614,600	0	0	0.00
Total Cayman Islands			0	0	0.00
China					
Alibaba Group Holding Ltd-ADR	USD	10,826	926,866	1,610,875	4.68
Angang Steel Co Ltd	HKD	98,800	55,530	39,534	0.12
Angang Steel Co Ltd	CNY	282,490	156,780	136,788	0.40
Anhui Conch Cement Co Ltd	HKD	65,000	364,404	357,625	1.04
Anhui Conch Cement Co Ltd	CNY	15,200	74,559	80,593	0.23
Bank of Communications Co Ltd	HKD	787,000	492,824	524,556	1.53
Bank of Shanghai Co Ltd	CNY	14,500	21,638	21,953	0.06
China Construction Bank Corp	HKD	1,189,590	936,364	899,860	2.62
China National Building Material Co Ltd	HKD	230,000	164,524	177,085	0.52
China Petroleum & Chemical Corp	HKD	700,000	556,393	417,787	1.22
China Reinsurance Group Corp	HKD	1,280,000	228,365	199,980	0.58
China Shenhua Energy Co Ltd	HKD	230,500	448,486	423,854	1.23
China Telecom Corp Ltd	HKD	988,000	450,645	436,427	1.27
CNOOC Ltd	HKD	413,000	543,953	620,182	1.80
Daqin Railway Co Ltd	CNY	270,000	308,810	279,073	0.81
Industrial & Commercial Bank of China Ltd	HKD	1,360,000	975,351	871,317	2.53
Jiangsu Expressway Co Ltd	HKD	408,000	504,808	509,950	1.48
Maanshan Iron & Steel Co Ltd	HKD	354,000	142,394	123,347	0.36
Ping An Insurance Group Co of China Ltd	HKD	53,850	306,696	567,742	1.65
Sihuan Pharmaceutical Holdings Group Ltd	HKD	268,000	99,861	53,016	0.15
Sinopec Engineering Group Co Ltd	HKD	86,000	74,824	63,991	0.19
Tencent Holdings Ltd	HKD	50,800	993,093	2,013,299	5.85
Weichai Power Co Ltd	HKD	172,000	283,944	255,191	0.74
Total China			9,111,112	10,684,025	31.06
Hong Kong					
China Everbright Ltd	HKD	34,000	55,000	44,101	0.13
China Mobile Ltd	HKD	116,000	1,256,775	927,674	2.70
China Resources Cement Holdings Ltd	HKD	430,000	398,807	365,870	1.06
China Resources Power Holdings Co Ltd	HKD	296,000	488,250	379,279	1.10
CITIC Ltd	HKD	284,000	390,733	359,434	1.05
Shimao Property Holdings Ltd	HKD	99,000	238,555	264,834	0.77
Yuexiu Property Co Ltd	HKD	1,812,000	271,767	360,491	1.05
Total Hong Kong			3,099,887	2,701,683	7.86
India					
GAIL India Ltd	INR	121,607	530,382	482,585	1.40
Glenmark Pharmaceuticals Ltd	INR	41,520	328,306	234,172	0.68
HCL Technologies Ltd	INR	40,569	523,900	549,454	1.60
Infosys Ltd	INR	90,421	762,573	841,997	2.45
Oil & Natural Gas Corp Ltd	INR	25,441	64,173	54,291	0.16
Rural Electrification Corp Ltd	INR	31,207	52,412	65,424	0.19

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.09% (continued)					
India (continued)					
Tech Mahindra Ltd	INR	31,900	254,418	286,744	0.83
Wipro Ltd	INR	158,062	460,042	564,015	1.64
Total India			2,976,206	3,078,682	8.95
Indonesia					
Astra International Tbk PT	IDR	256,500	130,887	118,777	0.34
Bank Negara Indonesia Persero Tbk PT	IDR	378,900	210,029	216,670	0.63
Bank Rakyat Indonesia Persero Tbk PT	IDR	1,035,700	226,217	280,677	0.82
Indofood Sukses Makmur Tbk PT	IDR	191,300	88,548	83,531	0.24
Perusahaan Gas Negara Persero Tbk	IDR	723,100	111,254	94,835	0.28
Telekomunikasi Indonesia Persero Tbk PT	IDR	2,603,900	577,009	670,057	1.95
Total Indonesia			1,343,944	1,464,547	4.26
Korea					
Coway Co Ltd	KRW	2,622	166,727	154,339	0.45
Hankook Tire Co Ltd	KRW	13,035	524,850	347,953	1.01
Hyundai Steel Co	KRW	4,956	192,976	157,547	0.46
Industrial Bank of Korea	KRW	12,436	149,680	132,880	0.39
Kia Motors Corp	KRW	11,348	294,716	379,729	1.10
Korea Electric Power Corp	KRW	6,214	166,856	120,744	0.35
Korea Zinc Co Ltd	KRW	443	160,040	160,366	0.47
KT&G Corp	KRW	7,405	595,897	554,707	1.61
LG Electronics Inc	KRW	9,989	730,200	602,417	1.75
LG Uplus Corp	KRW	29,969	371,645	330,478	0.96
POSCO	KRW	1,206	240,198	224,248	0.65
Samsung Electronics Co Ltd	KRW	52,059	1,315,397	1,860,783	5.41
Shinhan Financial Group Co Ltd	KRW	16,045	529,132	547,883	1.59
SK Holdings Co Ltd	KRW	1,416	308,076	249,835	0.73
SK Hynix Inc	KRW	9,998	628,432	528,445	1.54
SK Innovation Co Ltd	KRW	1,034	130,039	125,031	0.36
SK Telecom Co Ltd	KRW	1,454	303,034	286,395	0.83
Woori Financial Group Inc	KRW	18,576	188,616	198,486	0.58
Total Korea			6,996,511	6,962,266	20.24
Malaysia					
Petronas Chemicals Group Bhd	MYR	61,000	119,134	108,880	0.32
RHB Bank Bhd	MYR	298,700	335,213	354,803	1.03
Total Malaysia			454,347	463,683	1.35
Philippines					
DMCI Holdings Inc	PHP	267,000	57,545	47,134	0.14
Total Philippines			57,545	47,134	0.14
Singapore					
BOC Aviation Ltd	HKD	23,500	150,762	173,274	0.50
Total Singapore			150,762	173,274	0.50

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.09% (continued)					
Taiwan					
First Financial Holding Co Ltd	TWD	180,790	106,286	116,538	0.34
Formosa Chemicals & Fibre Corp	TWD	114,000	297,864	331,971	0.97
Formosa Taffeta Co Ltd	TWD	294,000	294,225	324,999	0.94
Lite-On Technology Corp	TWD	300,000	376,802	385,914	1.12
Novatek Microelectronics Corp	TWD	61,000	217,962	298,355	0.87
Pou Chen Corp	TWD	525,000	520,863	571,450	1.66
Realtek Semiconductor Corp	TWD	32,000	178,402	206,726	0.60
SinoPac Financial Holdings Co Ltd	TWD	1,715,500	484,933	632,935	1.84
Taiwan Semiconductor Manufacturing Co Ltd	TWD	314,000	1,415,900	2,121,707	6.17
Uni-President Enterprises Corp	TWD	285,000	545,111	666,359	1.94
Yuanta Financial Holding Co Ltd	TWD	1,132,000	514,630	596,875	1.74
Zhen Ding Technology Holding Ltd	TWD	42,000	138,140	118,030	0.34
Total Taiwan			<u>5,091,118</u>	<u>6,371,859</u>	<u>18.53</u>
Thailand					
Advanced Info Service PCL	THB	18,300	100,463	114,231	0.33
Electricity Generating PCL	THB	15,700	128,866	146,102	0.42
Krung Thai Bank PCL	THB	293,100	160,273	163,653	0.48
PTT Exploration & Production PCL	THB	108,400	334,725	419,022	1.22
PTT Global Chemical PCL	THB	161,000	390,858	295,039	0.86
PTT PCL	THB	466,800	438,799	651,598	1.89
Total Thailand			<u>1,553,984</u>	<u>1,789,645</u>	<u>5.20</u>
Total Common and Preferred Stocks			<u>30,835,416</u>	<u>33,736,798</u>	<u>98.09</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>30,835,416</u>	<u>33,736,798</u>	<u>98.09</u>
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Hong Kong					
Peregrine Investment Holdings Ltd**	HKD	20,000	0	0	0.00
Total Hong Kong			<u>0</u>	<u>0</u>	<u>0.00</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Other transferable securities (continued)					
Common and Preferred Stocks - 0.00% (continued)					
Thailand					
General Finance and Securities PLC**	THB	16,900	0	0	0.00
Union Asia Finance PLC**	THB	13,200	0	0	0.00
Total Thailand			0	0	0.00
Total Common and Preferred Stocks			0	0	0.00
Total Other transferable securities			0	0	0.00
TOTAL INVESTMENTS			30,835,416	33,736,798	98.09
Derivatives					
Futures Contracts – (0.00)%					
Description	Currency	Number of Contracts	Commitment	Unrealised Loss	% of Net Assets
MSCI TAIWAN INDEX FUTURE, due 30/07/19	USD	7	237,574	(796)	(0.00)
Unrealised Loss on Futures Contracts			237,574	(796)	(0.00)
Total Futures Contracts			237,574	(796)	(0.00)
Other Net Assets/(Liabilities)				656,371	1.91
TOTAL NET ASSETS				34,392,373	100.00

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 11,553 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.

** The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 97.84%					
Bermuda					
Yuexiu Transport Infrastructure Ltd	HKD	198,000	133,244	141,987	0.31
Total Bermuda			<u>133,244</u>	<u>141,987</u>	<u>0.31</u>
Brazil					
Banco do Brasil SA	BRL	11,200	129,399	138,415	0.30
Banco Santander Brasil SA	BRL	38,000	348,025	395,791	0.87
Banco Santander Brasil SA-ADR	USD	25,300	212,692	263,708	0.58
Braskem SA-Preferred Stock	BRL	24,600	199,274	197,437	0.43
Cia Energetica de Minas Gerais-Preferred Stock	BRL	27,000	89,871	91,864	0.20
EDP - Energias do Brasil SA	BRL	29,500	117,547	127,743	0.28
Engie Brasil Energia SA	BRL	12,250	90,025	122,005	0.27
Ez Tec Empreendimentos e Participacoes SA	BRL	16,970	89,856	99,921	0.22
Itau Unibanco Holding SA-Preferred Stock	BRL	67,700	537,485	562,432	1.23
Itausa - Investimentos Itau SA	BRL	208	348	627	0.00
Itausa - Investimentos Itau SA-Preferred Stock	BRL	117,124	231,891	345,901	0.76
JBS SA	BRL	91,600	274,130	445,342	0.97
SLC Agricola SA	BRL	13,200	85,152	53,440	0.12
Telefonica Brasil SA-Preferred Stock	BRL	8,200	92,573	93,768	0.20
Transmissora Alianca de Energia Eletrica SA	BRL	45,700	276,923	284,380	0.62
Tupy SA	BRL	30,000	138,605	143,586	0.31
Total Brazil			<u>2,913,796</u>	<u>3,366,360</u>	<u>7.36</u>
Cayman Islands					
Bosideng International Holdings Ltd	HKD	498,000	62,172	121,465	0.27
Lee & Man Paper Manufacturing Ltd	HKD	216,987	173,507	133,409	0.29
Total Cayman Islands			<u>235,679</u>	<u>254,874</u>	<u>0.56</u>
Chile					
AES Gener SA	CLP	699,242	185,520	168,446	0.37
Colbun SA	CLP	1,061,138	218,434	192,139	0.42
Embotelladora Andina SA-Preferred Stock	CLP	9,070	31,273	28,704	0.06
Total Chile			<u>435,227</u>	<u>389,289</u>	<u>0.85</u>
China					
Agricultural Bank of China Ltd	HKD	396,494	165,048	145,729	0.32
Alibaba Group Holding Ltd-ADR	USD	9,281	1,046,442	1,380,984	3.02
Angang Steel Co Ltd	CNY	307,580	192,147	148,937	0.33
Anhui Conch Cement Co Ltd	HKD	147,500	505,961	811,535	1.77
Anhui Conch Cement Co Ltd	CNY	21,300	106,912	112,936	0.25
Bank of China Ltd	HKD	629,000	260,144	233,307	0.51
Bank of Communications Co Ltd	HKD	765,000	505,658	509,892	1.11
Bank of Shanghai Co Ltd	CNY	83,600	123,966	126,570	0.28
China Construction Bank Corp	HKD	1,259,411	901,723	952,675	2.08
China Lilang Ltd	HKD	62,000	60,023	50,036	0.11
China Petroleum & Chemical Corp	HKD	1,109,547	788,161	662,221	1.45
China Shenhua Energy Co Ltd	HKD	326,726	678,657	600,799	1.31
China Telecom Corp Ltd	HKD	888,000	405,974	392,254	0.86

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.84% (continued)					
China (continued)					
CNOOC Ltd	HKD	571,000	770,690	857,442	1.88
Daqin Railway Co Ltd	CNY	285,100	326,153	294,681	0.64
Guangzhou R&F Properties Co Ltd	HKD	32,800	34,989	55,374	0.12
Industrial & Commercial Bank of China Ltd	HKD	1,659,174	1,012,381	1,062,990	2.32
Jiangsu Expressway Co Ltd	HKD	46,000	57,210	57,494	0.13
Luthai Textile Co Ltd	HKD	15,300	15,550	13,672	0.03
Maanshan Iron & Steel Co Ltd	HKD	138,000	60,029	48,084	0.10
Ping An Insurance Group Co of China Ltd	HKD	19,000	160,767	200,318	0.44
Sihuan Pharmaceutical Holdings Group Ltd	HKD	267,000	101,651	52,819	0.12
Sinopec Shanghai Petrochemical Co Ltd	HKD	528,000	229,111	183,975	0.40
Tencent Holdings Ltd	HKD	40,840	803,542	1,618,566	3.54
Tianneng Power International Ltd	HKD	186,000	177,185	131,500	0.29
Total China			9,490,074	10,704,790	23.41
Czech Republic					
Komerční banka A/S	CZK	3,783	137,829	132,473	0.29
Moneta Money Bank AS	CZK	44,840	132,603	134,992	0.29
Total Czech Republic			270,432	267,465	0.58
Greece					
Motor Oil Hellas Corinth Refineries SA	EUR	10,224	99,218	230,040	0.50
Total Greece			99,218	230,040	0.50
Hong Kong					
China Mobile Ltd	HKD	134,500	1,198,360	1,075,622	2.35
CITIC Ltd	HKD	154,000	215,541	194,904	0.43
Shimao Property Holdings Ltd	HKD	70,500	124,991	188,594	0.41
Yuexiu Property Co Ltd	HKD	1,390,000	222,022	276,535	0.61
Total Hong Kong			1,760,914	1,735,655	3.80
Hungary					
Magyar Telekom Telecommunications PLC	HUF	23,631	34,952	30,822	0.07
MOL Hungarian Oil & Gas PLC	HUF	7,439	58,024	72,644	0.16
Total Hungary			92,976	103,466	0.23
India					
HCL Technologies Ltd	INR	56,398	691,237	763,837	1.67
Infosys Ltd	INR	108,691	805,587	1,012,127	2.21
Mphasis Ltd	INR	16,438	180,756	209,969	0.46
Oil & Natural Gas Corp Ltd	INR	33,989	81,115	72,532	0.16
Power Finance Corp Ltd	INR	100,040	155,321	170,788	0.37
Rural Electrification Corp Ltd	INR	56,730	110,822	118,932	0.26
Tech Mahindra Ltd	INR	22,778	192,117	204,748	0.45
Wipro Ltd	INR	67,186	198,688	239,741	0.53
Total India			2,415,643	2,792,674	6.11

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.84% (continued)					
Indonesia					
Adaro Energy Tbk PT	IDR	1,013,400	118,840	85,666	0.19
Bank Rakyat Indonesia Persero Tbk PT	IDR	1,219,700	204,611	330,542	0.72
Indofood Sukses Makmur Tbk PT	IDR	111,100	52,247	48,512	0.11
Perusahaan Gas Negara Persero Tbk	IDR	341,800	50,487	44,827	0.10
Telekomunikasi Indonesia Persero Tbk PT	IDR	620,200	147,006	159,595	0.35
Waskita Beton Precast Tbk PT	IDR	3,006,200	76,698	74,742	0.16
Total Indonesia			<u>649,889</u>	<u>743,884</u>	<u>1.63</u>
Korea					
Chong Kun Dang Pharmaceutical Corp	KRW	437	36,509	30,642	0.07
DGB Financial Group Inc	KRW	4,501	42,509	27,898	0.06
Huchems Fine Chemical Corp	KRW	2,226	43,573	37,243	0.08
Hyundai Department Store Co Ltd	KRW	2,770	213,077	174,216	0.38
Hyundai Home Shopping Network Corp	KRW	392	31,722	31,600	0.07
Hyundai Steel Co	KRW	3,596	141,070	114,314	0.25
Industrial Bank of Korea	KRW	9,676	114,819	103,389	0.23
KB Financial Group Inc	KRW	5,758	253,980	200,777	0.44
Kia Motors Corp	KRW	19,324	526,647	646,624	1.41
Korea Electric Power Corp	KRW	13,097	350,429	254,486	0.56
Korea Real Estate Investment & Trust Co Ltd	KRW	31,445	78,469	56,318	0.12
KT&G Corp	KRW	9,277	778,034	694,938	1.52
LG Electronics Inc	KRW	1,375	111,504	82,923	0.18
LG Uplus Corp	KRW	44,224	534,152	487,672	1.07
Lotte Food Co Ltd	KRW	206	130,024	92,118	0.20
Samsung Electronics Co Ltd	KRW	52,342	1,157,488	1,870,898	4.09
Sebang Global Battery Co Ltd	KRW	958	35,354	31,146	0.07
Shinhan Financial Group Co Ltd	KRW	23,856	887,975	814,603	1.78
SK Holdings Co Ltd	KRW	819	179,764	144,502	0.32
SK Hynix Inc	KRW	10,973	458,966	579,979	1.27
SK Telecom Co Ltd	KRW	2,889	581,529	569,049	1.24
SL Corp	KRW	5,258	86,790	94,770	0.21
Total Korea			<u>6,774,384</u>	<u>7,140,105</u>	<u>15.62</u>
Malaysia					
AirAsia Group Bhd	MYR	112,400	65,842	65,203	0.14
Astro Malaysia Holdings Bhd	MYR	115,500	65,264	35,587	0.08
Malayan Banking Bhd	MYR	1,243	1,972	2,346	0.01
RHB Bank Bhd	MYR	181,300	205,742	215,352	0.47
Total Malaysia			<u>338,820</u>	<u>318,488</u>	<u>0.70</u>
Mexico					
America Movil SAB de CV	MXN	48,400	33,317	30,905	0.07
America Movil SAB de CV-ADR	USD	15,700	222,217	200,731	0.44
Corp Inmobiliaria Vesta SAB de CV	MXN	94,400	116,529	122,238	0.27
Genera SAB de CV	MXN	37,100	31,766	28,132	0.06
Grupo Financiero Banorte SAB de CV	MXN	134,016	741,970	682,140	1.49
Industrias Bachoco SAB de CV	MXN	16,100	65,925	59,166	0.13

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.84% (continued)					
Mexico (continued)					
Macquarie Mexico Real Estate Management SA de CV REIT	MXN	52,300	47,141	52,089	0.11
Mexichem SAB de CV	MXN	142,300	359,062	262,053	0.57
Total Mexico			1,617,927	1,437,454	3.14
Peru					
Credicorp Ltd	USD	3,800	714,442	763,837	1.67
Total Peru			714,442	763,837	1.67
Philippines					
Cebu Air Inc	PHP	12,740	24,717	19,870	0.04
Total Philippines			24,717	19,870	0.04
Poland					
Polski Koncern Naftowy ORLEN SA	PLN	18,079	280,493	383,051	0.84
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	72,269	88,222	90,362	0.20
Total Poland			368,715	473,413	1.04
Qatar					
Ooredoo QPSC	QAR	4,955	115,691	78,161	0.17
Total Qatar			115,691	78,161	0.17
Russia					
Alrosa PJSC	USD	511,200	657,459	612,331	1.34
Globaltrans Investment PLC-GDR	USD	14,625	115,400	119,435	0.26
LUKOIL PJSC-ADR	USD	10,569	594,549	783,487	1.72
MMC Norilsk Nickel PJSC-ADR	USD	6,955	129,991	137,763	0.30
Novolipetsk Steel PJSC-GDR	USD	12,190	250,204	270,175	0.59
Sberbank of Russia PJSC-ADR	USD	18,350	142,347	247,825	0.54
Transneft PJSC-Preferred Stock	USD	28	63,026	64,494	0.14
Total Russia			1,952,976	2,235,510	4.89
Singapore					
BOC Aviation Ltd	HKD	20,800	150,420	153,366	0.34
Total Singapore			150,420	153,366	0.34
South Africa					
Astral Foods Ltd	ZAR	10,326	178,814	99,675	0.22
Coronation Fund Managers Ltd	ZAR	38,547	215,157	107,298	0.23
Emira Property Fund Ltd REIT	ZAR	30,302	30,671	26,040	0.06
Liberty Holdings Ltd	ZAR	7,165	66,368	47,144	0.10
Naspers Ltd	ZAR	2,662	299,966	566,850	1.24
Reunert Ltd	ZAR	12,533	65,735	52,704	0.11
Telkom SA SOC Ltd	ZAR	23,112	79,305	132,683	0.29
Truworths International Ltd	ZAR	66,411	325,438	289,490	0.63
Tsogo Sun Holdings Ltd	ZAR	81,694	121,721	77,479	0.17

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.84% (continued)					
South Africa (continued)					
Tsogo Sun Hotels Ltd	ZAR	81,694	16,645	21,367	0.05
Wilson Bayly Holmes-Ovcon Ltd	ZAR	3,862	30,087	26,428	0.06
Total South Africa			1,429,907	1,447,158	3.16
Taiwan					
AU Optronics Corp	TWD	264,000	94,072	69,414	0.15
China Motor Corp	TWD	51,000	39,322	39,940	0.09
Chipbond Technology Corp	TWD	213,000	387,183	364,328	0.80
CTBC Financial Holding Co Ltd	TWD	117,000	66,276	70,622	0.15
Far Eastern Department Stores Ltd	TWD	100,000	52,839	63,612	0.14
First Financial Holding Co Ltd	TWD	861,534	476,558	555,348	1.21
FLEXium Interconnect Inc	TWD	63,000	167,875	153,535	0.34
Formosa Chemicals & Fibre Corp	TWD	150,000	430,295	436,804	0.96
Formosa Taffeta Co Ltd	TWD	23,000	22,865	25,425	0.06
Great Wall Enterprise Co Ltd	TWD	75,970	62,973	85,806	0.19
King Yuan Electronics Co Ltd	TWD	106,000	80,650	80,315	0.18
Mega Financial Holding Co Ltd	TWD	288,000	211,284	251,599	0.55
Pou Chen Corp	TWD	439,000	509,831	477,841	1.04
Powertech Technology Inc	TWD	134,000	346,945	287,923	0.63
Primax Electronics Ltd	TWD	40,000	70,147	61,181	0.13
Radiant Opto-Electronics Corp	TWD	58,000	145,566	170,537	0.37
SinoPac Financial Holdings Co Ltd	TWD	476,300	144,762	175,731	0.38
Taichung Commercial Bank Co Ltd	TWD	95,000	27,813	33,573	0.07
Taiwan Mobile Co Ltd	TWD	30,000	92,383	103,900	0.23
Taiwan Semiconductor Manufacturing Co Ltd	TWD	233,858	894,838	1,580,186	3.46
Taiwan Styrene Monomer	TWD	79,000	56,748	54,832	0.12
Tripod Technology Corp	TWD	66,000	156,168	205,255	0.45
Uni-President Enterprises Corp	TWD	364,000	705,685	851,069	1.86
Yuanta Financial Holding Co Ltd	TWD	714,000	312,393	376,474	0.82
Total Taiwan			5,555,471	6,575,250	14.38
Thailand					
Kiatnakin Bank PCL	THB	221,300	389,065	440,393	0.96
Land & Houses PCL	THB	747,600	224,631	237,611	0.52
PTT Exploration & Production PCL	THB	64,400	217,092	248,939	0.54
PTT Global Chemical PCL	THB	310,500	615,150	569,004	1.25
PTT PCL	THB	419,100	402,148	585,014	1.28
Quality Houses PCL	THB	2,876,100	246,081	255,294	0.56
Total Thailand			2,094,167	2,336,255	5.11
Turkey					
Ford Otomotiv Sanayi AS	TRY	24,483	258,142	232,311	0.51
Soda Sanayii AS	TRY	84,767	95,361	81,848	0.18
Tupras Turkiye Petrol Rafinerileri AS	TRY	6,652	136,907	116,138	0.25
Turkcell Iletisim Hizmetleri AS	TRY	42,286	93,803	82,173	0.18
Turkiye Sise ve Cam Fabrikalari AS	TRY	183,340	186,551	144,460	0.32
Total Turkey			770,764	656,930	1.44

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 97.84% (continued)					
United Arab Emirates					
Abu Dhabi Commercial Bank PJSC	AED	78,804	142,244	156,365	0.34
Aldar Properties PJSC	AED	123,687	79,748	55,886	0.12
Dubai Islamic Bank PJSC	AED	126,483	173,420	155,118	0.34
Total United Arab Emirates			<u>395,412</u>	<u>367,369</u>	<u>0.80</u>
Total Common and Preferred Stocks			<u>40,800,905</u>	<u>44,733,650</u>	<u>97.84</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>40,800,905</u>	<u>44,733,650</u>	<u>97.84</u>
Other transferable securities					
Common and Preferred Stocks - 0.00%					
Mexico					
Corporacion Chihuahua SA de CV*	MXN	414,414	0	0	0.00
Corporacion Chihuahua SA de CV-Preferred Stock*	MXN	429	0	0	0.00
Total Mexico			<u>0</u>	<u>0</u>	<u>0.00</u>
Thailand					
Nava Finance Public*	THB	54,800	0	0	0.00
Total Thailand			<u>0</u>	<u>0</u>	<u>0.00</u>
Total Common and Preferred Stocks			<u>0</u>	<u>0</u>	<u>0.00</u>
Total Other transferable securities			<u>0</u>	<u>0</u>	<u>0.00</u>
Mutual Fund - 0.98%					
Ireland					
Invesco MSCI Saudi Arabia UCITS ETF	USD	22,352	438,755	448,493	0.98
Total Ireland			<u>438,755</u>	<u>448,493</u>	<u>0.98</u>
Total Mutual Fund			<u>438,755</u>	<u>448,493</u>	<u>0.98</u>
TOTAL INVESTMENTS			<u>41,239,660</u>	<u>45,182,143</u>	<u>98.82</u>

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Euro)

Derivatives

Futures Contracts – 0.01%

Description	Currency	Number of Contracts	Commitment	Unrealised Gain	% of Net Assets
MSCI EMERGING MARKETS INDEX FUTURE, due 20/09/19	USD	3	<u>138,751</u>	<u>4,597</u>	<u>0.01</u>
Unrealised Gain on Futures Contracts			<u>138,751</u>	<u>4,597</u>	<u>0.01</u>
Total Futures Contracts			<u>138,751</u>	<u>4,597</u>	<u>0.01</u>
Other Net Assets/(Liabilities)				<u>533,430</u>	<u>1.17</u>
TOTAL NET ASSETS				<u>45,720,170</u>	<u>100.00</u>

The counterparty for futures contracts was Goldman Sachs & Co. Collateral held for the futures contracts includes EUR 1,897 held as cash at Goldman Sachs & Co.

* The price was stated at cost in accordance with investments valuation procedures in place.

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.04%					
Bermuda					
Yuexiu Transport Infrastructure Ltd	HKD	1,612,000	1,230,860	1,316,424	0.59
Total Bermuda			<u>1,230,860</u>	<u>1,316,424</u>	<u>0.59</u>
Brazil					
Alupar Investimento SA	BRL	101,000	504,341	681,213	0.30
Banco ABC Brasil SA—Preferred Stock	BRL	95,797	510,093	480,403	0.21
Banco do Estado do Rio Grande do Sul SA—Preferred Stock	BRL	49,500	253,341	306,739	0.14
Camil Alimentos SA	BRL	128,700	243,317	241,104	0.11
Cia de Gas de Sao Paulo - COMGAS—Preferred Stock	BRL	143	2,552	2,909	0.00
Cia de Saneamento de Minas Gerais-COPASA	BRL	32,600	342,192	570,233	0.25
Cia de Saneamento do Parana—Preferred Stock	BRL	147,300	327,048	564,964	0.25
Cia Hering	BRL	86,000	602,776	667,329	0.30
Cia Paranaense de Energia—ADR	USD	69,000	575,729	876,300	0.39
EDP - Energias do Brasil SA	BRL	316,900	1,396,059	1,562,733	0.70
Estacio Participacoes SA	BRL	60,500	556,200	457,777	0.20
Ez Tec Empreendimentos e Participacoes SA	BRL	126,992	631,889	851,552	0.38
Fleury SA	BRL	78,900	596,166	439,517	0.20
Guararapes Confeccoos SA	BRL	27,200	151,943	114,828	0.05
Instituto Hermes Pardini SA	BRL	39,500	306,333	198,909	0.09
Mahle-Metal Leve SA	BRL	126,300	836,931	814,616	0.36
MRV Engenharia e Participacoes SA	BRL	61,200	203,896	312,495	0.14
Qualicorp Consultoria e Corretora de Seguros SA	BRL	27,100	110,363	162,417	0.07
Sao Martinho SA	BRL	207,400	1,021,714	1,089,856	0.49
Ser Educacional SA	BRL	48,800	258,255	316,408	0.14
SLC Agricola SA	BRL	388,800	2,296,245	1,792,519	0.80
Smiles Fidelidade SA	BRL	19,200	388,755	210,403	0.09
Transmissora Alianca de Energia Eletrica SA	BRL	127,100	646,121	900,692	0.40
Tupy SA	BRL	294,500	1,519,689	1,605,183	0.71
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA	BRL	59,800	269,380	241,531	0.11
Total Brazil			<u>14,551,328</u>	<u>15,462,630</u>	<u>6.88</u>
Cayman Islands					
Asia Cement China Holdings Corp	HKD	671,500	665,363	1,077,838	0.48
Bosideng International Holdings Ltd	HKD	6,842,000	1,346,285	1,900,434	0.85
China Aircraft Leasing Group Holdings Ltd	HKD	304,000	322,296	321,024	0.14
China SCE Property Holdings Ltd	HKD	1,685,000	687,380	810,957	0.36
Daqo New Energy Corp—ADR	USD	25,900	666,658	1,097,383	0.49
Dawnrays Pharmaceutical Holdings Ltd	HKD	280,000	73,853	51,968	0.02
JNBY Design Ltd	HKD	301,500	578,241	552,637	0.25
Li Ning Co Ltd	HKD	325,500	323,350	767,451	0.34
TCL Electronics Holdings Ltd	HKD	838,000	440,399	404,385	0.18
Xtep International Holdings Ltd	HKD	933,500	578,302	562,789	0.25
Total Cayman Islands			<u>5,682,127</u>	<u>7,546,866</u>	<u>3.36</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Chile					
AES Gener SA	CLP	3,021,879	830,604	829,008	0.37
CAP SA	CLP	66,753	719,863	763,537	0.34
Engie Energia Chile SA	CLP	375,337	712,608	690,472	0.31
Inversiones Aguas Metropolitanas SA	CLP	222,224	351,430	343,671	0.15
Inversiones La Construccion SA	CLP	35,461	558,885	591,287	0.26
Total Chile			3,173,390	3,217,975	1.43
China					
Anhui Expressway Co Ltd	HKD	408,000	290,708	251,197	0.11
Changyou.com Ltd-ADR	USD	12,800	258,752	123,008	0.06
China BlueChemical Ltd	HKD	1,274,000	464,236	347,343	0.15
China Datang Corp Renewable Power Co Ltd	HKD	676,000	120,126	71,818	0.03
China Lilang Ltd	HKD	398,000	409,024	365,778	0.16
China National Building Material Co Ltd	HKD	1,008,300	739,651	884,078	0.39
China Sanjiang Fine Chemicals Co Ltd	HKD	474,000	162,931	101,322	0.05
China Shineway Pharmaceutical Group Ltd	HKD	267,000	354,898	241,966	0.11
China Suntien Green Energy Corp Ltd	HKD	3,126,000	883,440	824,264	0.37
Fufeng Group Ltd	HKD	57,000	33,413	31,154	0.01
Greatview Aseptic Packaging Co Ltd	HKD	202,000	123,160	115,318	0.05
Guangdong Provincial Expressway Development Co Ltd	HKD	387,800	293,285	306,269	0.14
Huaxin Cement Co Ltd	USD	1,084,720	1,173,052	2,514,381	1.12
Kasen International Holdings Ltd	HKD	516,000	387,889	377,134	0.17
Lao Feng Xiang Co Ltd	USD	62,345	208,713	218,457	0.10
Lonking Holdings Ltd	HKD	1,843,000	726,161	490,680	0.22
Luthai Textile Co Ltd	HKD	270,500	317,298	275,261	0.12
Powerlong Real Estate Holdings Ltd	HKD	1,134,000	542,360	566,093	0.25
Shenzhen Expressway Co Ltd	HKD	444,000	407,928	533,653	0.24
Tian Ge Interactive Holdings Ltd	HKD	598,000	492,611	143,137	0.06
Tianneng Power International Ltd	HKD	1,170,000	1,034,989	941,990	0.42
West China Cement Ltd	HKD	7,328,000	1,302,614	1,125,581	0.50
YiChang HEC ChangJiang Pharmaceutical Co Ltd	HKD	233,400	1,088,171	1,166,627	0.52
Yuzhou Properties Co Ltd	HKD	6,823	2,344	3,205	0.00
Total China			11,817,754	12,019,714	5.35
Colombia					
Almacenes Exito SA	COP	35,299	180,897	183,594	0.08
Total Colombia			180,897	183,594	0.08
Egypt					
Egyptian Financial Group-Hermes Holding Co	EGP	575,110	558,641	589,061	0.26
ElSewedy Electric Co	EGP	295,354	277,728	252,807	0.11
Telecom Egypt Co	EGP	660,164	501,903	549,247	0.25
Total Egypt			1,338,272	1,391,115	0.62

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Greece					
Aegean Airlines SA	EUR	15,647	136,493	145,223	0.07
Motor Oil Hellas Corinth Refineries SA	EUR	32,565	702,528	834,413	0.37
Mytilineos Holdings SA	EUR	19,572	164,064	226,230	0.10
Total Greece			<u>1,003,085</u>	<u>1,205,866</u>	<u>0.54</u>
Hong Kong					
China Merchants Land Ltd	HKD	200,000	37,200	29,184	0.01
Huabao International Holdings Ltd	HKD	255,000	143,105	107,712	0.05
Poly Property Group Co Ltd	HKD	761,000	341,006	278,587	0.12
Road King Infrastructure Ltd	HKD	215,000	325,087	443,622	0.20
Seaspan Corp	USD	103,000	884,796	1,010,430	0.45
Shenzhen International Holdings Ltd	HKD	304,007	545,691	603,150	0.27
Shougang Fushan Resources Group Ltd	HKD	2,636,000	597,128	573,594	0.26
Sinopec Kantons Holdings Ltd	HKD	1,040,000	500,987	435,302	0.19
Sinotruk Hong Kong Ltd	HKD	304,500	519,663	526,956	0.23
Texhong Textile Group Ltd	HKD	398,000	567,944	445,760	0.20
Tianjin Development Holdings Ltd	HKD	160,000	96,845	51,405	0.02
Yuexiu REIT	HKD	1,735,000	1,090,259	1,185,907	0.53
Total Hong Kong			<u>5,649,711</u>	<u>5,691,609</u>	<u>2.53</u>
Hungary					
Magyar Telekom Telecommunications PLC	HUF	334,844	541,740	497,361	0.22
Total Hungary			<u>541,740</u>	<u>497,361</u>	<u>0.22</u>
India					
Alembic Pharmaceuticals Ltd	INR	29,749	251,020	219,258	0.10
Apollo Hospitals Enterprise Ltd	INR	67,880	1,211,059	1,336,605	0.60
Bata India Ltd	INR	35,285	561,411	739,386	0.33
BSE Ltd	INR	36,451	309,083	323,757	0.14
Chennai Petroleum Corp Ltd	INR	172,798	701,509	520,941	0.23
DCM Shriram Ltd	INR	69,986	352,746	570,108	0.25
Engineers India Ltd	INR	338,003	609,082	594,208	0.27
Firstsource Solutions Ltd	INR	463,908	347,092	331,663	0.15
Great Eastern Shipping Co Ltd	INR	29,762	126,705	113,956	0.05
Greaves Cotton Ltd	INR	202,433	337,115	426,113	0.19
Gujarat Mineral Development Corp Ltd	INR	68,013	83,027	73,996	0.03
Gujarat Narmada Valley Fertilizers & Chemicals Ltd	INR	218,180	1,044,723	739,146	0.33
HeidelbergCement India Ltd	INR	129,192	270,686	365,056	0.16
Info Edge India Ltd	INR	26,429	621,344	860,381	0.38
Ipeca Laboratories Ltd	INR	105,759	1,179,009	1,406,111	0.63
Jagran Prakashan Ltd	INR	72,939	114,919	114,648	0.05
Jain Irrigation Systems Ltd	INR	971,500	831,734	363,112	0.16
Jubilant Foodworks Ltd	INR	22,755	458,718	406,444	0.18
Jubilant Life Sciences Ltd	INR	43,191	503,631	320,425	0.14
Karnataka Bank Ltd	INR	986,987	1,489,304	1,485,610	0.66
Kpit Technologies Ltd	INR	576,880	652,042	808,564	0.36
KPIT Technologies Ltd	INR	685,129	1,191,188	856,566	0.38

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
India (continued)					
Mahanagar Gas Ltd	INR	32,758	406,511	403,261	0.18
Manappuram Finance Ltd	INR	808,893	994,975	1,619,485	0.72
Mindtree Ltd	INR	82,601	1,049,972	1,109,763	0.49
MOIL Ltd	INR	77,165	187,448	170,254	0.08
Mphasis Ltd	INR	178,743	2,502,940	2,600,063	1.16
Muthoot Finance Ltd	INR	239,779	1,573,861	2,239,825	1.00
National Aluminium Co Ltd	INR	2,082,300	1,809,680	1,490,212	0.66
NIIT Technologies Ltd	INR	22,241	349,435	433,398	0.19
Persistent Systems Ltd	INR	23,945	205,067	214,170	0.10
Pfizer Ltd	INR	13,552	525,525	658,777	0.29
PNC Infratech Ltd	INR	26,140	52,022	76,173	0.03
Power Finance Corp Ltd	INR	1,843,455	2,611,835	3,583,958	1.60
Procter And Gamble Company	INR	9,774	501,743	581,597	0.26
PTC India Ltd	INR	551,531	676,855	536,929	0.24
PVR Ltd	INR	30,949	683,844	750,887	0.34
Reliance Infrastructure Ltd	INR	55,074	236,596	44,361	0.02
Sanofi India Ltd	INR	3,294	288,354	269,623	0.12
Suven Life Sciences Ltd	INR	137,339	452,725	539,587	0.24
Tata Chemicals Ltd	INR	145,841	1,424,063	1,323,878	0.59
Torrent Power Ltd	INR	400,001	1,487,878	1,630,079	0.73
Welspun Corp Ltd	INR	279,406	583,761	568,506	0.25
Welspun India Ltd	INR	145,623	123,441	121,093	0.05
Total India			31,975,678	33,941,933	15.11
Indonesia					
Ace Hardware Indonesia Tbk PT	IDR	3,391,800	283,414	434,554	0.19
Bank Pembangunan Daerah Jawa Timur Tbk PT	IDR	7,392,000	377,223	332,254	0.15
Bukit Asam Tbk PT	IDR	1,250,000	362,630	261,900	0.12
Global Mediacom Tbk PT	IDR	7,856,800	273,330	207,995	0.09
Indo Tambangraya Megah Tbk PT	IDR	450,100	679,448	559,140	0.25
Japfa Comfeed Indonesia Tbk PT	IDR	2,948,900	360,770	323,539	0.14
Link Net Tbk PT	IDR	346,900	109,968	104,358	0.05
Media Nusantara Citra Tbk PT	IDR	10,456,400	625,473	769,751	0.34
Mitra Adiperkasa Tbk PT	IDR	4,068,700	248,886	259,199	0.12
Panin Financial Tbk PT	IDR	16,124,100	292,799	378,921	0.17
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT	IDR	3,580,700	319,512	283,871	0.13
Ramayana Lestari Sentosa Tbk PT	IDR	2,325,500	221,571	232,097	0.10
Sri Rejeki Isman Tbk PT	IDR	6,662,800	161,950	159,407	0.07
Waskita Beton Precast Tbk PT	IDR	11,700,600	357,519	331,286	0.15
Wijaya Karya Persero Tbk PT	IDR	4,093,900	541,821	704,171	0.31
Total Indonesia			5,216,314	5,342,443	2.38
Korea					
AK Holdings Inc	KRW	7,205	405,796	277,367	0.12
BGF Co Ltd	KRW	16,257	137,897	104,189	0.05
Bingrae Co Ltd	KRW	5,437	369,162	321,610	0.14
Bukwang Pharmaceutical Co Ltd	KRW	27,783	426,183	421,082	0.19
Chong Kun Dang Pharmaceutical Corp	KRW	16,270	1,598,554	1,299,176	0.58

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Korea (continued)					
Chongkundang Holdings Corp	KRW	3,335	216,579	326,380	0.15
CJ Hello Co Ltd	KRW	28,960	240,624	173,060	0.08
Com2uSCorp	KRW	2,278	310,123	200,249	0.09
CS Wind Corp	KRW	3,901	120,321	144,938	0.06
Cuckoo Holdings Co Ltd	KRW	2,521	375,849	301,302	0.13
Daeduck Electronics Co	KRW	97,707	833,634	998,521	0.44
Daekyo Co Ltd	KRW	31,923	238,706	173,349	0.08
Daesang Corp	KRW	16,251	396,558	341,304	0.15
Daewon Pharmaceutical Co Ltd	KRW	24,715	464,709	338,195	0.15
Daewoong Co Ltd	KRW	38,503	610,121	568,550	0.25
Daishin Securities Co Ltd	KRW	75,749	857,999	908,607	0.40
Daishin Securities Co Ltd—Preferred Stock	KRW	9,997	82,937	82,165	0.04
Dong A St Co Ltd	KRW	9,209	840,085	809,521	0.36
Dongkook Pharmaceutical Co Ltd	KRW	2,560	158,735	129,480	0.06
Dongkuk Industries Co Ltd	KRW	3,055	12,646	7,276	0.00
Dongwon Development Co Ltd	KRW	71,164	294,964	317,408	0.14
Dongwon Industries Co Ltd	KRW	1,849	517,293	400,338	0.18
Doosan Infracore Co Ltd	KRW	45,916	402,841	247,346	0.11
Grand Korea Leisure Co Ltd	KRW	56,229	1,371,833	998,306	0.44
GS Home Shopping Inc	KRW	4,080	742,209	608,122	0.27
Halla Holdings Corp	KRW	3,298	165,714	126,105	0.06
Handsome Co Ltd	KRW	10,483	429,334	335,921	0.15
Hanil Cement Co Ltd	KRW	949	49,311	43,232	0.02
Hankook Shell Oil Co Ltd	KRW	478	162,228	138,062	0.06
Hankook Tire Worldwide Co Ltd	KRW	9,008	157,622	133,796	0.06
Hansae Co Ltd	KRW	6,441	108,615	116,866	0.05
Hansol Paper Co Ltd	KRW	55,845	977,252	708,552	0.32
HDC Holdings Co Ltd	KRW	29,980	684,638	393,363	0.18
Huchems Fine Chemical Corp	KRW	45,260	1,003,471	862,357	0.38
Huons Global Co Ltd	KRW	7,480	397,153	251,352	0.11
Hyosung Corp	KRW	26,766	1,772,180	1,682,944	0.75
Hyundai Home Shopping Network Corp	KRW	5,401	541,352	495,826	0.22
Il Dong Pharmaceutical Co Ltd	KRW	36,430	770,995	623,126	0.28
Innocean Worldwide Inc	KRW	8,499	531,323	524,816	0.23
IS Dongseo Co Ltd	KRW	16,147	454,653	540,494	0.24
JB Financial Group Co Ltd	KRW	212,496	1,208,945	1,087,647	0.48
Jeju Air Co Ltd	KRW	3,807	167,196	109,299	0.05
KC Co Ltd	KRW	25,803	495,943	303,920	0.14
KEPCO Plant Service & Engineering Co Ltd	KRW	15,614	456,684	422,585	0.19
Korea District Heating Corp	KRW	3,909	252,875	176,382	0.08
Korea Electric Terminal Co Ltd	KRW	2,859	117,992	166,640	0.07
Korea Real Estate Investment & Trust Co Ltd	KRW	204,005	534,086	416,084	0.19
Korea United Pharm Inc	KRW	36,912	811,360	730,472	0.33
Korean Reinsurance Co	KRW	17,440	174,371	131,708	0.06
KT Skylife Co Ltd	KRW	31,759	391,083	290,181	0.13
Kumho Industrial Co Ltd	KRW	20,430	200,518	249,481	0.11
Kyungdong Pharm Co Ltd	KRW	10,238	92,040	80,155	0.04
LF Corp	KRW	49,355	1,216,339	983,125	0.44
Lotte Chilsung Beverage Co Ltd	KRW	3,970	496,900	589,664	0.26

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Korea (continued)					
LOTTE Fine Chemical Co Ltd	KRW	5,310	311,019	242,816	0.11
Lotte Food Co Ltd	KRW	1,519	1,123,886	773,544	0.34
LOTTE Himart Co Ltd	KRW	13,450	826,158	509,042	0.23
LS Corp	KRW	10,768	666,335	442,974	0.20
LS Industrial Systems Co Ltd	KRW	2,822	156,923	123,424	0.05
Meritz Financial Group Inc	KRW	37,856	445,336	480,310	0.21
Meritz Fire & Marine Insurance Co Ltd	KRW	49,493	819,937	887,286	0.40
Meritz Securities Co Ltd	KRW	222,790	948,839	1,034,213	0.46
Nexen Tire Corp	KRW	13,416	150,634	113,286	0.05
NICE Holdings Co Ltd	KRW	14,869	229,844	292,319	0.13
Nong Shim Holdings Co Ltd	KRW	1,959	179,963	150,660	0.07
NongShim Co Ltd	KRW	3,042	797,539	669,179	0.30
Partron Co Ltd	KRW	15,496	195,320	238,214	0.11
S&T Motiv Co Ltd	KRW	12,945	411,136	500,019	0.22
Samjin Pharmaceutical Co Ltd	KRW	35,277	1,213,002	916,563	0.41
Seah Besteel Corp	KRW	8,576	153,357	136,663	0.06
Sebang Global Battery Co Ltd	KRW	7,140	269,131	264,353	0.12
SFA Engineering Corp	KRW	65,086	2,211,081	2,274,473	1.01
Shinsegae Food Co Ltd	KRW	1,488	166,980	110,313	0.05
Silicon Works Co Ltd	KRW	5,105	162,702	190,335	0.08
Sindoh Co Ltd	KRW	2,711	126,245	110,938	0.05
SK Gas Ltd	KRW	7	610	475	0.00
SKC Co Ltd	KRW	25,156	941,382	862,753	0.38
SL Corp	KRW	45,980	757,217	943,772	0.42
Sungwoo Hitech Co Ltd	KRW	53,204	224,662	190,302	0.08
Taekwang Industrial Co Ltd	KRW	556	799,194	635,621	0.28
Value Added Technology Co Ltd	KRW	15,599	446,791	382,325	0.17
Youngone Corp	KRW	44,181	1,398,628	1,427,230	0.64
Total Korea			42,982,382	38,115,398	16.97
Malaysia					
Bermaz Auto Bhd	MYR	610,800	334,503	393,159	0.18
Bursa Malaysia Bhd	MYR	108,800	203,478	184,295	0.08
Carlsberg Brewery Malaysia Bhd	MYR	80,700	331,772	501,092	0.22
DRB-Hicom Bhd	MYR	944,100	516,794	502,606	0.22
IGB Real Estate Investment Trust REIT	MYR	874,300	339,315	404,093	0.18
KPJ Healthcare Bhd	MYR	3,277,900	861,497	741,642	0.33
Malakoff Corp Bhd	MYR	1,535,700	333,679	317,731	0.14
Malaysia Building Society Bhd	MYR	807,091	226,397	175,773	0.08
Malaysian Pacific Industries Bhd	MYR	67,000	196,181	149,483	0.07
Muhibbah Engineering M Bhd	MYR	169,300	119,061	113,072	0.05
Padini Holdings Bhd	MYR	533,200	546,108	467,074	0.21
Scientex BHD	MYR	137,800	280,420	288,105	0.13
Sunway Bhd	MYR	1,350,269	535,602	548,930	0.24
Sunway REIT	MYR	1,186,500	486,544	536,904	0.24
Supermax Corp Bhd	MYR	2,909,100	1,171,063	1,175,607	0.52
TIME dotCom Bhd	MYR	62,600	127,430	135,879	0.06
Total Malaysia			6,609,844	6,635,445	2.95

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Mexico					
Bolsa Mexicana de Valores SAB de CV	MXN	99,300	196,943	187,780	0.09
Concentradora Fibra Danhos SA de CV REIT	MXN	241,200	384,532	319,020	0.14
Corp Inmobiliaria Vesta SAB de CV	MXN	577,858	853,502	852,125	0.38
Genera SAB de CV	MXN	1,296,100	1,147,211	1,119,232	0.50
Grupo Aeroportuario del Centro Norte SAB de CV	MXN	413,429	2,546,617	2,522,540	1.12
Grupo Comercial Chedraui SA de CV	MXN	120,400	247,781	203,177	0.09
Grupo Herdez SAB de CV	MXN	118,842	274,659	254,427	0.11
Industrias Bachoco SAB de CV	MXN	89,700	409,979	375,391	0.17
Macquarie Mexico Real Estate Management SA de CV REIT	MXN	514,179	493,230	583,186	0.26
PLA Administradora Industrial S de RL de CV REIT	MXN	383,367	603,264	599,246	0.27
Prologis Property Mexico SA de CV REIT	MXN	207,016	356,373	429,082	0.19
Regional SAB de CV	MXN	66,700	411,656	343,470	0.15
Total Mexico			<u>7,925,747</u>	<u>7,788,676</u>	<u>3.47</u>
Pakistan					
Engro Corp Ltd	PKR	120,890	286,152	200,992	0.09
Engro Fertilizers Ltd	PKR	952,000	554,300	381,217	0.17
Fauji Fertilizer Co Ltd	PKR	415,500	337,637	226,802	0.10
Nishat Mills Ltd	PKR	263,500	355,558	153,960	0.07
Pakistan Oilfields Ltd	PKR	136,490	538,804	346,791	0.15
Total Pakistan			<u>2,072,451</u>	<u>1,309,762</u>	<u>0.58</u>
Peru					
Ferreycorp SAA	PEN	241,131	157,951	165,743	0.07
Total Peru			<u>157,951</u>	<u>165,743</u>	<u>0.07</u>
Philippines					
Cebu Air Inc	PHP	111,990	216,699	198,909	0.09
Cosco Capital Inc	PHP	881,000	118,600	118,303	0.05
Filinvest Land Inc	PHP	3,107,000	102,767	114,007	0.05
First Gen Corp	PHP	804,300	332,647	420,713	0.19
Manila Water Co Inc	PHP	482,500	313,226	235,906	0.11
Vista Land & Lifescapes Inc	PHP	2,803,400	332,094	390,129	0.17
Total Philippines			<u>1,416,033</u>	<u>1,477,967</u>	<u>0.66</u>
Poland					
Asseco Poland SA	PLN	48,366	613,586	691,276	0.31
Budimex SA	PLN	4,683	286,905	170,784	0.08
Ciech SA	PLN	23,650	403,199	264,772	0.12
Enea SA	PLN	130,227	365,624	325,986	0.14
Eurocash SA	PLN	29,215	177,288	161,383	0.07
Grupa Azoty SA	PLN	12,368	137,547	138,963	0.06
Warsaw Stock Exchange	PLN	22,654	238,859	260,911	0.12
Total Poland			<u>2,223,008</u>	<u>2,014,075</u>	<u>0.90</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Qatar					
Al Meera Consumer Goods Co QSC	QAR	52,720	221,738	209,504	0.09
Medicare Group	QAR	109,220	199,579	202,167	0.09
Qatar Gas Transport Co Ltd	QAR	157,054	755,049	996,347	0.45
Qatar Navigation QSC	QAR	5,260	94,683	93,752	0.04
United Development Co QSC	QAR	157,950	644,764	600,785	0.27
Total Qatar			<u>1,915,813</u>	<u>2,102,555</u>	<u>0.94</u>
Russia					
Aeroflot PJSC	USD	147,099	410,739	237,317	0.11
Raspadskaya OJSC	USD	482,761	894,263	1,067,700	0.47
Ros Agro PLC-GDR	USD	43,336	504,552	510,498	0.23
Unipro PJSC	USD	11,839,000	508,712	492,704	0.22
Total Russia			<u>2,318,266</u>	<u>2,308,219</u>	<u>1.03</u>
Singapore					
IGG Inc	HKD	1,571,000	1,951,347	1,751,477	0.78
Total Singapore			<u>1,951,347</u>	<u>1,751,477</u>	<u>0.78</u>
South Africa					
AECI Ltd	ZAR	102,817	788,707	667,085	0.30
African Rainbow Minerals Ltd	ZAR	144,772	1,385,445	1,870,268	0.83
Assore Ltd	ZAR	9,798	214,020	254,850	0.11
Astral Foods Ltd	ZAR	60,853	929,844	668,935	0.30
AVI Ltd	ZAR	180,197	1,322,711	1,167,471	0.52
Barloworld Ltd	ZAR	169,120	1,478,516	1,535,138	0.68
Emira Property Fund Ltd REIT	ZAR	469,275	483,588	459,250	0.20
Imperial Holdings Ltd	ZAR	193,806	870,592	706,848	0.31
JSE Ltd	ZAR	33,598	439,158	333,568	0.15
KAP Industrial Holdings Ltd	ZAR	739,557	451,616	293,174	0.13
Massmart Holdings Ltd	ZAR	19,805	136,246	87,359	0.04
Motus Holdings Ltd	ZAR	162,936	998,120	844,881	0.38
Reunert Ltd	ZAR	118,311	680,048	566,584	0.25
SA Corporate Real Estate Ltd REIT	ZAR	903,602	315,464	199,928	0.09
Sun International Ltd	ZAR	11,498	49,439	40,892	0.02
Tsogo Sun Holdings Ltd	ZAR	111,463	144,478	120,385	0.05
Tsogo Sun Hotels Ltd	ZAR	111,463	19,757	33,199	0.02
Vukile Property Fund Ltd REIT	ZAR	527,224	743,568	717,484	0.32
Wilson Bayly Holmes-Ovcon Ltd	ZAR	5,997	66,275	46,734	0.02
Total South Africa			<u>11,517,592</u>	<u>10,614,033</u>	<u>4.72</u>
Taiwan					
Ardentec Corp	TWD	580,000	602,149	540,608	0.24
Aten International Co Ltd	TWD	102,000	303,975	303,772	0.13
Capital Securities Corp	TWD	730,861	254,545	223,074	0.10
Cheng Uei Precision Industry Co Ltd	TWD	382,000	367,877	389,263	0.17
Chicony Power Technology Co Ltd	TWD	60,970	103,828	96,089	0.04
China Bills Finance Corp	TWD	373,000	181,259	179,538	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Taiwan (continued)					
China General Plastics Corp	TWD	313,000	237,500	240,851	0.11
China Motor Corp	TWD	388,000	342,200	346,033	0.15
China Synthetic Rubber Corp	TWD	382,709	438,951	460,219	0.20
Chipbond Technology Corp	TWD	1,010,000	2,245,889	1,967,353	0.88
ChipMOS Technologies Inc	TWD	1,333,000	1,079,295	1,023,585	0.46
Chong Hong Construction Co Ltd	TWD	372,000	1,011,350	1,069,547	0.48
Cleanaway Co Ltd	TWD	67,000	396,031	349,458	0.16
Clevo Co	TWD	71,000	76,897	70,864	0.03
Compeq Manufacturing Co Ltd	TWD	1,141,000	881,282	956,971	0.43
Continental Holdings Corp	TWD	195,000	102,957	107,672	0.05
Coretronic Corp	TWD	595,000	975,285	831,404	0.37
CTCI Corp	TWD	274,000	408,956	408,007	0.18
E Ink Holdings Inc	TWD	270,000	280,991	289,477	0.13
Elan Microelectronics Corp	TWD	238,800	509,714	559,721	0.25
Eternal Materials Co Ltd	TWD	71,025	68,262	61,856	0.03
Everlight Electronics Co Ltd	TWD	283,000	384,059	264,235	0.12
Far Eastern Department Stores Ltd	TWD	900,000	518,931	651,974	0.29
Far Eastern International Bank	TWD	1,559,403	532,396	617,546	0.27
Farglory Land Development Co Ltd	TWD	299,000	366,271	397,101	0.18
Feng Hsin Steel Co Ltd	TWD	128,000	235,859	259,219	0.11
FLEXium Interconnect Inc	TWD	330,000	1,064,057	915,855	0.41
Formosa Advanced Technologies Co Ltd	TWD	188,000	204,492	215,483	0.10
Getac Technology Corp	TWD	688,000	901,175	1,032,238	0.46
Ginko International Co Ltd	TWD	26,000	211,089	163,235	0.07
Grand Pacific Petrochemical	TWD	1,451,000	1,190,568	957,694	0.43
Great Wall Enterprise Co Ltd	TWD	895,670	1,096,449	1,152,047	0.51
Greatek Electronics Inc	TWD	265,000	416,134	366,877	0.16
Holtek Semiconductor Inc	TWD	154,000	352,208	355,009	0.16
Huaku Development Co Ltd	TWD	501,000	1,116,402	1,374,304	0.61
Hung Sheng Construction Ltd	TWD	287,400	311,395	192,467	0.09
Jih Sun Financial Holdings Co Ltd	TWD	686,561	211,651	237,626	0.11
King Yuan Electronics Co Ltd	TWD	1,718,000	1,420,319	1,482,393	0.66
King's Town Bank Co Ltd	TWD	643,000	658,308	699,734	0.31
KMC Kuei Meng International Inc	TWD	16,450	67,010	54,817	0.02
Kung Long Batteries Industrial Co Ltd	TWD	72,000	362,148	379,014	0.17
Lite-On Semiconductor Corp	TWD	180,000	225,681	177,627	0.08
Lotes Co Ltd	TWD	33,166	213,587	226,912	0.10
Makalot Industrial Co Ltd	TWD	88,000	569,912	594,987	0.26
Mitac Holdings Corp	TWD	417,721	385,779	418,266	0.19
Oriental Union Chemical Corp	TWD	638,000	678,088	528,936	0.24
President Securities Corp	TWD	249,000	112,599	109,831	0.05
Primax Electronics Ltd	TWD	497,000	1,110,110	865,684	0.38
Prince Housing & Development Corp	TWD	395,000	149,829	149,431	0.07
Radiant Opto-Electronics Corp	TWD	544,000	1,310,377	1,821,536	0.81
Run Long Construction Co Ltd	TWD	61,000	134,934	125,694	0.06
Sanyang Motor Co Ltd	TWD	323,000	217,713	234,506	0.10
Shin Zu Shing Co Ltd	TWD	71,000	210,467	266,311	0.12
Shinkong Insurance Co Ltd	TWD	101,000	125,113	129,423	0.06
Shinkong Synthetic Fibers Corp	TWD	1,926,000	769,312	861,939	0.38

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Taiwan (continued)					
Sigurd Microelectronics Corp	TWD	141,000	134,210	134,828	0.06
Simplo Technology Co Ltd	TWD	87,000	589,988	701,669	0.31
Sinbon Electronics Co Ltd	TWD	302,000	773,133	1,103,592	0.49
Sino-American Silicon Products Inc	TWD	190,000	431,916	499,171	0.22
Sinyi Realty Inc	TWD	43,908	51,965	45,450	0.02
Sitronix Technology Corp	TWD	160,000	582,237	669,682	0.30
Synemold Enterprise Corp	TWD	201,750	553,268	545,630	0.24
Taichung Commercial Bank Co Ltd	TWD	2,525,950	862,053	1,016,577	0.45
Taiwan Hon Chuan Enterprise Co Ltd	TWD	264,000	502,571	470,040	0.21
Taiwan Paiho Ltd	TWD	123,000	297,871	355,225	0.16
Taiwan PCB Techvest Co Ltd	TWD	104,000	108,566	123,556	0.05
Taiwan Styrene Monomer	TWD	332,000	269,918	262,419	0.12
Teco Electric and Machinery Co Ltd	TWD	1,517,000	1,050,945	1,113,592	0.50
Test Rite International Co Ltd	TWD	250,000	188,122	173,055	0.08
Ton Yi Industrial Corp	TWD	262,000	110,632	108,395	0.05
Tong Hsing Electronic Industries Ltd	TWD	210,000	715,188	743,734	0.33
Tong Yang Industry Co Ltd	TWD	86,000	114,010	124,323	0.05
Tripod Technology Corp	TWD	807,000	2,327,244	2,858,063	1.27
Tung Ho Steel Enterprise Corp	TWD	202,000	157,910	151,535	0.07
TXC Corp	TWD	157,000	215,091	175,908	0.08
TYC Brother Industrial Co Ltd	TWD	5,000	5,220	4,322	0.00
Unimicron Technology Corp	TWD	193,000	232,998	219,039	0.10
United Integrated Services Co Ltd	TWD	227,600	553,102	1,113,836	0.50
Voltronic Power Technology Corp	TWD	19,000	333,526	414,141	0.18
Walsin Lihwa Corp	TWD	2,695,000	1,599,204	1,275,503	0.57
Waterland Financial Holdings Co Ltd	TWD	1,261,940	437,349	434,738	0.19
Wisdom Marine Lines Co Ltd	TWD	370,908	354,386	367,809	0.16
Zeng Hsing Industrial Co Ltd	TWD	34,000	164,360	160,370	0.07
Total Taiwan			42,420,598	44,121,515	19.64
Thailand					
AP Thailand PCL	THB	1,180,800	338,203	302,251	0.13
AP Thailand PCL–NVDR	THB	706,700	203,382	180,895	0.08
Bangchak Corp PCL	THB	241,800	256,938	240,479	0.11
Bangchak Corp PCL–NVDR	THB	398,600	423,555	396,423	0.18
GFPT PCL	THB	1,300,600	613,367	716,724	0.32
GFPT PCL–NVDR	THB	141,800	65,700	78,142	0.03
Kiatnakin Bank PCL	THB	364,100	796,159	825,139	0.37
Kiatnakin Bank PCL–NVDR	THB	623,700	1,363,813	1,413,456	0.63
Major Cineplex Group PCL	THB	902,200	780,111	860,499	0.38
Quality Houses PCL	THB	8,332,600	886,637	842,294	0.37
Quality Houses PCL–NVDR	THB	4,518,400	487,221	456,739	0.20
SPCG PCL	THB	383,900	239,187	242,852	0.11
SPCG PCL–NVDR	THB	100,700	62,165	63,702	0.03
Thai Vegetable Oil PCL	THB	269,700	274,953	246,241	0.11
Thanachart Capital PCL	THB	858,000	1,318,262	1,552,751	0.69
Thanachart Capital PCL–NVDR	THB	883,700	1,405,249	1,599,262	0.71

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.04% (continued)					
Thailand (continued)					
TTW PCL	THB	437,200	155,605	202,437	0.09
TTW PCL–NVDR	THB	365,800	130,193	169,377	0.08
Total Thailand			<u>9,800,700</u>	<u>10,389,663</u>	<u>4.62</u>
Turkey					
Anadolu Cam Sanayii AS	TRY	664,581	381,445	318,272	0.14
Soda Sanayii AS	TRY	627,222	763,909	689,684	0.31
Tekfen Holding AS	TRY	281,777	1,203,011	1,264,684	0.56
Trakya Cam Sanayii AS	TRY	1,306,187	1,012,029	661,675	0.30
Total Turkey			<u>3,360,394</u>	<u>2,934,315</u>	<u>1.31</u>
United Arab Emirates					
Air Arabia PJSC	AED	825,041	237,560	233,598	0.10
Arabtec Holding PJSC	AED	758,676	448,929	309,820	0.14
National Central Cooling Co PJSC	AED	327,840	164,455	156,193	0.07
Total United Arab Emirates			<u>850,944</u>	<u>699,611</u>	<u>0.31</u>
Total Common and Preferred Stocks			<u>219,884,226</u>	<u>220,245,984</u>	<u>98.04</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>219,884,226</u>	<u>220,245,984</u>	<u>98.04</u>
TOTAL INVESTMENTS			<u>219,884,226</u>	<u>220,245,984</u>	<u>98.04</u>
Other Net Assets/(Liabilities)				<u>4,400,199</u>	<u>1.96</u>
TOTAL NET ASSETS				<u>224,646,183</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.33%					
Austria					
OMV AG	EUR	56,234	2,348,800	2,409,627	1.38
Total Austria			<u>2,348,800</u>	<u>2,409,627</u>	<u>1.38</u>
Belgium					
Ageas	EUR	36,232	1,561,858	1,656,165	0.95
Colruyt SA	EUR	29,158	1,476,804	1,487,058	0.85
Proximus SADP	EUR	132,951	3,387,481	3,446,090	1.97
UCB SA	EUR	5,504	397,362	401,351	0.23
Total Belgium			<u>6,823,505</u>	<u>6,990,664</u>	<u>4.00</u>
Denmark					
Carlsberg A/S	DKK	14,714	1,457,843	1,715,520	0.99
Chr Hansen Holding A/S	DKK	1,291	98,946	106,619	0.06
Coloplast A/S	DKK	14,749	1,118,915	1,465,870	0.84
H Lundbeck A/S	DKK	13,688	621,098	475,541	0.27
Orsted A/S	DKK	23,683	1,372,408	1,801,047	1.03
Tryg A/S	DKK	147,695	2,920,958	4,222,855	2.42
Total Denmark			<u>7,590,168</u>	<u>9,787,452</u>	<u>5.61</u>
Finland					
Elisa OYJ	EUR	68,883	2,730,258	2,955,769	1.69
Total Finland			<u>2,730,258</u>	<u>2,955,769</u>	<u>1.69</u>
France					
Aéroports de Paris	EUR	8,587	1,248,845	1,332,702	0.76
Bolloré SA	EUR	197,478	748,513	766,215	0.44
Covivio REIT	EUR	34,225	2,882,453	3,150,411	1.80
Gecina SA REIT	EUR	22,465	2,908,571	2,956,394	1.69
Getlink	EUR	276,794	3,345,234	3,900,028	2.23
Hermes International	EUR	2,143	1,114,866	1,359,091	0.78
ICADE REIT	EUR	39,120	2,845,264	3,153,072	1.81
L'Oreal SA	EUR	16,519	2,958,731	4,138,010	2.37
Remy Cointreau SA	EUR	15,363	1,538,658	1,948,028	1.12
SCOR SE	EUR	17,982	670,448	693,386	0.40
Sodexo SA	EUR	18,603	1,640,126	1,912,388	1.10
Veolia Environnement SA	EUR	33,505	663,579	717,677	0.41
Total France			<u>22,565,288</u>	<u>26,027,402</u>	<u>14.91</u>
Germany					
Beiersdorf AG	EUR	35,114	2,957,380	3,706,283	2.12
Deutsche Telekom AG	EUR	180,681	2,769,503	2,748,519	1.57
Fraport AG Frankfurt Airport Services Worldwide	EUR	45,749	2,998,283	3,458,624	1.98
Henkel AG & Co KGaA	EUR	8,585	749,627	693,239	0.40
Henkel AG & Co KGaA—Preferred Stock	EUR	8,105	784,940	697,192	0.40
Merck KGaA	EUR	7,010	666,368	644,640	0.37
METRO AG	EUR	193,659	3,040,889	3,113,068	1.78

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.33% (continued)					
Germany (continued)					
Telefonica Deutschland Holding AG	EUR	117,916	430,503	289,720	0.17
Uniper SE	EUR	25,924	707,572	690,356	0.40
Total Germany			15,105,065	16,041,641	9.19
Ireland					
AIB Group PLC	EUR	129,858	532,729	466,969	0.27
Kerry Group PLC	EUR	4,474	442,677	469,770	0.27
Paddy Power Betfair PLC	EUR	7,465	550,469	493,735	0.28
Total Ireland			1,525,875	1,430,474	0.82
Italy					
Assicurazioni Generali SpA	EUR	33,838	565,359	560,357	0.32
Enel SpA	EUR	107,762	516,217	661,659	0.38
Mediobanca Banca di Credito Finanziario SpA	EUR	100,012	884,616	906,709	0.52
Snam SpA	EUR	120,599	552,060	527,138	0.30
Terna Rete Elettrica Nazionale SpA	EUR	144,633	703,134	809,945	0.46
Total Italy			3,221,386	3,465,808	1.98
Luxembourg					
RTL Group SA	EUR	62,443	3,778,874	2,812,433	1.61
Total Luxembourg			3,778,874	2,812,433	1.61
Netherlands					
Heineken Holding NV	EUR	28,676	2,247,377	2,646,795	1.52
Koninklijke Ahold Delhaize NV	EUR	58,993	1,385,745	1,166,763	0.67
Koninklijke KPN NV	EUR	429,967	1,142,330	1,160,911	0.66
Koninklijke Vopak NV	EUR	59,457	2,474,067	2,410,981	1.38
QIAGEN NV	EUR	78,517	2,043,993	2,802,272	1.60
Total Netherlands			9,293,512	10,187,722	5.83
Norway					
DNB ASA	NOK	29,943	477,829	489,414	0.28
Gjensidige Forsikring ASA	NOK	131,287	1,965,116	2,323,001	1.33
Orkla ASA	NOK	195,927	1,590,846	1,527,144	0.88
Telenor ASA	NOK	138,540	2,367,986	2,584,034	1.48
Total Norway			6,401,777	6,923,593	3.97
Portugal					
Jeronimo Martins SGPS SA	EUR	85,435	900,397	1,210,187	0.69
Total Portugal			900,397	1,210,187	0.69
Spain					
Aena SME SA	EUR	14,426	2,019,187	2,514,452	1.44
Bankinter SA	EUR	384,164	2,973,310	2,327,266	1.33
Enagas SA	EUR	49,950	1,252,951	1,172,326	0.67

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.33% (continued)					
Spain (continued)					
Endesa SA	EUR	127,466	2,636,787	2,882,006	1.65
Mapfre SA	EUR	467,837	1,218,533	1,202,809	0.69
Red Electrica Corp SA	EUR	127,448	2,378,063	2,334,210	1.34
Total Spain			<u>12,478,831</u>	<u>12,433,069</u>	<u>7.12</u>
Sweden					
ICA Gruppen AB	SEK	92,383	2,956,420	3,490,368	2.00
Telia Co AB	SEK	147,240	612,765	574,690	0.33
Total Sweden			<u>3,569,185</u>	<u>4,065,058</u>	<u>2.33</u>
Switzerland					
Baloise Holding AG	CHF	12,857	1,601,545	2,000,926	1.15
Barry Callebaut AG	CHF	1,669	2,204,340	2,943,180	1.69
Chocoladefabriken Lindt & Spruengli AG	CHF	203	1,069,965	1,298,996	0.74
Chocoladefabriken Lindt & Spruengli AG	CHF	35	2,162,780	2,502,859	1.43
Coca-Cola HBC AG	GBP	72,009	1,747,025	2,391,741	1.37
EMS-Chemie Holding AG	CHF	5,977	2,864,146	3,410,183	1.95
Givaudan SA	CHF	92	233,562	228,357	0.13
Kuehne + Nagel International AG	CHF	24,349	2,895,194	3,177,586	1.82
Pargesa Holding SA	CHF	37,734	2,537,770	2,557,332	1.47
Swiss Prime Site AG	CHF	45,993	3,002,157	3,531,294	2.02
Swisscom AG	CHF	7,850	3,225,080	3,464,991	1.99
Zurich Insurance Group AG	CHF	1,563	436,848	478,473	0.27
Total Switzerland			<u>23,980,412</u>	<u>27,985,918</u>	<u>16.03</u>
United Kingdom					
Admiral Group PLC	GBP	51,965	1,203,742	1,282,297	0.73
British Land Co PLC REIT	GBP	192,970	1,333,179	1,161,110	0.67
Compass Group PLC	GBP	164,144	2,940,255	3,461,588	1.98
Croda International PLC	GBP	66,835	3,279,972	3,824,304	2.19
Direct Line Insurance Group PLC	GBP	215,741	855,125	799,996	0.46
GlaxoSmithKline PLC	GBP	70,956	1,258,775	1,250,228	0.72
InterContinental Hotels Group PLC	GBP	14,920	873,165	862,394	0.49
Legal & General Group PLC	GBP	202,661	612,733	610,390	0.35
Merlin Entertainments PLC	GBP	622,113	2,732,613	3,122,416	1.79
National Grid PLC	GBP	193,338	2,054,692	1,805,918	1.03
Reckitt Benckiser Group PLC	GBP	25,531	1,837,538	1,773,036	1.02
RSA Insurance Group PLC	GBP	222,771	1,523,887	1,436,026	0.82
Segro PLC REIT	GBP	420,639	2,898,898	3,432,653	1.97
Severn Trent PLC	GBP	108,341	2,648,301	2,479,712	1.42
Smith & Nephew PLC	GBP	179,917	2,659,115	3,428,271	1.96
SSE PLC	GBP	47,613	662,606	597,031	0.34
Unilever PLC	GBP	33,238	1,552,191	1,818,117	1.04
United Utilities Group PLC	GBP	240,930	2,354,522	2,107,755	1.21

Schedule of Investments *(continued)*

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market <i>(continued)</i>					
Common and Preferred Stocks - 99.33% <i>(continued)</i>					
United Kingdom <i>(continued)</i>					
Whitbread PLC	GBP	14,699	787,070	760,420	0.44
Wm Morrison Supermarkets PLC	GBP	1,197,562	3,336,509	2,695,479	1.54
Total United Kingdom			<u>37,404,888</u>	<u>38,709,141</u>	<u>22.17</u>
Total Common and Preferred Stocks			<u>159,718,221</u>	<u>173,435,958</u>	<u>99.33</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>159,718,221</u>	<u>173,435,958</u>	<u>99.33</u>
TOTAL INVESTMENTS			<u>159,718,221</u>	<u>173,435,958</u>	<u>99.33</u>
Other Net Assets/(Liabilities)				<u>1,167,179</u>	<u>0.67</u>
TOTAL NET ASSETS				<u>174,603,137</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.76%					
Australia					
Coca-Cola Amatil Ltd	AUD	33,348	222,504	239,168	0.06
Woolworths Group Ltd	AUD	24,998	545,520	582,932	0.14
Total Australia			768,024	822,100	0.20
Belgium					
Colruyt SA	EUR	52,768	3,208,033	3,064,703	0.75
Total Belgium			3,208,033	3,064,703	0.75
Bermuda					
RenaissanceRe Holdings Ltd	USD	22,962	3,264,395	4,087,466	1.00
Total Bermuda			3,264,395	4,087,466	1.00
Canada					
Bank of Montreal	CAD	2,957	224,116	223,843	0.05
BCE Inc	CAD	81,703	3,670,455	3,725,169	0.91
Canadian Tire Corp Ltd	CAD	16,522	1,824,995	1,803,986	0.44
Canadian Utilities Ltd	CAD	37,227	971,071	1,052,925	0.26
Dollarama Inc	CAD	84,121	1,928,809	2,965,720	0.73
Emera Inc	CAD	19,598	706,295	802,517	0.20
Empire Co Ltd	CAD	13,890	266,378	350,558	0.09
Fortis Inc	CAD	53,490	1,720,019	2,116,677	0.52
George Weston Ltd	CAD	10,100	777,061	768,041	0.19
H+R Real Estate Inv REIT UTS	CAD	18,440	292,314	322,303	0.08
Hydro One Ltd	CAD	19,857	332,113	347,070	0.08
Intact Financial Corp	CAD	4,958	362,642	459,168	0.11
Loblaw Cos Ltd	CAD	9,190	373,251	471,544	0.12
Metro Inc	CAD	100,134	3,025,888	3,765,513	0.92
RioCan Real Estate Investment Trust REIT	CAD	62,916	1,236,595	1,251,339	0.31
Rogers Communications Inc	CAD	14,313	638,826	767,814	0.19
Saputo Inc	CAD	14,469	460,922	434,042	0.11
Shaw Communications Inc	CAD	44,967	938,240	919,471	0.23
SmartCentres REIT	CAD	8,381	200,574	212,996	0.05
TELUS Corp	CAD	103,753	3,459,995	3,843,645	0.94
TELUS Corp	CAD	1,330	48,730	49,271	0.01
Total Canada			23,459,289	26,653,612	6.54
Denmark					
Carlsberg A/S	DKK	7,290	852,406	967,922	0.24
Coloplast A/S	DKK	3,628	284,909	410,627	0.10
Total Denmark			1,137,315	1,378,549	0.34
France					
Aéroports de Paris	EUR	1,672	238,525	295,512	0.07
Dassault Aviation SA	EUR	145	185,138	208,719	0.05
Getlink	EUR	33,134	499,649	531,658	0.13
Pernod Ricard SA	EUR	1,803	241,524	332,730	0.08

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.76% (continued)					
France (continued)					
Remy Cointreau SA	EUR	4,400	406,415	635,360	0.16
Thales SA	EUR	11,601	1,243,242	1,435,400	0.35
Total France			2,814,493	3,439,379	0.84
Germany					
Beiersdorf AG	EUR	2,181	235,070	262,157	0.07
Henkel AG & Co KGaA-Preferred Stock	EUR	2,114	237,140	207,087	0.05
Total Germany			472,210	469,244	0.12
Hong Kong					
CK Infrastructure Holdings Ltd	HKD	107,500	865,093	876,512	0.21
CLP Holdings Ltd	HKD	323,466	3,195,423	3,568,994	0.88
Hang Seng Bank Ltd	HKD	10,000	203,342	248,960	0.06
HK Electric Investments & HK Electric Investments Ltd	HKD	1,676,476	1,519,057	1,716,711	0.42
HKT Trust & HKT Ltd	HKD	1,463,366	2,017,981	2,322,655	0.57
Hong Kong & China Gas Co Ltd	HKD	2,118,059	3,200,367	4,695,652	1.15
Link REIT	HKD	105,271	737,261	1,293,570	0.32
MTR Corp Ltd	HKD	136,658	668,964	920,091	0.23
PCCW Ltd	HKD	1,686,242	982,099	973,434	0.24
Power Assets Holdings Ltd	HKD	113,000	946,857	812,877	0.20
Total Hong Kong			14,336,444	17,429,456	4.28
Ireland					
Kerry Group PLC	EUR	8,219	913,622	982,779	0.24
Total Ireland			913,622	982,779	0.24
Israel					
Bank Hapoalim BM	ILS	307,752	1,778,414	2,283,192	0.56
Bank Leumi Le-Israel BM	ILS	503,414	2,674,226	3,635,991	0.89
Elbit Systems Ltd	ILS	3,847	482,236	572,754	0.14
Mizrahi Tefahot Bank Ltd	ILS	65,698	897,383	1,515,463	0.37
Nice Ltd	ILS	6,743	441,760	917,141	0.23
Total Israel			6,274,019	8,924,541	2.19
Japan					
ABC-Mart Inc	JPY	15,100	880,207	983,869	0.24
Aeon Co Ltd	JPY	46,600	738,824	800,600	0.20
Alfresa Holdings Corp	JPY	41,900	810,752	1,033,694	0.25
Aozora Bank Ltd	JPY	12,700	448,800	304,828	0.07
Benesse Holdings Inc	JPY	28,738	866,605	668,971	0.16
Chugoku Electric Power Co Inc	JPY	37,163	458,476	468,418	0.12
Daiwa House REIT Investment Corp	JPY	184	407,353	444,203	0.11
Hikari Tsushin Inc	JPY	2,600	284,997	566,865	0.14
Japan Prime Realty Investment Corp REIT	JPY	246	976,117	1,066,289	0.26
Japan Real Estate Investment Corp REIT	JPY	149	822,555	907,221	0.22
Japan Retail Fund Investment Corp REIT	JPY	422	840,758	853,870	0.21

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.76% (continued)					
Japan (continued)					
Kamigumi Co Ltd	JPY	9,300	181,934	220,113	0.05
Lawson Inc	JPY	22,602	1,536,196	1,084,577	0.27
Maruichi Steel Tube Ltd	JPY	8,153	225,691	226,489	0.06
McDonald's Holdings Co Japan Ltd	JPY	88,402	3,027,434	3,897,434	0.96
Mitsubishi Tanabe Pharma Corp	JPY	92,800	1,720,139	1,033,599	0.25
NH Foods Ltd	JPY	16,279	780,027	697,304	0.17
Nippon Building Fund Inc REIT	JPY	298	1,947,587	2,041,247	0.50
Nippon Prologis REIT Inc	JPY	645	1,370,359	1,490,073	0.37
Nisshin Seifun Group Inc	JPY	64,000	1,105,857	1,460,702	0.36
Nissin Foods Holdings Co Ltd	JPY	44,801	2,477,287	2,885,826	0.71
Nitori Holdings Co Ltd	JPY	8,087	1,008,799	1,071,862	0.26
Nomura Real Estate Master Fund Inc REIT	JPY	296	383,581	455,237	0.11
NTT DOCOMO Inc	JPY	175,132	4,001,258	4,084,083	1.00
Oriental Land Co Ltd	JPY	11,500	811,948	1,423,891	0.35
Sankyo Co Ltd	JPY	24,500	894,559	886,857	0.22
Shimamura Co Ltd	JPY	9,700	1,102,639	724,754	0.18
Toho Co Ltd	JPY	70,450	1,975,773	2,994,812	0.73
Toyo Suisan Kaisha Ltd	JPY	27,800	1,015,208	1,145,647	0.28
United Urban Investment Corp REIT	JPY	1,051	1,662,200	1,761,747	0.43
USS Co Ltd	JPY	142,046	2,328,535	2,798,994	0.69
Yamada Denki Co Ltd	JPY	509,300	2,510,988	2,254,837	0.55
Total Japan			<u>39,603,443</u>	<u>42,738,913</u>	<u>10.48</u>
Luxembourg					
Millicom International Cellular SA-SDR	SEK	3,882	252,136	218,614	0.06
RTL Group SA	EUR	13,674	1,002,228	701,361	0.17
Total Luxembourg			<u>1,254,364</u>	<u>919,975</u>	<u>0.23</u>
New Zealand					
Auckland International Airport Ltd	NZD	421,691	2,001,028	2,789,803	0.68
Meridian Energy Ltd	NZD	722,510	1,464,975	2,305,050	0.57
Ryman Healthcare Ltd	NZD	169,123	1,169,775	1,334,700	0.33
Spark New Zealand Ltd	NZD	1,593,066	4,011,756	4,279,930	1.05
Total New Zealand			<u>8,647,534</u>	<u>10,709,483</u>	<u>2.63</u>
Norway					
Orkla ASA	NOK	199,559	1,759,260	1,771,351	0.43
Total Norway			<u>1,759,260</u>	<u>1,771,351</u>	<u>0.43</u>
Singapore					
Ascendas REIT	SGD	952,292	1,717,635	2,196,054	0.54
CapitaLand Commercial Trust REIT	SGD	810,493	976,425	1,299,952	0.32
CapitaLand Mall Trust REIT	SGD	1,340,800	2,087,175	2,606,381	0.64
Singapore Airlines Ltd	SGD	288,621	2,218,808	1,977,543	0.48
Singapore Exchange Ltd	SGD	171,583	901,143	1,004,425	0.25
Singapore Press Holdings Ltd	SGD	1,069,485	2,720,930	1,928,780	0.47
Singapore Telecommunications Ltd	SGD	521,300	1,271,235	1,348,572	0.33

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.76% (continued)					
Singapore (continued)					
Suntec Real Estate Investment Trust REIT	SGD	933,000	1,225,915	1,337,832	0.33
Wilmar International Ltd	SGD	371,400	873,924	1,015,692	0.25
Total Singapore			13,993,190	14,715,231	3.61
Sweden					
ICA Gruppen AB	SEK	6,946	246,962	298,856	0.07
Total Sweden			246,962	298,856	0.07
Switzerland					
Baloise Holding AG	CHF	21,381	2,861,314	3,789,371	0.93
Barry Callebaut AG	CHF	768	973,606	1,542,302	0.38
Chocoladefabriken Lindt & Spruengli AG	CHF	422	2,316,747	3,075,190	0.75
Chocoladefabriken Lindt & Spruengli AG	CHF	5	350,072	407,179	0.10
Coca-Cola HBC AG	GBP	65,062	1,676,997	2,460,947	0.60
Kuehne + Nagel International AG	CHF	4,068	660,330	604,567	0.15
Nestle SA	CHF	23,418	1,795,951	2,427,306	0.60
Swiss Prime Site AG	CHF	28,458	2,040,684	2,488,251	0.61
Swisscom AG	CHF	5,472	2,667,667	2,750,592	0.67
Total Switzerland			15,343,368	19,545,705	4.79
United Kingdom					
BAE Systems PLC	GBP	163,087	1,189,518	1,028,256	0.25
Burberry Group PLC	GBP	9,180	214,614	217,545	0.05
Coca-Cola European Partners PLC	USD	18,752	857,178	1,059,488	0.26
Compass Group PLC	GBP	129,199	3,049,646	3,102,824	0.76
Croda International PLC	GBP	5,762	298,228	375,465	0.09
Diageo PLC	GBP	16,173	479,593	696,542	0.17
GlaxoSmithKline PLC	GBP	47,067	906,096	944,418	0.23
Imperial Brands PLC	GBP	39,620	1,752,047	931,237	0.23
Marks & Spencer Group PLC	GBP	144,235	579,028	386,778	0.10
National Grid PLC	GBP	49,452	636,316	526,032	0.13
Reckitt Benckiser Group PLC	GBP	6,014	558,997	475,621	0.12
RSA Insurance Group PLC	GBP	63,672	446,699	467,412	0.12
Severn Trent PLC	GBP	25,551	757,763	665,984	0.16
Smith & Nephew PLC	GBP	52,880	866,978	1,147,472	0.28
Wm Morrison Supermarkets PLC	GBP	320,358	931,379	821,147	0.20
Total United Kingdom			13,524,080	12,846,221	3.15
United States					
AGNC Investment Corp REIT	USD	241,050	4,304,146	4,054,461	0.99
Alleghany Corp	USD	2,636	1,590,344	1,795,406	0.44
Alliant Energy Corp	USD	95,655	3,537,954	4,694,747	1.15
Altria Group Inc	USD	51,596	2,875,163	2,443,071	0.60
Ameren Corp	USD	53,763	2,884,496	4,038,139	0.99
American Electric Power Co Inc	USD	31,675	2,011,194	2,787,717	0.68
American Financial Group Inc	USD	32,682	3,413,284	3,348,925	0.82
American Water Works Co Inc	USD	36,872	2,646,111	4,277,152	1.05

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.76% (continued)					
United States (continued)					
Annaly Capital Management Inc REIT	USD	447,593	4,485,185	4,086,524	1.00
Arthur J Gallagher & Co	USD	50,485	2,857,374	4,421,981	1.08
Atmos Energy Corp	USD	39,244	3,544,452	4,142,597	1.02
AvalonBay Communities Inc REIT	USD	2,600	522,034	528,268	0.13
Baxter International Inc	USD	6,061	327,084	496,396	0.12
Camden Property Trust REIT	USD	14,221	1,151,945	1,484,530	0.36
Campbell Soup Co	USD	17,700	752,202	709,239	0.17
CarMax Inc	USD	6,657	474,680	578,027	0.14
CenterPoint Energy Inc	USD	7,835	229,003	224,316	0.05
CH Robinson Worldwide Inc	USD	33,071	2,614,540	2,789,539	0.68
Church & Dwight Co Inc	USD	63,233	3,064,465	4,619,803	1.13
Cincinnati Financial Corp	USD	4,364	337,558	452,416	0.11
Cintas Corp	USD	7,038	965,380	1,670,047	0.41
Clorox Co	USD	25,664	3,247,221	3,929,415	0.96
CMS Energy Corp	USD	79,020	3,483,563	4,576,048	1.12
Coca-Cola Co	USD	76,098	3,444,792	3,874,910	0.95
Colgate-Palmolive Co	USD	44,099	2,920,995	3,160,575	0.78
Conagra Brands Inc	USD	80,355	2,734,435	2,131,015	0.52
Consolidated Edison Inc	USD	46,421	3,514,149	4,070,193	1.00
Constellation Brands Inc	USD	5,750	1,125,627	1,132,405	0.28
Costco Wholesale Corp	USD	12,351	2,210,888	3,263,875	0.80
Dollar General Corp	USD	6,700	910,795	905,572	0.22
Dollar Tree Inc	USD	9,900	1,069,842	1,063,161	0.26
Dominion Energy Inc	USD	54,455	3,956,231	4,210,461	1.03
DTE Energy Co	USD	34,921	3,349,887	4,465,697	1.10
Duke Energy Corp	USD	32,688	2,609,766	2,884,389	0.71
Entergy Corp	USD	25,962	2,058,420	2,672,269	0.66
Equity Residential REIT	USD	22,194	1,672,472	1,684,968	0.41
Essex Property Trust Inc REIT	USD	13,245	3,877,259	3,866,613	0.95
Eversource Energy	USD	36,864	2,040,919	2,217,370	0.54
Eversource Energy	USD	13,010	827,486	985,638	0.24
Expeditors International of Washington Inc	USD	48,151	2,768,005	3,652,735	0.90
General Mills Inc	USD	22,402	1,171,569	1,176,553	0.29
Hershey Co	USD	29,424	3,249,917	3,943,699	0.97
Hormel Foods Corp	USD	96,239	3,394,723	3,901,529	0.96
Ingredion Inc	USD	14,644	1,749,871	1,207,984	0.30
JM Smucker Co	USD	20,185	2,332,247	2,325,110	0.57
Johnson & Johnson	USD	26,911	3,083,651	3,748,164	0.92
Kellogg Co	USD	50,003	3,220,536	2,678,661	0.66
Kimberly-Clark Corp	USD	28,925	3,341,881	3,855,124	0.95
Laboratory Corp of America Holdings	USD	15,743	2,044,515	2,721,965	0.67
Liberty Property Trust REIT	USD	20,268	738,571	1,014,211	0.25
Lockheed Martin Corp	USD	5,563	1,736,631	2,022,373	0.50
Markel Corp	USD	800	919,953	871,680	0.21
McCormick & Co Inc	USD	24,068	2,491,783	3,730,781	0.92
McDonald's Corp	USD	10,393	1,343,415	2,158,210	0.53
NextEra Energy Inc	USD	12,647	1,630,685	2,590,864	0.64
NiSource Inc	USD	151,929	3,794,007	4,375,555	1.07
Northrop Grumman Corp	USD	3,397	961,303	1,097,605	0.27

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.76% (continued)					
United States (continued)					
OGE Energy Corp	USD	4,927	178,755	209,693	0.05
Omnicom Group Inc	USD	26,284	1,999,861	2,153,974	0.53
People's United Financial Inc	USD	58,316	915,936	978,542	0.24
PepsiCo Inc	USD	24,360	2,663,090	3,194,327	0.78
Pfizer Inc	USD	85,836	3,094,279	3,718,416	0.91
Pinnacle West Capital Corp	USD	45,230	3,421,622	4,255,691	1.04
Procter & Gamble Co	USD	33,725	2,874,662	3,697,946	0.91
Public Service Enterprise Group Inc	USD	68,606	3,712,493	4,035,405	0.99
Public Storage REIT	USD	17,400	3,786,298	4,144,158	1.02
Quest Diagnostics Inc	USD	37,182	3,226,988	3,785,499	0.93
Raytheon Co	USD	7,973	1,457,310	1,386,345	0.34
Republic Services Inc	USD	37,007	2,054,272	3,206,286	0.79
Ross Stores Inc	USD	47,046	3,409,851	4,663,199	1.14
Sempra Energy	USD	31,956	3,492,592	4,392,033	1.08
Southern Co	USD	40,419	1,913,818	2,234,362	0.55
Sysco Corp	USD	39,127	1,934,977	2,767,061	0.68
Torchmark Corp	USD	26,641	2,044,182	2,383,304	0.58
UGI Corp	USD	69,915	3,688,407	3,734,160	0.92
Ventas Inc REIT	USD	61,940	4,022,424	4,233,599	1.04
Verizon Communications Inc	USD	11,603	583,953	662,879	0.16
Walmart Inc	USD	1,900	206,589	209,931	0.05
Waste Management Inc	USD	43,882	3,279,774	5,062,666	1.24
WEC Energy Group Inc	USD	58,134	3,459,753	4,846,632	1.19
WP Carey Inc REIT	USD	52,487	3,708,394	4,260,895	1.05
WR Berkley Corp	USD	68,732	3,551,455	4,531,501	1.11
Xcel Energy Inc	USD	76,004	3,278,958	4,521,478	1.11
Yum! Brands Inc	USD	7,600	828,148	841,092	0.21
Total United States			198,405,445	235,921,752	57.87
Total Common and Preferred Stocks			349,425,490	406,719,316	99.76
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			349,425,490	406,719,316	99.76
TOTAL INVESTMENTS			349,425,490	406,719,316	99.76
Other Net Assets/(Liabilities)				958,884	0.24
TOTAL NET ASSETS				407,678,200	100.00

Schedule of Investments

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 98.53%					
Australia					
BHP Billiton Ltd	AUD	247,788	6,667,705	7,157,116	0.83
Mirvac Group REIT	AUD	1,169,466	2,167,409	2,568,706	0.30
Qantas Airways Ltd	AUD	1,003,500	3,646,789	3,802,713	0.44
Scentre Group REIT	AUD	1,416,591	4,186,451	3,817,316	0.44
Sonic Healthcare Ltd	AUD	193,205	3,636,622	3,674,261	0.43
Wesfarmers Ltd	AUD	289,530	7,380,204	7,346,904	0.85
Woodside Petroleum Ltd	AUD	77,754	1,997,936	1,983,942	0.23
Total Australia			<u>29,683,116</u>	<u>30,350,958</u>	<u>3.52</u>
Belgium					
Ageas	EUR	97,205	5,092,825	5,059,964	0.59
Total Belgium			<u>5,092,825</u>	<u>5,059,964</u>	<u>0.59</u>
Canada					
Loblaw Cos Ltd	CAD	40,164	1,995,922	2,060,835	0.24
Royal Bank of Canada	CAD	53,421	3,894,940	4,254,466	0.49
Sun Life Financial Inc	CAD	122,271	5,012,216	5,074,235	0.59
TELUS Corp	CAD	227,347	7,966,280	8,422,321	0.98
Toronto-Dominion Bank	CAD	173,437	10,187,812	10,156,035	1.18
Total Canada			<u>29,057,170</u>	<u>29,967,892</u>	<u>3.48</u>
Denmark					
Novo Nordisk A/S	DKK	225,124	10,885,746	11,489,774	1.33
Total Denmark			<u>10,885,746</u>	<u>11,489,774</u>	<u>1.33</u>
France					
Peugeot SA	EUR	259,107	5,649,150	6,394,192	0.74
Sanofi	EUR	78,424	6,723,508	6,779,468	0.79
Total France			<u>12,372,658</u>	<u>13,173,660</u>	<u>1.53</u>
Germany					
Allianz SE	EUR	45,502	9,885,186	10,985,352	1.27
Deutsche Telekom AG	EUR	610,758	10,466,649	10,580,424	1.23
Merck KGaA	EUR	46,031	5,001,609	4,820,554	0.56
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	39,738	9,037,212	9,987,481	1.16
Total Germany			<u>34,390,656</u>	<u>36,373,811</u>	<u>4.22</u>
Hong Kong					
CLP Holdings Ltd	HKD	842,000	9,110,435	9,290,291	1.08
Hang Seng Bank Ltd	HKD	178,900	4,175,663	4,453,894	0.52
HKT Trust & HKT Ltd	HKD	2,528,000	3,831,685	4,012,442	0.46
Link REIT	HKD	1,009,500	8,835,149	12,404,736	1.44
Total Hong Kong			<u>25,952,932</u>	<u>30,161,363</u>	<u>3.50</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.53% (continued)					
Ireland					
Medtronic PLC	USD	109,121	10,218,936	10,627,294	1.23
Total Ireland			10,218,936	10,627,294	1.23
Italy					
Eni SpA	EUR	469,920	8,945,612	7,816,329	0.91
Snam SpA	EUR	428,748	2,051,981	2,134,178	0.25
Total Italy			10,997,593	9,950,507	1.16
Japan					
Astellas Pharma Inc	JPY	649,500	10,385,044	9,253,597	1.07
FUJIFILM Holdings Corp	JPY	124,200	5,906,514	6,297,611	0.73
ITOCHU Corp	JPY	381,300	7,225,814	7,292,265	0.85
Japan Airlines Co Ltd	JPY	256,000	9,340,965	8,180,880	0.95
Japan Post Holdings Co Ltd	JPY	921,800	11,032,610	10,438,055	1.21
Mitsubishi Corp	JPY	287,800	8,395,786	7,586,338	0.88
Mitsui & Co Ltd	JPY	430,800	7,284,151	7,013,395	0.81
Mitsui Chemicals Inc	JPY	192,900	5,105,197	4,775,054	0.55
Mizuho Financial Group Inc	JPY	2,929,600	5,030,183	4,244,575	0.49
Nippon Telegraph & Telephone Corp	JPY	187,800	8,723,537	8,745,058	1.02
Sumitomo Mitsui Trust Holdings Inc	JPY	118,000	4,792,104	4,277,965	0.50
Taisei Corp	JPY	114,400	5,650,323	4,157,008	0.48
Tokio Marine Holdings Inc	JPY	64,800	3,213,446	3,247,217	0.38
Tokyo Gas Co Ltd	JPY	119,700	3,073,030	2,819,183	0.33
Toyota Motor Corp	JPY	163,000	10,311,998	10,118,285	1.17
Total Japan			105,470,702	98,446,486	11.42
Netherlands					
Koninklijke Ahold Delhaize NV	EUR	417,564	9,816,512	9,404,875	1.09
Total Netherlands			9,816,512	9,404,875	1.09
New Zealand					
Spark New Zealand Ltd	NZD	2,337,897	6,028,900	6,280,993	0.73
Total New Zealand			6,028,900	6,280,993	0.73
Norway					
DNB ASA	NOK	189,665	3,632,660	3,530,338	0.41
Total Norway			3,632,660	3,530,338	0.41
Singapore					
DBS Group Holdings Ltd	SGD	173,300	3,328,813	3,325,228	0.39
Total Singapore			3,328,813	3,325,228	0.39

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.53% (continued)					
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	122,102	4,477,858	4,882,039	0.57
ACS Actividades de Construccion y Servicios SA—Rights	EUR	122,102	0	191,888	0.02
Enagas SA	EUR	72,678	2,072,613	1,942,512	0.22
Total Spain			<u>6,550,471</u>	<u>7,016,439</u>	<u>0.81</u>
Sweden					
Swedish Match AB	SEK	212,184	9,270,359	8,964,684	1.04
Total Sweden			<u>9,270,359</u>	<u>8,964,684</u>	<u>1.04</u>
Switzerland					
Nestle SA	CHF	112,136	9,687,358	11,623,040	1.35
Novartis AG	CHF	127,807	10,109,668	11,692,702	1.36
Roche Holding AG	CHF	40,911	9,914,833	11,524,314	1.34
Swiss Life Holding AG	CHF	14,962	6,759,920	7,424,221	0.86
Swiss Re AG	CHF	103,961	10,039,473	10,581,630	1.23
Swisscom AG	CHF	14,931	7,057,726	7,505,316	0.87
Zurich Insurance Group AG	CHF	28,830	9,421,225	10,050,582	1.16
Total Switzerland			<u>62,990,203</u>	<u>70,401,805</u>	<u>8.17</u>
United Kingdom					
Direct Line Insurance Group PLC	GBP	1,318,632	5,963,654	5,568,345	0.65
Total United Kingdom			<u>5,963,654</u>	<u>5,568,345</u>	<u>0.65</u>
United States					
Aflac Inc	USD	210,632	9,784,539	11,544,740	1.34
AGNC Investment Corp REIT	USD	138,163	2,642,230	2,323,902	0.27
Allstate Corp	USD	112,785	10,250,294	11,469,107	1.33
Ameren Corp	USD	156,127	9,262,065	11,726,699	1.36
American Electric Power Co Inc	USD	75,468	5,344,006	6,641,939	0.77
American Express Co	USD	93,678	9,203,688	11,563,612	1.34
Anthem Inc	USD	22,930	4,977,216	6,471,075	0.75
AutoZone Inc	USD	11,041	9,371,327	12,139,248	1.41
Baxter International Inc	USD	159,282	10,309,926	13,045,196	1.51
CenterPoint Energy Inc	USD	266,903	7,170,309	7,641,433	0.89
Cisco Systems Inc	USD	104,067	4,656,159	5,695,587	0.66
Coca-Cola Co	USD	143,351	6,596,320	7,299,433	0.85
DTE Energy Co	USD	99,964	10,478,009	12,783,396	1.48
Duke Energy Corp	USD	44,653	3,795,771	3,940,181	0.46
Eli Lilly & Co	USD	99,448	9,277,253	11,017,844	1.28
Entergy Corp	USD	98,392	7,944,824	10,127,489	1.18
Eversource Energy	USD	90,967	6,274,606	6,891,660	0.80
Exelon Corp	USD	248,608	10,061,844	11,918,267	1.38
HCA Healthcare Inc	USD	79,249	8,435,953	10,712,087	1.24
Hershey Co	USD	53,905	5,934,869	7,224,887	0.84
Home Depot Inc	USD	36,139	6,569,278	7,515,828	0.87
HP Inc	USD	86,080	1,827,645	1,789,603	0.21
Johnson & Johnson	USD	78,794	10,223,116	10,974,428	1.27

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in US Dollar)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 98.53% (continued)					
United States (continued)					
JPMorgan Chase & Co	USD	58,740	5,720,602	6,567,132	0.76
Kellogg Co	USD	80,602	5,686,672	4,317,849	0.50
Kimberly-Clark Corp	USD	74,312	9,373,418	9,904,303	1.15
Lockheed Martin Corp	USD	26,509	8,611,002	9,637,082	1.12
McDonald's Corp	USD	57,979	9,824,465	12,039,919	1.40
Merck & Co Inc	USD	153,645	10,112,127	12,883,133	1.49
Mondelez International Inc	USD	80,336	4,172,764	4,330,110	0.50
Motorola Solutions Inc	USD	67,584	7,134,500	11,268,280	1.31
Newmont Mining Corp	USD	92,496	3,335,418	3,558,321	0.41
PepsiCo Inc	USD	88,687	9,727,690	11,629,526	1.35
Pfizer Inc	USD	245,888	9,964,834	10,651,868	1.24
Philip Morris International Inc	USD	104,934	9,001,384	8,240,467	0.96
Pinnacle West Capital Corp	USD	109,153	8,842,220	10,270,206	1.19
Procter & Gamble Co	USD	102,053	9,654,907	11,190,111	1.30
Public Service Enterprise Group Inc	USD	173,723	8,929,525	10,218,387	1.19
Raytheon Co	USD	39,678	7,517,959	6,899,211	0.80
Republic Services Inc	USD	36,084	2,452,004	3,126,318	0.36
Simon Property Group Inc REIT	USD	58,828	10,124,462	9,398,361	1.09
Starbucks Corp	USD	134,404	9,721,979	11,267,087	1.31
Sysco Corp	USD	164,555	10,411,032	11,637,330	1.35
Target Corp	USD	123,495	10,019,756	10,695,902	1.24
TJX Cos Inc	USD	212,704	10,264,469	11,247,788	1.31
Tyson Foods Inc	USD	28,982	2,079,580	2,340,007	0.27
UGI Corp	USD	145,716	7,795,439	7,782,692	0.90
UnitedHealth Group Inc	USD	19,312	4,200,751	4,712,321	0.55
Ventas Inc REIT	USD	57,062	3,663,278	3,900,188	0.45
VEREIT Inc REIT	USD	229,892	2,157,005	2,071,327	0.24
Verizon Communications Inc	USD	182,420	10,434,715	10,421,655	1.21
Walmart Inc	USD	99,458	8,787,082	10,989,114	1.27
Waste Management Inc	USD	115,779	9,353,346	13,357,423	1.55
Total United States			<u>399,465,632</u>	<u>459,011,059</u>	<u>53.26</u>
Total Common and Preferred Stocks			<u>781,169,538</u>	<u>849,105,475</u>	<u>98.53</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>781,169,538</u>	<u>849,105,475</u>	<u>98.53</u>
TOTAL INVESTMENTS			<u>781,169,538</u>	<u>849,105,475</u>	<u>98.53</u>
Other Net Assets/(Liabilities)				<u>12,657,731</u>	<u>1.47</u>
TOTAL NET ASSETS				<u>861,763,206</u>	<u>100.00</u>

Schedule of Investments

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market					
Common and Preferred Stocks - 99.36%					
Austria					
S IMMO AG	EUR	3,159	53,208	60,147	0.44
Total Austria			<u>53,208</u>	<u>60,147</u>	<u>0.44</u>
Belgium					
Ageas	EUR	7,051	289,704	322,301	2.33
Befimmo SA REIT	EUR	1,761	91,931	89,107	0.65
Colruyt SA	EUR	5,125	320,742	261,375	1.89
UCB SA	EUR	3,888	298,702	283,513	2.05
Total Belgium			<u>1,001,079</u>	<u>956,296</u>	<u>6.92</u>
Denmark					
Alm Brand A/S	DKK	21,864	164,214	169,758	1.23
Carlsberg A/S	DKK	498	50,399	58,062	0.42
Dfds A/S	DKK	1,644	67,867	61,322	0.44
GN Store Nord A/S	DKK	1,687	64,885	69,232	0.50
H Lundbeck A/S	DKK	1,734	65,624	60,242	0.44
Novo Nordisk A/S	DKK	7,449	317,852	333,841	2.42
Orsted A/S	DKK	729	46,899	55,439	0.40
Pandora A/S	DKK	1,913	73,453	59,848	0.43
Royal Unibrew A/S	DKK	954	63,624	61,225	0.44
Spar Nord Bank A/S	DKK	13,268	99,395	102,572	0.74
Sydbank A/S	DKK	3,265	66,445	54,725	0.40
Total Denmark			<u>1,080,657</u>	<u>1,086,266</u>	<u>7.86</u>
Finland					
Kesko OYJ	EUR	1,281	66,758	62,667	0.45
Valmet OYJ	EUR	7,385	152,385	161,879	1.17
Total Finland			<u>219,143</u>	<u>224,546</u>	<u>1.62</u>
France					
AXA SA	EUR	12,584	256,976	290,690	2.10
Cie Generale des Etablissements Michelin SCA	EUR	2,198	208,965	245,187	1.77
Eiffage SA	EUR	3,182	261,807	276,643	2.00
Sanofi	EUR	3,671	277,703	278,666	2.02
SCOR SE	EUR	3,075	115,219	118,572	0.86
TOTAL SA	EUR	2,316	112,012	114,121	0.83
Vinci SA	EUR	480	37,194	43,229	0.31
Total France			<u>1,269,876</u>	<u>1,367,108</u>	<u>9.89</u>
Germany					
Deutsche Telekom AG	EUR	21,272	302,825	323,590	2.34
Innogy SE	EUR	656	26,662	27,355	0.20
LEG Immobilien AG	EUR	3,103	318,897	307,817	2.23
Merck KGaA	EUR	1,031	97,639	94,811	0.68
METRO AG	EUR	2,950	43,340	47,421	0.34

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.36% (continued)					
Germany (continued)					
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	1,294	273,813	285,586	2.07
TAG Immobilien AG	EUR	14,447	304,745	293,563	2.12
Total Germany			<u>1,367,921</u>	<u>1,380,143</u>	<u>9.98</u>
Italy					
Assicurazioni Generali SpA	EUR	2,335	35,200	38,668	0.28
Enel SpA	EUR	23,282	127,600	142,951	1.03
Eni SpA	EUR	19,663	290,482	287,198	2.08
Hera SpA	EUR	32,090	95,070	107,951	0.78
Italgas SpA	EUR	13,665	70,990	80,733	0.58
Snam SpA	EUR	6,895	31,058	30,138	0.22
Total Italy			<u>650,400</u>	<u>687,639</u>	<u>4.97</u>
Malta					
Kindred Group PLC-SDR	SEK	4,588	41,340	34,199	0.25
Total Malta			<u>41,340</u>	<u>34,199</u>	<u>0.25</u>
Netherlands					
ASR Nederland NV	EUR	7,892	287,147	282,218	2.04
Koninklijke Ahold Delhaize NV	EUR	14,209	325,370	281,025	2.03
NN Group NV	EUR	2,594	96,190	91,828	0.67
Signify NV	EUR	4,775	123,451	124,150	0.90
Wolters Kluwer NV	EUR	1,168	63,645	74,775	0.54
Total Netherlands			<u>895,803</u>	<u>853,996</u>	<u>6.18</u>
Norway					
DNB ASA	NOK	14,559	228,479	237,965	1.72
Gjensidige Forsikring ASA	NOK	2,260	36,009	39,989	0.29
Telenor ASA	NOK	17,832	291,936	332,600	2.41
Total Norway			<u>556,424</u>	<u>610,554</u>	<u>4.42</u>
Spain					
Cia de Distribucion Integral Logista Holdings SA	EUR	15,143	337,041	301,649	2.18
Enagas SA	EUR	8,049	204,438	188,910	1.37
Endesa SA	EUR	14,158	307,857	320,112	2.32
Iberdrola SA	EUR	10,139	89,823	88,878	0.64
Merlin Properties Socimi SA REIT	EUR	25,095	287,348	306,159	2.21
Total Spain			<u>1,226,507</u>	<u>1,205,708</u>	<u>8.72</u>
Sweden					
Castellum AB	SEK	19,626	323,137	329,793	2.39
Swedish Match AB	SEK	3,966	158,621	147,139	1.06
Total Sweden			<u>481,758</u>	<u>476,932</u>	<u>3.45</u>

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

	Currency	Quantity	Cost	Market Value	% of Net Assets
Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market (continued)					
Common and Preferred Stocks - 99.36% (continued)					
Switzerland					
Allreal Holding AG	CHF	360	49,015	54,470	0.39
Baloise Holding AG	CHF	1,316	179,117	204,808	1.48
BKW AG	CHF	4,210	259,205	247,217	1.79
Cembra Money Bank AG	CHF	3,684	278,580	312,383	2.26
Flughafen Zurich AG	CHF	1,218	182,083	201,623	1.46
Galenica AG	CHF	853	32,228	37,644	0.27
Helvetia Holding AG	CHF	525	57,653	57,922	0.42
Mobimo Holding AG	CHF	407	83,030	95,122	0.69
Nestle SA	CHF	3,700	280,432	336,766	2.44
Novartis AG	CHF	4,347	296,989	349,223	2.53
PSP Swiss Property AG	CHF	3,336	301,151	342,815	2.48
Roche Holding AG	CHF	1,411	325,795	349,023	2.53
Sunrise Communications Group	CHF	4,739	320,585	310,931	2.25
Swiss Life Holding AG	CHF	159	62,174	69,280	0.50
Swiss Re AG	CHF	3,862	328,254	345,181	2.50
Swisscom AG	CHF	411	172,470	181,415	1.31
Zurich Insurance Group AG	CHF	1,131	311,721	346,228	2.50
Total Switzerland			<u>3,520,482</u>	<u>3,842,051</u>	<u>27.80</u>
United Kingdom					
Coca-Cola European Partners PLC	USD	6,500	301,017	322,488	2.33
Lloyds Banking Group PLC	GBP	216,550	144,975	136,955	0.99
QinetiQ Group PLC	GBP	33,512	114,957	104,642	0.76
RELX PLC	EUR	14,095	273,751	299,942	2.17
Unilever NV	EUR	1,567	76,554	83,928	0.61
Total United Kingdom			<u>911,254</u>	<u>947,955</u>	<u>6.86</u>
Total Common and Preferred Stocks			<u>13,275,852</u>	<u>13,733,540</u>	<u>99.36</u>
Total Transferable securities admitted to an official stock exchange listing or dealt in on another regulated market			<u>13,275,852</u>	<u>13,733,540</u>	<u>99.36</u>
TOTAL INVESTMENTS			<u>13,275,852</u>	<u>13,733,540</u>	<u>99.36</u>

Derivatives

Forward Foreign Exchange Contracts Hedge – (0.32)%

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought CHF / Sold EUR, due 02/07/19	Westpac Banking Corp	9,000	8,032	74	0.00
	Goldman Sachs				
Bought DKK / Sold EUR, due 02/07/19	International	251,000	33,616	14	0.00
Bought DKK / Sold EUR, due 02/07/19	Westpac Banking Corp	726,000	97,237	34	0.00
Bought EUR / Sold GBP, due 02/07/19	Citibank NA	272,002	240,000	3,783	0.03

Schedule of Investments (continued)

as at 30 June 2019 (Expressed in Euro)

Derivatives (continued)

Forward Foreign Exchange Contracts Hedge – (0.32)% (continued)

Description	Counterparty	Amount Bought	Amount Sold	Unrealised Gain	% of Net Assets
Bought EUR / Sold USD, due 02/07/19	BNP Paribas SA	332,371	371,000	6,589	0.05
Bought EUR / Sold USD, due 02/07/19	Merrill Lynch International	12,420	14,000	126	0.00
Total Unrealised Gain on Forward Foreign Exchange Contracts Hedge				10,620	0.08
Description	Counterparty	Amount Bought	Amount Sold	Unrealised Loss	% of Net Assets
Bought EUR / Sold CHF, due 02/07/19	BNP Paribas SA	1,225,229	1,377,333	(15,242)	(0.11)
Bought EUR / Sold CHF, due 02/07/19	Citibank NA	1,225,126	1,377,333	(15,345)	(0.11)
Bought EUR / Sold CHF, due 02/07/19	Goldman Sachs International	1,244,919	1,399,334	(15,367)	(0.11)
Bought EUR / Sold CHF, due 02/07/19	UBS AG London	88,398	99,000	(765)	(0.01)
Bought EUR / Sold DKK, due 02/07/19	Merrill Lynch International	621,715	4,642,500	(295)	(0.00)
Bought EUR / Sold DKK, due 02/07/19	UBS AG London	621,676	4,642,500	(335)	(0.00)
Bought EUR / Sold DKK, due 02/07/19	Goldman Sachs International	13,979	137,000	(131)	(0.00)
Bought EUR / Sold NOK, due 02/07/19	Merrill Lynch International	597,968	5,838,000	(3,301)	(0.03)
Bought EUR / Sold NOK, due 02/07/19	Goldman Sachs International	8,658	92,000	(49)	(0.00)
Bought EUR / Sold SEK, due 02/07/19	UBS AG London	519,917	5,530,000	(3,459)	(0.03)
Bought EUR / Sold SEK, due 02/07/19	Westpac Banking Corp	11,508	123,000	(133)	(0.00)
Bought GBP / Sold EUR, due 02/07/19	BNP Paribas SA	12,000	13,507	(96)	(0.00)
Total Unrealised Loss on Forward Foreign Exchange Contracts Hedge				(54,518)	(0.40)
Total Forward Foreign Exchange Contracts Hedge				(43,898)	(0.32)
Other Net Assets/(Liabilities)				133,013	0.96
TOTAL NET ASSETS				13,822,655	100.00

Notes to the Financial Statements

for the period ended 30 June 2019

1. Description of the Company

State Street Global Advisors Luxembourg SICAV (the “Company”) is a “Société d’Investissement à Capital Variable” (“SICAV”) established on 22 September 2008 in accordance with the Luxembourg law of 10 August 1915 in its current version (the “1915 Law”) and is authorised as an undertaking for collective investments (“UCITS”) under Part I of the law dated 17 December 2010 relating to undertakings for collective investment, as amended (the “2010 Law”).

The Company is structured as an umbrella fund. From time to time, Sub-funds (“Sub-funds”), reflecting different investment portfolios, can be created. Each Sub-fund can issue different share classes. Events that have occurred during the financial period under review (launches and closures of Sub-funds and share classes) have been listed in the report here below.

At 30 June 2019, the following Sub-funds/Share classes were active:

Name of the Sub-fund	Sub-fund Base Currency	Share Class / Currency	Launch Date
State Street Euro Core Treasury Bond Index Fund	EUR	Class B (EUR)	29 June 2012
		Class I (EUR)	17 June 2011
		Class I Distributing (EUR)	31 May 2012
		Class P (EUR)	02 May 2012
State Street EMU Government Bond Index Fund	EUR	Class B (EUR)	12 September 2012
		Class I (EUR)	21 March 2012
		Class P (EUR)	25 August 2009
		Class P Distributing (EUR)	28 February 2014
State Street EMU Government Long Bond Index Fund	EUR	Class I (EUR)	24 January 2014
State Street Euro Inflation Linked Bond Index Fund	EUR	Class I (EUR)	28 February 2014
State Street Euro Corporate Bond Index Fund	EUR	Class B (EUR)	29 June 2012
		Class I (EUR)	21 July 2009
		Class I Distributing (EUR)	18 October 2018
		Class P (EUR)	06 June 2013
		Class P Distributing (EUR)	24 August 2016
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	Class I (EUR)	02 April 2014
		Class I Distributing (EUR)	03 August 2016
		Class P (EUR)	28 February 2014
State Street Euro Sustainable Corporate Bond Index Fund	EUR	Class A2 (EUR)	23 October 2015
		Class A2 Distributing (EUR)	23 July 2015
		Class I (EUR)	06 July 2011
		Class I Distributing (EUR)	16 May 2011
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	Class I (EUR)	13 August 2013
		Class I (CHF-Hedged)	10 December 2014
State Street US Corporate Bond Index Fund	USD	Class I (USD)	28 February 2014
		Class P (USD)	05 April 2016
State Street US Issuer Scored Corporate Bond Index Fund	USD	Class I (CHF-Hedged)	23 July 2014
		Class I (EUR-Hedged)	01 August 2013
State Street Global Treasury Bond Index Fund	USD	Class B (USD)	08 October 2014
		Class I (USD)	28 August 2009
		Class I (CHF-Hedged)	13 October 2017
		Class I (EUR-Hedged)	18 October 2013
		Class I Distributing (EUR-Hedged)	14 December 2017
		Class I (GBP-Hedged)	19 April 2016
		Class I Distributing (GBP-Hedged)	01 December 2017
		Class I (USD-Hedged)	09 August 2010
		Class I Distributing (USD-Hedged)	11 October 2013
		Class P (USD)	14 June 2010

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

1. Description of the Company (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Share Class / Currency	Launch Date
State Street Global Aggregate Bond Index Fund	USD	Class B (USD)	14 March 2014
		Class B (GBP-Hedged)	28 June 2018
		Class I (USD)	10 June 2013
		Class I (CHF-Hedged)	10 April 2014
		Class I (EUR-Hedged)	10 April 2014
		Class I (GBP-Hedged)	16 September 2014
State Street Australia Index Equity Fund	AUD	Class I (AUD)	28 September 2015
		Class P (AUD)	28 September 2015
		Class S (USD)	05 December 2017
State Street Canada Index Equity Fund	CAD	Class I (CAD)	28 September 2015
		Class I (EUR)	13 April 2018
		Class P (CAD)	28 September 2015
State Street Japan Index Equity Fund	JPY	Class B (JPY)	28 September 2015
		Class I (JPY)	28 September 2015
		Class I (EUR)	28 September 2015
		Class P (JPY)	28 September 2015
State Street Switzerland Index Equity Fund	CHF	Class I (CHF)	28 September 2015
		Class P (CHF)	28 September 2015
		Class P (EUR)	28 September 2015
		Class S (CHF)	24 August 2017
State Street UK Index Equity Fund	GBP	Class B (GBP)	28 September 2015
		Class I (GBP)	28 September 2015
		Class I (EUR)	28 September 2015
		Class P (GBP)	28 September 2015
State Street US Index Equity Fund	USD	Class B (USD)	28 September 2015
		Class I (USD)	28 September 2015
		Class I (EUR)	28 September 2015
		Class I (EUR-Hedged)	28 September 2015
		Class P (USD)	28 September 2015
State Street EMU Index Equity Fund	EUR	Class B (EUR)	28 September 2015
		Class I (EUR)	28 September 2015
		Class I Distributing (EUR)	01 August 2017
		Class P (EUR)	28 September 2015
State Street Europe Index Equity Fund	EUR	Class I (EUR)	28 September 2015
		Class I Distributing (EUR)	16 November 2016
		Class P (EUR)	28 September 2015
State Street Pacific Ex-Japan Index Equity Fund	USD	Class B (USD)	28 September 2015
		Class I (USD)	28 September 2015
		Class I (EUR)	16 April 2018
		Class P (USD)	28 September 2015
State Street World Index Equity Fund	USD	Class B (USD)	28 September 2015
		Class B (USD-Hedged)	16 September 2016
		Class I (USD)	28 September 2015
		Class I (EUR)	28 September 2015
		Class I (GBP)	18 January 2018
		Class P (USD)	28 September 2015
State Street World ESG Index Equity Fund	USD	Class P (EUR-Hedged)	28 September 2015
		Class B (USD)	15 January 2016
State Street Global Emerging Markets Index Equity Fund	USD	Class I (USD)	28 September 2015
		Class B (USD)	28 September 2015
		Class I (USD)	28 September 2015
		Class P (USD)	28 September 2015

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

1. Description of the Company (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Share Class / Currency	Launch Date
State Street Flexible Asset Allocation Plus Fund	EUR	Class B (EUR)	01 May 2015
		Class I (EUR)	01 May 2015
		Class P (EUR)	01 May 2015
State Street Europe Value Spotlight Fund	EUR	Class B (EUR)	17 May 2013
		Class I (EUR)	12 June 2015
		Class P (EUR)	28 May 2013
State Street Eurozone Value Spotlight Fund	EUR	Class B (EUR)	20 August 2013
		Class I (EUR)	06 February 2014
		Class P (EUR)	23 September 2013
State Street US Value Spotlight Fund	USD	Class B (USD)	08 July 2015
		Class B (EUR)	14 September 2015
		Class I (USD)	08 July 2015
State Street Asia Pacific Value Spotlight Fund	USD	Class B (USD)	08 July 2015
		Class B (EUR)	14 September 2015
		Class I (USD)	08 July 2015
State Street Global Value Spotlight Fund	EUR	Class B (EUR)	17 December 2012
		Class I (EUR)	24 May 2013
		Class P (EUR)	07 May 2013
State Street Global Value Fund	USD	Class B (EUR)	19 August 2015
		Class B (EUR-Hedged)	25 July 2016
		Class I (USD)	19 August 2015
State Street Multi-Factor Global ESG Equity Fund	USD	Class B (USD)	10 February 2017
		Class I (USD)	30 September 2014
		Class B (EUR)	09 February 2017
State Street Europe Enhanced Equity Fund	EUR	Class B (EUR-Hedged)	01 February 2019
		Class I Distributing (EUR)	14 March 2017
		Class I (EUR)	03 June 2016
		Class P (EUR)	01 May 2015
		Class B (EUR-Hedged)	01 February 2019
State Street North America Enhanced Equity Fund	USD	Class I (USD)	20 May 2016
		Class P (USD)	01 May 2015
		Class B (EUR-Hedged)	01 February 2019
State Street Asia Pacific Enhanced Equity Fund	JPY	Class P (JPY)	01 May 2015
State Street Global Enhanced Equity Fund	USD	Class I (USD)	10 February 2015
		Class I Distributing (USD)	10 February 2015
State Street Emerging Markets SRI Enhanced Equity Fund	USD	Class B (USD)	27 July 2018
		Class I (USD)	04 December 2012
		Class I (EUR)	10 November 2017
		Class P (USD)	26 July 2018
		Class B (USD)	18 December 2015
State Street Enhanced Emerging Markets Equity Fund	USD	Class B (GBP)	23 April 2019
		Class I (USD)	06 May 2010
		Class I (AUD)	29 August 2018
		Class I (EUR)	06 May 2010
		Class P (USD)	04 May 2016
		Class P (EUR)	21 September 2017
		Class I (EUR)	21 January 2009
State Street EMU Equity Fund	EUR	Class P (EUR)	09 April 2015
		Class P Distributing (EUR)	01 May 2015
		Class I (EUR)	01 May 2015
State Street Europe Small Cap Equity Fund	EUR	Class P (EUR)	01 May 2015
		Class P Distributing (EUR)	21 September 2017
		Class I (EUR)	01 May 2015

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

1. Description of the Company (continued)

Name of the Sub-fund	Sub-fund Base Currency	Share Class / Currency	Launch Date
State Street Emerging Asia Equity Fund	EUR	Class I (EUR)	01 May 2015
		Class P (EUR)	01 May 2015
		Class P (USD)	01 May 2015
State Street Emerging Markets Select Equity Fund	EUR	Class I (EUR)	06 December 2010
		Class P (EUR)	07 May 2013
		Class P (USD)	01 May 2015
State Street Emerging Markets Small Cap Equity Fund	USD	Class A (USD)	04 March 2019
		Class I (USD)	21 December 2016
		Class I (EUR)	10 November 2017
State Street Europe Managed Volatility Equity Fund	EUR	Class I (EUR)	03 March 2010
		Class P (EUR)	27 February 2015
State Street Global Managed Volatility Equity Fund	USD	Class A (USD)	01 April 2015
		Class B (USD)	29 June 2012
		Class I (USD)	24 March 2010
		Class I Distributing (EUR)	30 March 2016
		Class I (EUR)	24 November 2014
State Street Global Defensive Equity Fund	USD	Class P (USD)	31 May 2013
		Class I (USD)	28 October 2015
State Street Europe Defensive Equity Fund	EUR	Class B (EUR-Hedged)	01 February 2019
		Class I (EUR)	01 February 2019

During the financial period, the following Share classes were closed:

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Close Date
State Street Europe Index Equity Fund*	EUR	Class B (EUR)	06 March 2019
State Street Global Defensive Equity Fund*	USD	Class B (USD)	06 March 2019

*The above classes have a Non Tradeable NAV.

Investment Objectives

The investment objectives set out below are for information only. The complete investment objectives and investment policy for each Sub-fund are set out in the Prospectus.

Name of the Sub-fund	Investment Objective
State Street Euro Core Treasury Bond Index Fund	To track the performance of the Euro core government bond market.
State Street EMU Government Bond Index Fund	To track the performance of the Euro government bond market.
State Street EMU Government Long Bond Index Fund	To track the performance of the long-dated Euro government bond market.
State Street Euro Inflation Linked Bond Index Fund	To track the performance of the inflation-linked Euro government bond market.
State Street Euro Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated corporate bond market.
State Street Euro Corporate ex-Financials Bond Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated corporate bond market excluding securities issued by financial institutions.
State Street Euro Sustainable Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade, Euro denominated sustainable corporate bond market.
State Street Euro Issuer Scored Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade Euro denominated corporate bond market.

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

1. Description of the Company (*continued*)

Name of the Sub-fund	Investment Objective
State Street US Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade, USD denominated corporate bond market.
State Street US Issuer Scored Corporate Bond Index Fund	To track the performance of the fixed-rate, investment grade USD denominated corporate bond market.
State Street Global Treasury Bond Index Fund	To track the performance of the global government bond market.
State Street Global Aggregate Bond Index Fund	To track the performance of the global bond market.
State Street Australia Index Equity Fund	To track the performance of the Australian equity market.
State Street Canada Index Equity Fund	To track the performance of the Canadian equity market.
State Street Japan Index Equity Fund	To track the performance of the Japanese equity market.
State Street Switzerland Index Equity Fund	To track the performance of the Swiss equity market.
State Street UK Index Equity Fund	To track the performance of the UK equity market.
State Street US Index Equity Fund	To track the performance of the US equity market.
State Street EMU Index Equity Fund	To track the performance of the Eurozone equity markets.
State Street Europe Index Equity Fund	To track the performance of the European equity markets.
State Street Pacific Ex-Japan Index Equity Fund	To track the performance of the Pacific ex-Japan equity markets.
State Street World Index Equity Fund	To track the performance of global developed equity markets.
State Street World ESG Index Equity Fund	To track the performance of global developed equity markets.
State Street Global Emerging Markets Index Equity Fund	To track the performance of global emerging market equities.
State Street Flexible Asset Allocation Plus Fund	To generate capital growth over the medium to long term through exposure to a broad range of asset classes.
State Street Europe Value Spotlight Fund	To generate capital growth over long term through investment in European equity securities.
State Street Eurozone Value Spotlight Fund	To generate capital growth over long term through investment in Eurozone equity securities.
State Street US Value Spotlight Fund	To generate capital growth over long term through investment in US equity securities.
State Street Asia Pacific Value Spotlight Fund	To generate capital growth over long term through investment in Asia Pacific equity securities.
State Street Global Value Spotlight Fund	To generate capital growth over long term through investment in global equity securities.
State Street Global Value Fund	To generate capital growth over long term through investment in global equity securities.
State Street Multi-Factor Global ESG Equity Fund	To provide a return in excess of the performance of global equity securities.
State Street Europe Enhanced Equity Fund	To provide a return in excess of the performance of European equity markets.
State Street North America Enhanced Equity Fund	To provide a return in excess of the performance of North American equity markets.
State Street Asia Pacific Enhanced Equity Fund	To provide a return in excess of the performance of developed Asia Pacific equity markets.
State Street Global Enhanced Equity Fund	To provide a return in excess of the performance of global developed equity markets.
State Street Emerging Markets SRI Enhanced Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street Enhanced Emerging Markets Equity Fund	To provide a return in excess of the performance of emerging market equities.
State Street EMU Equity Fund	To provide a return in excess of the performance of Eurozone equity markets.
State Street Europe Small Cap Equity Fund	To provide a return in excess of the performance of European small capitalisation equity markets.
State Street Emerging Asia Equity Fund	To provide a return in excess of the performance of emerging markets in Asia.
State Street Emerging Markets Select Equity Fund	To provide a return in excess of the performance of emerging market equities.

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

1. Description of the Company (*continued*)

Name of the Sub-fund	Investment Objective
State Street Emerging Markets Small Cap Equity Fund	To provide a return in excess of the performance of emerging market small capitalisation equities.
State Street Europe Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, European equity markets over the long term.
State Street Global Managed Volatility Equity Fund	To generate lower volatility returns than, and performance comparable to, global equity markets over the long term.
State Street Global Defensive Equity Fund	To generate capital growth over the medium to long term through investment in global equity securities while exhibiting lower volatility and a reduced impact from market drawdowns.
State Street Europe Defensive Equity Fund	To generate capital growth over the medium to long term through investment in European equity securities while exhibiting lower volatility and a reduced impact from market drawdowns.

2. Summary of Significant Accounting Policies

a) Presentation of Financial Statements

The financial statements are presented in accordance with Luxembourg regulations relating to undertakings for collective investment.

b) Calculation of the Net Asset Value

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

These Financial Statements are presented on the basis of the Net Asset Value (“NAV”) calculated on 28 June 2019, the last business day of the period.

c) Investment Valuation

The valuation of securities held by a Sub-fund and listed on a stock exchange or on another regulated market is based on the latest available price on the principal market on which the securities are traded, using a procedure for determining prices accepted by the Board of Directors.

Unless otherwise provided for in the management regulations of the Company, the valuation of the assets of the Company shall be based, in the case of securities admitted to official listing on a stock exchange, on the last known stock exchange quotation, unless such quotation is not representative. For securities not so admitted on such a stock exchange and for securities which are so admitted on such a stock exchange but for which the latest quotation is not representative, the valuation shall be based on the probable realisation value, estimated with care and in good faith.

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

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

d) Foreign Exchange Transactions

Combined Statements are presented in Euro. Financial statements of each Sub-fund that is not EUR denominated have been converted into EUR at the following exchange rates:

Statement of Net Assets

Australian Dollar (AUD)	1.62280	= Euro (EUR) 1.00
British Pound (GBP)	0.89479	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.48813	= Euro (EUR) 1.00
Japanese Yen (JPY)	122.69436	= Euro (EUR) 1.00
Swiss Franc (CHF)	1.11033	= Euro (EUR) 1.00
US Dollar (USD)	1.13880	= Euro (EUR) 1.00

Statement of Operations and Statement of Changes in Net Assets

Australian Dollar (AUD)	1.59951	= Euro (EUR) 1.00
British Pound (GBP)	0.87305	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.50637	= Euro (EUR) 1.00
Japanese Yen (JPY)	124.29699	= Euro (EUR) 1.00
Swiss Franc (CHF)	1.12941	= Euro (EUR) 1.00
US Dollar (USD)	1.12950	= Euro (EUR) 1.00

Transactions expressed into currencies other than each Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable on the transaction dates. Assets and Liabilities designated in currencies other than the Sub-fund's currency are translated into the respective Sub-fund currency at the exchange rates applicable as at the end of the fiscal period. Gains and losses on foreign exchange transactions are recognised in the "Statement of Changes in Net Assets" in determining the results for the accounting period.

The exchange rates used for translation of United States Dollar based Sub-funds as of 30 June 2019 were:

Australian Dollar (AUD)	1.42501	= US Dollar (USD) 1.00
Brazilian Real (BRL)	3.83265	= US Dollar (USD) 1.00
British Pound (GBP)	0.78573	= US Dollar (USD) 1.00
Canadian Dollar (CAD)	1.30675	= US Dollar (USD) 1.00
Chilean Peso (CLP)	678.95000	= US Dollar (USD) 1.00
Chinese Yuan Renminbi (CNY)	6.86830	= US Dollar (USD) 1.00
Colombian Peso (COP)	3207.00000	= US Dollar (USD) 1.00
Czech Koruna (CZK)	22.34285	= US Dollar (USD) 1.00
Danish Krone (DKK)	6.55400	= US Dollar (USD) 1.00
Egyptian Pound (EGP)	16.69500	= US Dollar (USD) 1.00
Euro (EUR)	0.87812	= US Dollar (USD) 1.00
Hong Kong Dollar (HKD)	7.81250	= US Dollar (USD) 1.00
Hungarian Forint (HUF)	283.43435	= US Dollar (USD) 1.00
Indian Rupee (INR)	69.02750	= US Dollar (USD) 1.00
Indonesian Rupiah (IDR)	14127.50000	= US Dollar (USD) 1.00
Israeli Shekel (ILS)	3.56655	= US Dollar (USD) 1.00
Japanese Yen (JPY)	107.74000	= US Dollar (USD) 1.00
Malaysian Ringgit (MYR)	4.13250	= US Dollar (USD) 1.00
Mexican Peso (MXN)	19.21165	= US Dollar (USD) 1.00
New Russian Ruble (RUB)	63.07500	= US Dollar (USD) 1.00

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

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

d) Foreign Exchange Transactions (*continued*)

New Taiwan Dollar (TWD)	31.05950	= US Dollar (USD) 1.00
New Zealand Dollar (NZD)	1.48887	= US Dollar (USD) 1.00
Norwegian Krone (NOK)	8.52605	= US Dollar (USD) 1.00
Pakistan Rupee (PKR)	159.75000	= US Dollar (USD) 1.00
Peruvian Nuevo Sol (PEN)	3.28795	= US Dollar (USD) 1.00
Philippine Peso (PHP)	51.23500	= US Dollar (USD) 1.00
Polish Zloty (PLN)	3.72920	= US Dollar (USD) 1.00
Qatari Riyal (QAR)	3.64125	= US Dollar (USD) 1.00
Singapore Dollar (SGD)	1.35295	= US Dollar (USD) 1.00
South African Rand (ZAR)	14.10125	= US Dollar (USD) 1.00
South Korean Won (KRW)	1154.65000	= US Dollar (USD) 1.00
Swedish Krona (SEK)	9.27820	= US Dollar (USD) 1.00
Swiss Franc (CHF)	0.97500	= US Dollar (USD) 1.00
Thai Baht (THB)	30.66750	= US Dollar (USD) 1.00
Turkish Lira (TRY)	5.78400	= US Dollar (USD) 1.00
United Arab Emirates Dirham (AED)	3.67315	= US Dollar (USD) 1.00
Saudi Riyal (SAR)	3.75025	= US Dollar (USD) 1.00
Yuan Renminbi (CNH)	6.87300	= US Dollar (USD) 1.00

The rates of exchange used for translation of Australian Dollar based Sub-fund as of 30 June 2019 were:

Euro (EUR)	0.61622	= Australian Dollar (AUD) 1.00
US Dollar (USD)	0.70175	= Australian Dollar (AUD) 1.00

The rate of exchange used for translation of Canadian Dollar based Sub-fund as of 30 June 2019 was:

Euro (EUR)	0.67199	= Canadian Dollar (CAD) 1.00
US Dollar (USD)	0.76526	= Canadian Dollar (CAD) 1.00

The rates of exchange used for translation of Swiss Franc based Sub-fund as of 30 June 2019 were:

British Pound (GBP)	0.80588	= Swiss Franc (CHF) 1.00
Euro (EUR)	0.90063	= Swiss Franc (CHF) 1.00
US Dollar (USD)	1.02564	= Swiss Franc (CHF) 1.00

The rates of exchange used for translation of Euro based Sub-funds as of 30 June 2019 were:

Australian Dollar (AUD)	1.62280	= Euro (EUR) 1.00
Brasilian Real (BRL)	4.36462	= Euro (EUR) 1.00
British Pound (GBP)	0.89479	= Euro (EUR) 1.00
Canadian Dollar (CAD)	1.48813	= Euro (EUR) 1.00
Chilean Peso (CLP)	773.18854	= Euro (EUR) 1.00
Chinese Yuan Renminbi (CNY)	7.82162	= Euro (EUR) 1.00
Colombian Peso (COP)	3652.13292	= Euro (EUR) 1.00
Czech Koruna (CZK)	25.44405	= Euro (EUR) 1.00
Danish Krone (DKK)	7.46370	= Euro (EUR) 1.00
Egyptian Pound (EGP)	19.01227	= Euro (EUR) 1.00

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

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

d) Foreign Exchange Transactions (*continued*)

Hong Kong Dollar (HKD)	8.89688	= Euro (EUR) 1.00
Hungarian Forint (HUF)	322.77515	= Euro (EUR) 1.00
Indian Rupee (INR)	78.60855	= Euro (EUR) 1.00
Indonesian Rupiah (IDR)	16088.40280	= Euro (EUR) 1.00
Japanese Yen (JPY)	122.69436	= Euro (EUR) 1.00
Malaysian Ringgit (MYR)	4.70609	= Euro (EUR) 1.00
Mexican Peso (MXN)	21.87823	= Euro (EUR) 1.00
New Taiwan Dollar (TWD)	35.37057	= Euro (EUR) 1.00
Norwegian Krone (NOK)	9.70947	= Euro (EUR) 1.00
Peruvian Nuevo Sol (PEN)	3.74432	= Euro (EUR) 1.00
Philippine Peso (PHP)	58.34644	= Euro (EUR) 1.00
Polish Zloty (PLN)	4.24681	= Euro (EUR) 1.00
Qatari Riyal (QAR)	4.14666	= Euro (EUR) 1.00
Singapore Dollar (SGD)	1.54074	= Euro (EUR) 1.00
South African Rand (ZAR)	16.05851	= Euro (EUR) 1.00
South Korean Won (KRW)	1314.91589	= Euro (EUR) 1.00
Swedish Krona (SEK)	10.56602	= Euro (EUR) 1.00
Swiss Franc (CHF)	1.11033	= Euro (EUR) 1.00
Thai Baht (THB)	34.92416	= Euro (EUR) 1.00
Turkish Lira (TRY)	6.58682	= Euro (EUR) 1.00
United Arab Emirates Dirham (AED)	4.18298	= Euro (EUR) 1.00
US Dollar (USD)	1.13880	= Euro (EUR) 1.00

The rates of exchange used for translation of British Pound based Sub-fund as of 30 June 2019 were:

Euro (EUR)	1.11758	= British Pound (GBP) 1.00
US Dollar (USD)	1.27270	= British Pound (GBP) 1.00

The rates of exchange used for translation of Japanese Yen based Sub-funds as of 30 June 2019 were:

Australian Dollar (AUD)	0.01323	= Japanese Yen (JPY) 1.00
New Zealand Dollar (NZD)	0.01382	= Japanese Yen (JPY) 1.00
Singapore Dollar (SGD)	0.01256	= Japanese Yen (JPY) 1.00
Hong Kong Dollar (HKD)	0.07251	= Japanese Yen (JPY) 1.00
US Dollar (USD)	0.00928	= Japanese Yen (JPY) 1.00
Euro (EUR)	0.00815	= Japanese Yen (JPY) 1.00

e) Options, Futures and Swaps Contracts

Valuation of the derivatives and structured products used is performed at each valuation date by use of the mark-to-market principle.

The value of futures contracts which are quoted or traded on any exchange is based on the last available price on that exchange on the applicable Valuation Day. The value of futures contracts traded on another market is based on the last available price on this market on the applicable Valuation Day.

In the event that any of these assets on the Valuation Day is not quoted or traded on any exchange or other market or if the price is not representative of the fair value, the value of such an asset is determined prudently and in good faith on the basis of the estimated settlement or sales price.

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

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

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

Futures contracts involve, to varying degrees, risk of loss in excess of the values reflected in the Sub-fund Statement of Net Assets. The underlying face amount at value of any open futures contracts at the period-end is shown in the Schedule of Investments of the relevant Sub-fund. This amount reflects each contract's exposure to the underlying instrument at the period-end. Losses may arise from changes in the value of the underlying instruments or if the counterparties do not perform under the contract's terms. Gains (losses) are realised upon expiration or closing of the futures contracts.

Options are contracts entitling the holder to purchase or sell a specified number of shares or units of a particular security at a specified price at any time until the contract-stated expiration date. Options purchased are recorded as investments; options written (sold) are recorded as liabilities. When the exercise of an option results in a cash settlement, the difference between the premium (original option value) and the settlement proceeds is accounted for as a realised gain or loss. When securities are acquired or delivered upon exercise of an option, the acquisition cost or sale proceeds are adjusted by the amount of the premium. When an option is closed, the difference between the premium and the cost to close the position is accounted for as a realised gain or loss. When an option expires, the premium is accounted for as a realised gain or loss for options written or as a realised loss for options purchased.

The risks include price movements in the underlying securities, the possibility there may be an illiquid options market, and/or the inability of the counterparties to fulfil their obligations under the contract.

i) Hedges against market risks and risks associated with stock market performance:

For the purpose of hedging against poor market performance, the Company may, for each Sub-fund, sell forward transactions and call options on share price indexes, bond market indexes or other indexes or financial instruments or buy put options on share price indexes, bond market indexes or other indexes or buy financial instruments or enter into swaps in which the payments between the Company and the counterparty depend on the development of certain share price indexes, bond market indexes or other indexes or financial instruments.

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

ii) Hedges against interest rate risks:

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

iii) Hedges against inflation risks:

For the purpose of hedging against risks resulting from an unexpected acceleration of inflation, the Company may conclude so-called inflation swaps with highly rated financial institutions specialising in this type of transaction as part of OTC transactions or make use of other instruments to hedge against inflation for each Sub-fund.

iv) Hedges against credit default risk and the risk of a deterioration in a borrower's credit standing:

For the purpose of hedging against credit default risk and the risk of losses owing to a deterioration in the borrower's credit standing, the Company may engage in credit options, credit spread swaps ("CSS"), credit default swaps ("CDS"), CDS (index) baskets, credit-linked total return swaps and similar credit derivatives with highly rated financial institutions specialising in this kind of transactions as part of OTC transactions for each Sub-fund.

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

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

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

As at 30 June 2019, the Company had outstanding futures contracts that are detailed in the Schedule of Investments. There are no swaps or OTC contracts open at the period end.

f) Repurchase Agreements (Repos)

The Company may as buyer or seller enter into repurchase agreements.

A repurchase agreement is an agreement under which, on payment of the purchase price, the Company receives (purchases) securities from a seller who agrees to repurchase them at or within a specified time at a specified price. A repurchase agreement is similar in effect to a loan by the fund to the seller collateralised by the securities. The fund does not record the purchase of the securities received but does record the repurchase agreement as if it were a loan, and is disclosed in the Combined Statement of Net Assets under "Receivable for repurchase agreements", including any interest receivable on such transaction. Because a repurchase agreement between the two specific parties involved is generally for a relatively short time and is not transferable, it is not readily marketable. The fund carries repurchase agreements at cost, which, combined with accrued interest, approximates market value. The interest received is recorded in the Combined Statement of Operations and Changes in Net Assets under "Interest income". There was no outstanding repurchase agreement made by the Company as at 30 June 2019.

g) Forward Foreign Exchange Contracts

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

h) Security transactions and related investment income

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

i) Organisation Costs

The organisation costs and expenses of the Company or individual Sub-funds and the initial issue of its shares have been capitalised and are amortised on a straight-line basis over a period of five years from the date of commencement of individual Sub-funds.

j) To be announced securities

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

k) Swing Pricing Adjustment

A Sub-fund may suffer dilution of the Net Asset Value per Share due to investors buying or selling Shares in a Sub-fund at a price that does not reflect the dealing and other costs that arise when security trades are undertaken

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

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

k) Swing Pricing Adjustment (*continued*)

by the Investment Manager to accommodate cash inflows or outflows. In order to counter this impact, a Swing Pricing Adjustment may be adopted to protect the interests of Shareholders of a Sub-fund. If on any Valuation Day, the aggregate net transactions in Shares of a Sub-fund exceed a pre-determined threshold, as determined and reviewed for each Sub-fund on a periodic basis by the Management Company, the Net Asset Value per Share may be adjusted upwards or downwards to reflect net inflows and net outflows respectively.

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

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

Sub-funds	Currency	NAV before Swing Pricing Adjustment	Swing Pricing Adjustment	NAV after Swing Pricing Adjustment
State Street Euro Sustainable Corporate Bond Index Fund	EUR	989,688,228	2,474,219	992,162,447
State Street US Corporate Bond Index Fund	USD	36,351,343	(18,176)	36,333,167
State Street Global Treasury Bond Index Fund	USD	2,840,336,177	(568,067)	2,839,768,110
State Street Global Aggregate Bond Index Fund	USD	2,989,475,338	2,391,580	2,991,866,918
State Street World Index Equity Fund	USD	4,569,161,076	2,741,497	4,571,902,573
State Street Europe Managed Volatility Equity Fund	EUR	174,603,137	349,206	174,952,343

3. Fees and Expenses

a) Depositary, Central Administrator, Registrar and Transfer Agent and Paying Agent Fees

The fees payable to the Depositary and to the Central Administrator, Registrar and Transfer Agent and Paying Agent are at such rates and/or amounts as may be agreed from time to time with the Company. The maximum fee payable per Sub-fund to the Depositary is 0.004% per annum and to the Central Administrator, Registrar and Transfer Agent and Paying Agent is 0.025% per annum (excluding specific fees payable for the processing of multiple Share Classes), in each case based on the Net Asset Value of the relevant Sub-fund. In addition, the Depositary and the Central Administrator, Paying Agent, Registrar and Transfer Agent are entitled, as the case may be, to a charge per transaction, a flat fee for certain services or products, reimbursements by the Company for out-of-pocket expenses and disbursements and for charges of any correspondents.

b) Investment Management Fees

The Sub-funds listed in this report, funded as at 30 June 2019 paid the following Investment Management Fees:

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
	Class P (EUR)	0.30%

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

3. Fees and Expenses (*continued*)

b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street EMU Government Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
State Street EMU Government Long Bond Index Fund	Class I (EUR)	0.15%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.15%
State Street Euro Corporate Bond Index Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
State Street Euro Corporate ex-Financials Bond Index Fund	Class I (EUR)	0.15%
	Class I Distributing (EUR)	0.15%
State Street Euro Sustainable Corporate Bond Index Fund	Class P (EUR)	0.30%
	Class P Distributing (EUR)	0.30%
	Class A2 (EUR)	0.16%
	Class A2 Distributing (EUR)	0.16%
State Street Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)	0.20%
	Class I (CHF-Hedged)	0.23%
	Class I (EUR-Hedged)	0.23%
State Street US Corporate Bond Index Fund	Class I (USD)	0.15%
	Class P (USD)	0.30%
State Street US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)	0.23%
	Class I (EUR-Hedged)	0.23%
State Street Global Treasury Bond Index Fund	Class B (USD)	0.00%
	Class I (USD)	0.15%
	Class I (CHF-Hedged)	0.18%
	Class I (EUR-Hedged)	0.18%
	Class I Distributing (EUR-Hedged)	0.18%
	Class I (GBP-Hedged)	0.18%
	Class I Distributing (GBP-Hedged)	0.18%
	Class I (USD-Hedged)	0.18%
	Class I Distributing (USD-Hedged)	0.18%
	Class P (USD)	0.30%
State Street Global Aggregate Bond Index Fund	Class B (USD)	0.00%
	Class B (GBP-Hedged)	0.00%
	Class I (USD)	0.15%
	Class I (CHF-Hedged)	0.18%
	Class I (EUR-Hedged)	0.18%
	Class I (GBP-Hedged)	0.18%
State Street Australia Index Equity Fund	Class I (AUD)	0.20%
	Class P (AUD)	0.60%
	Class S (USD)	0.12%
State Street Canada Index Equity Fund	Class I (CAD)	0.20%
	Class I (EUR)	0.20%
	Class P (CAD)	0.60%
State Street Japan Index Equity Fund	Class B (JPY)	0.00%
	Class I (JPY)	0.20%
	Class I (EUR)	0.20%
	Class P (JPY)	0.60%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Switzerland Index Equity Fund	Class I (CHF)	0.20%
	Class P (CHF)	0.60%
	Class P (EUR)	0.60%
	Class S (CHF)	0.12%
State Street UK Index Equity Fund	Class B (GBP)	0.00%
	Class I (GBP)	0.20%
	Class I (EUR)	0.20%
	Class P (GBP)	0.60%
State Street US Index Equity Fund	Class B (USD)	0.00%
	Class I (USD)	0.20%
	Class I (EUR)	0.20%
	Class I (EUR-Hedged)	0.23%
	Class P (USD)	0.60%
State Street EMU Index Equity Fund	Class B (EUR)	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
State Street Europe Index Equity Fund	Class B (EUR) *	0.00%
	Class I (EUR)	0.20%
	Class I Distributing (EUR)	0.20%
	Class P (EUR)	0.60%
State Street Pacific Ex-Japan Index Equity Fund	Class B (USD)	0.00%
	Class I (USD)	0.20%
	Class I (EUR)	0.20%
	Class P (USD)	0.60%
State Street World Index Equity Fund	Class B (USD)	0.00%
	Class B (USD-Hedged)	0.00%
	Class I (USD)	0.20%
	Class I (EUR)	0.20%
	Class I (GBP)	0.20%
	Class P (USD)	0.60%
State Street World ESG Index Equity Fund	Class P (EUR-Hedged)	0.63%
	Class B (USD)	0.00%
State Street Global Emerging Markets Index Equity Fund	Class I (USD)	0.30%
	Class B (USD)	0.00%
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%
	Class B (USD)	0.00%
State Street US Value Spotlight Fund	Class B (EUR)	0.00%
	Class I (USD)	0.75%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Asia Pacific Value Spotlight Fund	Class B (USD)	0.00%
	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 P (EUR)	1.50%
State Street Global Value Fund	Class B (EUR)	0.00%
	Class B (EUR-Hedged)	0.00%
	Class I (USD)	0.75%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	0.00%
	Class I (USD)	0.35%
State Street Europe Enhanced Equity Fund	Class B (EUR)	0.00%
	Class B (EUR-Hedged) **	0.00%
	Class I Distributing (EUR)	0.30%
	Class I (EUR)	0.30%
State Street North America Enhanced Equity Fund	Class P (EUR)	0.50%
	Class B (EUR-Hedged) **	0.00%
	Class I (USD)	0.30%
State Street Asia Pacific Enhanced Equity Fund	Class P (USD)	0.50%
	Class P (JPY)	0.50%
State Street Global Enhanced Equity Fund	Class I (USD)	0.35%
	Class I Distributing (USD)	0.35%
State Street Emerging Markets SRI Enhanced Equity Fund	Class B (USD)	0.00%
	Class I (USD)	0.48%
	Class I (EUR)	0.48%
	Class P (USD)	0.98%
State Street Enhanced Emerging Markets Equity Fund	Class B (USD)	0.00%
	Class B (GBP) **	0.00%
	Class I (USD)	0.45%
	Class I (AUD)	0.45%
	Class I (EUR)	0.45%
	Class P (USD)	0.95%
State Street EMU Equity Fund	Class P (EUR)	0.95%
	Class I (EUR)	0.50%
	Class P (EUR)	1.50%
State Street Europe Small Cap Equity Fund	Class P Distributing (EUR)	1.50%
	Class I (EUR)	0.75%
	Class P (EUR)	1.50%
State Street Emerging Asia Equity Fund	Class P Distributing (EUR)	1.50%
	Class I (EUR)	0.85%
	Class P (EUR)	1.75%
State Street Emerging Markets Select Equity Fund	Class P (USD)	1.75%
	Class I (EUR)	0.98%
	Class P (EUR)	1.98%
State Street Emerging Markets Small Cap Equity Fund	Class P (USD)	1.98%
	Class A (USD) **	1.20%
	Class I (USD)	1.10%
State Street Europe Managed Volatility Equity Fund	Class I (EUR)	1.10%
	Class I (EUR)	0.35%
	Class P (EUR)	0.90%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	Investment Management Fee in %
State Street Global Managed Volatility Equity Fund	Class A (USD)	0.45%
	Class B (USD)	0.00%
	Class I (USD)	0.35%
	Class I Distributing (EUR)	0.35%
	Class I (EUR)	0.35%
	Class P (USD)	0.90%
State Street Global Defensive Equity Fund	Class B (USD) *	0.00%
	Class I (USD)	0.75%
State Street Europe Defensive Equity Fund	Class B (EUR-Hedged) **	0.00%
	Class I (EUR) **	0.75%

* This share class closed during the period ended 30 June 2019. Please refer to Note 1 further details.

** This share class launched during the period ended 30 June 2019. Please refer to Note 1 for further details.

These Investment Management Fees will be accrued daily based on the Net Asset Value of the Sub-funds as of the relevant Dealing Day and will be paid monthly in arrears.

The total expense ratios (“TER”) attributable to the Share classes of the Sub-funds, as set out below, incorporate the fees and expenses of the Investment Manager, Central Administrator, Depository, any distribution fee not covered by the Subscription Fee where appropriate, and certain other expenses of the relevant Sub-fund set forth in the Prospectus.

The Management Company has agreed to reimburse such portions of its fees as is necessary to ensure that the total expense ratio attributable to all Shares shall currently not exceed the following rates set forth below. The Shareholders will be given prior notification if the Management Company is ceasing these reimbursements in the future.

Name of the Sub-fund	Share Classes	TER as at 30 June 2019	Maximum TER in %
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.04%	0.10%
	Class I (EUR)	0.19%	0.25%
	Class I Distributing (EUR)	0.19%	0.25%
	Class P (EUR)	0.34%	0.40%
State Street EMU Government Bond Index Fund	Class B (EUR)	0.05%	0.05%
	Class I (EUR)	0.20%	0.20%
	Class P (EUR)	0.35%	0.40%
	Class P Distributing (EUR)	0.35%	0.40%
State Street EMU Government Long Bond Index Fund	Class I (EUR)	0.24%	0.25%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%	0.25%
State Street Euro Corporate Bond Index Fund	Class B (EUR)	0.03%	0.04%
	Class I (EUR)	0.18%	0.19%
	Class I Distributing (EUR)	0.18%	0.19%
	Class P (EUR)	0.33%	0.40%
	Class P Distributing (EUR)	0.33%	0.40%
State Street Euro Corporate ex-Financials Bond Index Fund	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
	Class P (EUR)	0.40%	0.40%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2019	Maximum TER in %
State Street Euro Sustainable Corporate Bond Index Fund	Class A2 (EUR)	0.19%	0.22%
	Class A2 Distributing (EUR)	0.19%	0.22%
	Class I (EUR)	0.23%	0.26%
	Class I Distributing (EUR)	0.23%	0.26%
State Street Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)	0.32%	0.32%
	Class I (CHF-Hedged)	0.35%	0.35%
State Street US Corporate Bond Index Fund	Class I (USD)	0.25%	0.25%
	Class P (USD)	0.40%	0.40%
State Street US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)	0.35%	0.35%
	Class I (EUR-Hedged)	0.35%	0.35%
State Street Global Treasury Bond Index Fund	Class B (USD)	0.04%	0.06%
	Class I (USD)	0.19%	0.21%
	Class I (CHF-Hedged)	0.22%	0.25%
	Class I (EUR-Hedged)	0.22%	0.25%
	Class I Distributing (EUR-Hedged)	0.22%	0.25%
	Class I (GBP-Hedged)	0.22%	0.25%
	Class I Distributing (GBP-Hedged)	0.22%	0.25%
	Class I (USD-Hedged)	0.22%	0.25%
	Class I Distributing (USD-Hedged)	0.22%	0.25%
State Street Global Aggregate Bond Index Fund	Class P (USD)	0.34%	0.40%
	Class B (USD)	0.05%	0.05%
	Class B (GBP-Hedged)	0.06%	0.06%
	Class I (USD)	0.20%	0.20%
	Class I (CHF-Hedged)	0.24%	0.24%
	Class I (EUR-Hedged)	0.24%	0.24%
	Class I (GBP-Hedged)	0.24%	0.24%
State Street Australia Index Equity Fund	Class I (AUD)	0.29%	0.30%
	Class P (AUD)	0.68%	0.70%
	Class S (USD)	0.17%	0.17%
State Street Canada Index Equity Fund	Class I (CAD)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
	Class P (CAD)	0.70%	0.70%
State Street Japan Index Equity Fund	Class B (JPY)	0.05%	0.10%
	Class I (JPY)	0.25%	0.30%
	Class I (EUR)	0.25%	0.30%
	Class P (JPY)	0.65%	0.70%
State Street Switzerland Index Equity Fund	Class I (CHF)	0.30%	0.30%
	Class P (CHF)	0.70%	0.70%
	Class P (EUR)	0.70%	0.70%
	Class S (CHF)	0.17%	0.17%
State Street UK Index Equity Fund	Class B (GBP)	0.10%	0.10%
	Class I (GBP)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
	Class P (GBP)	0.70%	0.70%
State Street US Index Equity Fund	Class B (USD)	0.05%	0.05%
	Class I (USD)	0.25%	0.25%
	Class I (EUR)	0.25%	0.25%
	Class I (EUR-Hedged)	0.29%	0.29%
	Class P (USD)	0.66%	0.70%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2019	Maximum TER in %
State Street EMU Index Equity Fund	Class B (EUR)	0.06%	0.06%
	Class I (EUR)	0.26%	0.26%
	Class I Distributing (EUR)	0.26%	0.26%
	Class P (EUR)	0.69%	0.70%
State Street Europe Index Equity Fund	Class B (EUR) *	0.03%	0.05%
	Class I (EUR)	0.25%	0.25%
	Class I Distributing (EUR)	0.25%	0.25%
	Class P (EUR)	0.65%	0.70%
State Street Pacific Ex-Japan Index Equity Fund	Class B (USD)	0.10%	0.10%
	Class I (USD)	0.30%	0.30%
	Class I (EUR)	0.30%	0.30%
	Class P (USD)	0.70%	0.70%
State Street World Index Equity Fund	Class B (USD)	0.035%	0.035%
	Class B (USD-Hedged)	0.045%	0.045%
	Class I (USD)	0.235%	0.235%
	Class I (EUR)	0.235%	0.235%
	Class I (GBP)	0.235%	0.235%
	Class P (USD)	0.66%	0.70%
State Street World ESG Index Equity Fund	Class B (USD)	0.065%	0.065%
	Class I (USD)	0.365%	0.365%
State Street Global Emerging Markets Index Equity Fund	Class B (USD)	0.10%	0.10%
	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)	0.06%	0.10%
	Class I (EUR)	0.80%	0.85%
	Class P (EUR)	1.56%	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 (USD)	0.10%	0.10%
	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (USD)	0.10%	0.10%
	Class B (EUR)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
State Street Global Value Spotlight Fund	Class B (EUR)	0.10%	0.10%
	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
State Street Global Value Fund	Class B (EUR)	0.10%	0.10%
	Class B (EUR-Hedged)	0.10%	0.10%
	Class I (USD)	0.85%	0.85%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	0.07%	0.10%
	Class I (USD)	0.42%	0.45%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

3. Fees and Expenses (continued)

b) Investment Management Fees (continued)

Name of the Sub-fund	Share Classes	TER as at 30 June 2019	Maximum TER in %
State Street Europe Enhanced Equity Fund	Class B (EUR)	0.06%	0.10%
	Class B (EUR-Hedged) **	0.07%	0.10%
	Class I Distributing (EUR)	0.36%	0.40%
	Class I (EUR)	0.36%	0.40%
	Class P (EUR)	0.60%	0.64%
State Street North America Enhanced Equity Fund	Class B (EUR-Hedged) **	0.05%	0.10%
	Class I (USD)	0.34%	0.40%
	Class P (USD)	0.58%	0.64%
State Street Asia Pacific Enhanced Equity Fund	Class P (JPY)	0.64%	0.64%
State Street Global Enhanced Equity Fund	Class I (USD)	0.40%	0.45%
	Class I Distributing (USD)	0.40%	0.45%
State Street Emerging Markets SRI Enhanced Equity Fund	Class B (USD)	0.07%	0.28%
	Class I (USD)	0.54%	0.76%
	Class I (EUR)	0.54%	0.76%
	Class P (USD)	1.08%	1.30%
State Street Enhanced Emerging Markets Equity Fund	Class B (USD)	0.07%	0.25%
	Class B (GBP) **	0.11%	0.25%
	Class I (USD)	0.51%	0.70%
	Class I (AUD)	0.51%	0.70%
	Class I (EUR)	0.51%	0.70%
	Class P (USD)	0.94%	1.24%
	Class P (EUR)	1.05%	1.24%
State Street EMU Equity Fund	Class I (EUR)	0.60%	0.60%
	Class P (EUR)	1.64%	1.64%
	Class P Distributing (EUR)	1.64%	1.64%
State Street Europe Small Cap Equity Fund	Class I (EUR)	0.85%	0.85%
	Class P (EUR)	1.64%	1.64%
	Class P Distributing (EUR)	1.64%	1.64%
State Street Emerging Asia Equity Fund	Class I (EUR)	1.10%	1.10%
	Class P (EUR)	2.04%	2.04%
	Class P (USD)	2.04%	2.04%
State Street Emerging Markets Select Equity Fund	Class I (EUR)	1.23%	1.23%
	Class P (EUR)	2.27%	2.27%
	Class P (USD)	2.27%	2.27%
State Street Emerging Markets Small Cap Equity Fund	Class A (USD) **	1.38%	1.49%
	Class I (USD)	1.35%	1.35%
	Class I (EUR)	1.35%	1.35%
State Street Europe Managed Volatility Equity Fund	Class I (EUR)	0.45%	0.45%
	Class P (EUR)	1.04%	1.04%
State Street Global Managed Volatility Equity Fund	Class A (USD)	0.56%	0.59%
	Class B (USD)	0.04%	0.10%
	Class I (USD)	0.42%	0.45%
	Class I Distributing (EUR)	0.43%	0.45%
	Class I (EUR)	0.42%	0.45%
	Class P (USD)	1.01%	1.04%
State Street Global Defensive Equity Fund	Class B (USD) *	0.10%	0.10%
	Class I (USD)	0.82%	0.85%

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

3. Fees and Expenses (*continued*)

b) Investment Management Fees (*continued*)

Name of the Sub-fund	Share Classes	TER as at 30 June 2019	Maximum TER in %
State Street Europe Defensive Equity Fund	Class B (EUR-Hedged) **	0.10%	0.10%
	Class I (EUR) **	0.85%	0.85%

* This share class closed during the period ended 30 June 2019. Please refer to Note 1 further details.

** This share class launched during the period ended 30 June 2019. Please refer to Note 1 for further details.

c) Other expenses

Other expenses as reported on the Combined Statement of Operations include but are not limited to costs related to registration fees, translation fees and publication fees.

d) Director fees

The aggregate amount of Directors' remuneration for the period ended 30 June 2019 was EUR 35,000. All Directors who are also employees of the Investment Manager or one of its affiliates are not entitled to Directors' fees.

4. Taxation

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

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

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

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

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

As at 30 June 2019, the following Share Classes are not subject to *taxe d'abonnement*:

Name of the Sub-fund	Share Classes
State Street Australia Index Equity Fund	Class I (AUD)
	Class P (AUD)
	Class S (USD)

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

4. Taxation (continued)

Name of the Sub-fund	Share Classes
State Street Canada Index Equity Fund	Class I (CAD)
	Class I (EUR)
	Class P (CAD)
State Street EMU Government Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class P Distributing (EUR)
State Street EMU Government Long Bond Index Fund	Class P (EUR)
	Class I (EUR)
	Class B (EUR)
State Street EMU Index Equity Fund	Class I Distributing (EUR)
	Class I (EUR)
	Class P (EUR)
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)
	Class I Distributing (EUR)
	Class I (EUR)
State Street Euro Corporate Bond Index Fund	Class P (EUR)
	Class B (EUR)
	Class I Distributing (EUR)
State Street Euro Corporate ex-Financials Bond Index Fund	Class I (EUR)
	Class P (EUR)
	Class I Distributing (EUR)
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)
	Class I (CHF- Hedged)
	Class I (EUR)
State Street Euro Issuer Scored Corporate Bond Index Fund	Class A2 Distributing (EUR)
	Class A2 (EUR)
	Class I Distributing (EUR)
State Street Euro Sustainable Corporate Bond Index Fund	Class I (EUR)
	Class I Distributing (EUR)
	Class I (EUR)
State Street Europe Index Equity Fund	Class P (EUR)
	Class I (EUR)
	Class B (GBP- Hedged)
State Street Global Aggregate Bond Index Fund	Class B (EUR)
	Class I (EUR)
	Class I (CHF- Hedged)
State Street Global Emerging Markets Index Equity Fund	Class I (EUR- Hedged)
	Class I (GBP- Hedged)
	Class I (USD- Hedged)
State Street Global Treasury Bond Index Fund	Class B (USD)
	Class I (USD)
	Class P (USD)
State Street Global Treasury Bond Index Fund	Class B (EUR)
	Class I (CHF- Hedged)
	Class I Distributing (EUR- Hedged)
State Street Global Treasury Bond Index Fund	Class I (EUR- Hedged)
	Class I Distributing (GBP- Hedged)
	Class I (GBP- Hedged)
State Street Global Treasury Bond Index Fund	Class I (EUR)
	Class I Distributing (USD- Hedged)
	Class I (USD- Hedged)
State Street Global Treasury Bond Index Fund	Class I (USD- Hedged)
	Class I (USD- Hedged)
	Class P (EUR)

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

4. Taxation (continued)

Name of the Sub-fund	Share Classes
State Street Japan Index Equity Fund	Class B (JPY)
	Class I (EUR)
	Class I (JPY)
	Class P (JPY)
State Street Pacific Ex-Japan Index Equity Fund	Class B (USD)
	Class I (EUR)
	Class I (USD)
	Class P (USD)
State Street Switzerland Index Equity Fund	Class I (CHF)
	Class P (CHF)
	Class P (EUR)
	Class S (CHF)
State Street UK Index Equity Fund	Class B (GBP)
	Class I (EUR)
	Class I (GBP)
	Class P (GBP)
State Street US Corporate Bond Index Fund	Class I (USD)
	Class P (USD)
State Street US Index Equity Fund	Class B (USD)
	Class I (EUR- Hedged)
	Class I (EUR)
	Class I (USD)
	Class P (USD)
State Street US Issuer Scored Corporate Bond Index Fund	Class I (CHF- Hedged)
	Class I (EUR- Hedged)
State Street World ESG Index Equity Fund	Class B (USD)
	Class I (USD)
State Street World Index Equity Fund	Class B (USD- Hedged)
	Class B (USD)
	Class I (EUR)
	Class I (USD)
	Class P (EUR- Hedged)
	Class P (USD)
	Class I (GBP)

5. Changes in Investment Portfolio

The list containing all the sales and purchases of the investment portfolio during the period ended 30 June 2019 is available at the registered offices of the Company where it may be inspected and copies may be obtained.

6. Transaction Costs

For the period from 01 January 2019 to 30 June 2019, the Company incurred transaction costs related to purchase and sale of transferable securities. The below table represents the transaction costs that can be isolated.

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
State Street Euro Core Treasury Bond Index Fund	EUR	-
State Street EMU Government Bond Index Fund	EUR	-
State Street EMU Government Long Bond Index Fund	EUR	-
State Street Euro Inflation Linked Bond Index Fund	EUR	-
State Street Euro Corporate Bond Index Fund	EUR	-
State Street Euro Corporate ex-Financials Bond Index Fund	EUR	-
State Street Euro Sustainable Corporate Bond Index Fund	EUR	-

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

6. Transaction Costs (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Transaction Costs
State Street Euro Issuer Scored Corporate Bond Index Fund	EUR	-
State Street US Corporate Bond Index Fund	USD	-
State Street US Issuer Scored Corporate Bond Index Fund	USD	-
State Street Global Treasury Bond Index Fund	USD	3,905
State Street Global Aggregate Bond Index Fund	USD	19,451
State Street Australia Index Equity Fund	AUD	3,175
State Street Canada Index Equity Fund	CAD	2,170
State Street Japan Index Equity Fund	JPY	1,170,451
State Street Switzerland Index Equity Fund	CHF	39,727
State Street UK Index Equity Fund	GBP	228,455
State Street US Index Equity Fund	USD	5,864
State Street EMU Index Equity Fund	EUR	35,909
State Street Europe Index Equity Fund	EUR	37,853
State Street Pacific Ex-Japan Index Equity Fund	USD	5,992
State Street World Index Equity Fund	USD	49,929
State Street World ESG Index Equity Fund	USD	23,375
State Street Global Emerging Markets Index Equity Fund	USD	85,110
State Street Flexible Asset Allocation Plus Fund	EUR	-
State Street Europe Value Spotlight Fund	EUR	261,237
State Street Eurozone Value Spotlight Fund	EUR	60,033
State Street US Value Spotlight Fund	USD	1,640
State Street Asia Pacific Value Spotlight Fund	USD	9,502
State Street Global Value Spotlight Fund	EUR	78,494
State Street Global Value Fund	USD	37,293
State Street Multi-Factor Global ESG Equity Fund	USD	110,456
State Street Europe Enhanced Equity Fund	EUR	398,899
State Street North America Enhanced Equity Fund	USD	52,146
State Street Asia Pacific Enhanced Equity Fund	JPY	1,318,751
State Street Global Enhanced Equity Fund	USD	130,171
State Street Emerging Markets SRI Enhanced Equity Fund	USD	758,919
State Street Enhanced Emerging Markets Equity Fund	USD	726,211
State Street EMU Equity Fund	EUR	31,788
State Street Europe Small Cap Equity Fund	EUR	29,787
State Street Emerging Asia Equity Fund	EUR	27,306
State Street Emerging Markets Select Equity Fund	EUR	26,815
State Street Emerging Markets Small Cap Equity Fund	USD	241,109
State Street Europe Managed Volatility Equity Fund	EUR	87,392
State Street Global Managed Volatility Equity Fund	USD	48,538
State Street Global Defensive Equity Fund	USD	98,016
State Street Europe Defensive Equity Fund ^(a)	EUR	10,421

^(a) Sub-fund launched during the period. Please refer Note 1 for more 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.

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

7. Dividends distributed

During the period ended 30 June 2019, the Company resolved to pay to the Shareholders of the Sub-funds mentioned below, dividends as follows:

Name of the Sub-fund	Class	Ex-dividend date	Payment date	Currency	Dividend Per Share	Dividends distributed
State Street EMU Equity Fund	Class P Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.18	50,547
State Street Global Treasury Bond Fund	Class I Distributing (USD - Hedged)	13 February 2019	15 February 2019	USD	0.11	2,162,542
State Street Global Treasury Bond Fund	Class I Distributing (GBP - Hedged)	13 February 2019	15 February 2019	GBP	0.10	179,652
State Street Global Treasury Bond Fund	Class I Distributing (EUR - Hedged)	13 February 2019	15 February 2019	EUR	0.10	193,352
State Street Euro Corporate Bond Index Fund	Class P Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.11	549,440
State Street Euro Corporate Bond Index Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.03	689,459
State Street EMU Government Bond Index Fund	Class P Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.09	266,416
State Street Global Managed Volatility Equity Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.19	286,779
State Street Euro Core Treasury Bond Index Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.02	35,842
State Street Euro Sustainable Corporate Bond Index Fund	Class A2 Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.09	7,524,883
State Street Euro Sustainable Corporate Bond Index Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.09	70,312
State Street Euro Corporate ex-Financials Bond Index Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.12	72,908
State Street Europe Small Cap Equity Fund	Class P Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.16	53,746
State Street Europe Enhanced Equity Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.30	2,205,103
State Street State Street Global Enhanced Equity Fund	Class I Distributing (USD)	13 February 2019	15 February 2019	USD	0.21	4,137,781
State Street EMU Index Equity Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.26	151,556
State Street Europe Index Equity Fund	Class I Distributing (EUR)	13 February 2019	15 February 2019	EUR	0.33	3,977,976

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

8. Currency Adjustment

The opening value of the Company has been restated at the exchange rate ruling at 30 June 2019. The resulting gain of EUR 49,017,987 represents the movement in exchange rates between 1 January 2019 and 30 June 2019. This is a translation gain, which has no impact on the Net Asset Value of the individual Sub-funds.

9. Cross investments

A Sub-fund may acquire shares of one or more other Sub-funds of the Company (the target Sub-fund), provided that there shall be no duplication of fees between the fees at the level of the Sub-fund that invested in the target Sub-fund and the fees at the level of the target Sub-fund.

The value of those cross-investments per Sub-fund as at 30 June 2019 amounted to:

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

Name of the Sub-fund	Currency	Market Value in EUR
State Street Global Managed Volatility Equity Fund	USD	3,065

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

At 30 June 2019 the total of cross Sub-Funds' investments amounts to EUR 3,065 and therefore total combined NAV as at period-end without cross-investments would amount to EUR 27,601,327,564.

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 either admitted to official listing on a stock exchange in a Member State or non-Member State or which are traded on a market which is regulated, operating regularly, officially recognised and open to the public in a Member State or non-Member State. "Member State" means a member state of the European Union.

The following table summarises the value of securities lent, analysed by borrowing counterparty as at 30 June 2019:

Name of the Sub-fund	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2019	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe Small Cap Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	1,302,089	3.66%	3.69%
State Street Europe Small Cap Equity Fund	EUR	Credit Suisse AG	Ireland	704,014	1.98%	1.99%
State Street Europe Small Cap Equity Fund	EUR	BNP Paribas Arbitrage SNC	France	418,810	1.18%	1.19%
State Street Europe Small Cap Equity Fund	EUR	Deutsche Bank AG	Germany	301,857	0.85%	0.85%
State Street Europe Small Cap Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	242,759	0.68%	0.69%
State Street Europe Small Cap Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	196,737	0.55%	0.56%
State Street Europe Enhanced Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	12,593,479	1.62%	1.64%
State Street Europe Enhanced Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	8,183,681	1.06%	1.07%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

10. Securities Lending (continued)

Name of the Sub-fund	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2019	% of Total Net assets	% of the fund's total lendable assets*
State Street Europe Enhanced Equity Fund	EUR	Societe Generale SA	France	5,705,194	0.74%	0.74%
State Street Europe Enhanced Equity Fund	EUR	Credit Suisse AG	Ireland	185,435	0.02%	0.02%
State Street North America Enhanced Equity Fund	USD	Credit Suisse AG	Ireland	15,838,561	1.48%	1.50%
State Street North America Enhanced Equity Fund	USD	Deutsche Bank AG	Germany	4,166,763	0.39%	0.40%
State Street North America Enhanced Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	691,562	0.06%	0.07%
State Street North America Enhanced Equity Fund	USD	Societe Generale SA	France	137,962	0.01%	0.01%
State Street Asia Pacific Enhanced Equity Fund	JPY	JP Morgan Securities PLC	United Kingdom	533,716,549	9.87%	10.04%
State Street Asia Pacific Enhanced Equity Fund	JPY	Societe Generale SA	France	194,319,768	3.59%	3.65%
State Street Asia Pacific Enhanced Equity Fund	JPY	Barclays Capital Securities Ltd	United Kingdom	122,898,921	2.27%	2.31%
State Street Asia Pacific Enhanced Equity Fund	JPY	Goldman Sachs International	United Kingdom	44,506,162	0.82%	0.84%
State Street Asia Pacific Enhanced Equity Fund	JPY	Citigroup Global Markets Ltd	United Kingdom	33,319,462	0.62%	0.63%
State Street Asia Pacific Enhanced Equity Fund	JPY	Deutsche Bank AG	Germany	8,094,522	0.15%	0.15%
State Street Asia Pacific Enhanced Equity Fund	JPY	Morgan Stanley & Co. International PLC	United Kingdom	7,692,408	0.14%	0.14%
State Street Australia Index Equity Fund	AUD	Societe Generale SA	France	2,441,094	0.81%	0.83%
State Street Australia Index Equity Fund	AUD	Morgan Stanley & Co. International PLC	United Kingdom	868,553	0.29%	0.29%
State Street Australia Index Equity Fund	AUD	Goldman Sachs International	United Kingdom	452,503	0.15%	0.15%
State Street Canada Index Equity Fund	CAD	JP Morgan Securities PLC	United Kingdom	15,534,673	16.42%	16.55%
State Street Canada Index Equity Fund	CAD	Credit Suisse AG	Ireland	4,605,490	4.87%	4.91%
State Street Canada Index Equity Fund	CAD	Barclays Capital Securities Ltd	United Kingdom	2,195,990	2.32%	2.34%
State Street Canada Index Equity Fund	CAD	Goldman Sachs International	United Kingdom	212,319	0.22%	0.23%
State Street Canada Index Equity Fund	CAD	Deutsche Bank AG	Germany	53,414	0.06%	0.06%
State Street Japan Index Equity Fund	JPY	JP Morgan Securities PLC	United Kingdom	3,444,909,748	7.91%	7.99%
State Street Japan Index Equity Fund	JPY	Barclays Capital Securities Ltd	United Kingdom	1,341,330,430	3.08%	3.11%
State Street Japan Index Equity Fund	JPY	Societe Generale SA	France	801,237,021	1.84%	1.86%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

10. Securities Lending (continued)

Name of the Sub-fund	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2019	% of Total Net assets	% of the fund's total lendable assets*
State Street Japan Index Equity Fund	JPY	Citigroup Global Markets Ltd	United Kingdom	260,364,978	0.60%	0.60%
State Street Japan Index Equity Fund	JPY	BNP Paribas Arbitrage SNC	France	139,959,244	0.32%	0.32%
State Street Japan Index Equity Fund	JPY	Morgan Stanley & Co. International PLC	United Kingdom	43,724,911	0.10%	0.10%
State Street Japan Index Equity Fund	JPY	Deutsche Bank AG	Germany	23,740,354	0.05%	0.06%
State Street Switzerland Index Equity Fund	CHF	Societe Generale SA	France	4,053,559	1.67%	1.67%
State Street Switzerland Index Equity Fund	CHF	Barclays Capital Securities Ltd	United Kingdom	1,700,500	0.70%	0.70%
State Street Switzerland Index Equity Fund	CHF	JP Morgan Securities PLC	United Kingdom	324,125	0.13%	0.13%
State Street Switzerland Index Equity Fund	CHF	Deutsche Bank AG	Germany	14,578	0.01%	0.01%
State Street UK Index Equity Fund	GBP	Goldman Sachs International	United Kingdom	1,071,487	0.64%	0.65%
State Street UK Index Equity Fund	GBP	Credit Suisse Securities (Europe) Ltd	United Kingdom	779,139	0.47%	0.47%
State Street UK Index Equity Fund	GBP	Deutsche Bank AG	Germany	709,628	0.43%	0.43%
State Street UK Index Equity Fund	GBP	Societe Generale SA	France	528,268	0.32%	0.32%
State Street UK Index Equity Fund	GBP	JP Morgan Securities PLC	United Kingdom	474,637	0.28%	0.29%
State Street UK Index Equity Fund	GBP	Barclays Capital Securities Ltd	United Kingdom	474,020	0.28%	0.29%
State Street UK Index Equity Fund	GBP	Credit Suisse AG	Ireland	231,707	0.14%	0.14%
State Street UK Index Equity Fund	GBP	Morgan Stanley & Co. International PLC	United Kingdom	15,200	0.01%	0.01%
State Street US Index Equity Fund	USD	Credit Suisse AG	Ireland	15,905,707	1.04%	1.04%
State Street US Index Equity Fund	USD	Deutsche Bank AG	Germany	14,944,278	0.98%	0.98%
State Street US Index Equity Fund	USD	Societe Generale SA	France	4,209,420	0.27%	0.28%
State Street US Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,432,050	0.09%	0.09%
State Street US Index Equity Fund	USD	Barclays PLC	United Kingdom	202,940	0.01%	0.01%
State Street US Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	1,085	0.00%	0.00%
State Street Pacific Ex-Japan Index Equity Fund	USD	Societe Generale SA	France	1,181,798	1.11%	1.13%
State Street Pacific Ex-Japan Index Equity Fund	USD	Goldman Sachs International	United Kingdom	585,113	0.55%	0.56%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

10. Securities Lending (continued)

Name of the Sub-fund	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2019	% of Total Net assets	% of the fund's total lendable assets*
State Street Pacific Ex-Japan Index Equity Fund	USD	Deutsche Bank AG	Germany	360,347	0.34%	0.35%
State Street Pacific Ex-Japan Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	104,005	0.10%	0.10%
State Street Pacific Ex-Japan Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	67,274	0.06%	0.06%
State Street Pacific Ex-Japan Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	6	0.00%	0.00%
State Street EMU Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	14,618,161	2.14%	2.16%
State Street EMU Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	8,053,077	1.18%	1.19%
State Street EMU Index Equity Fund	EUR	Societe Generale SA	France	6,051,906	0.89%	0.90%
State Street EMU Index Equity Fund	EUR	Deutsche Bank AG	Germany	1,517,222	0.22%	0.22%
State Street EMU Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	959,793	0.14%	0.14%
State Street EMU Index Equity Fund	EUR	Credit Suisse AG	Ireland	878,768	0.13%	0.13%
State Street EMU Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	445,423	0.07%	0.07%
State Street EMU Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	38,040	0.01%	0.01%
State Street EMU Index Equity Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	2	0.00%	0.00%
State Street Europe Index Equity Fund	EUR	JP Morgan Securities PLC	United Kingdom	11,516,226	1.41%	1.41%
State Street Europe Index Equity Fund	EUR	Barclays Capital Securities Ltd	United Kingdom	10,905,113	1.33%	1.34%
State Street Europe Index Equity Fund	EUR	Societe Generale SA	France	7,618,631	0.93%	0.93%
State Street Europe Index Equity Fund	EUR	Goldman Sachs International	United Kingdom	2,019,630	0.25%	0.25%
State Street Europe Index Equity Fund	EUR	Deutsche Bank AG	Germany	2,010,424	0.25%	0.25%
State Street Europe Index Equity Fund	EUR	Morgan Stanley & Co. International PLC	United Kingdom	932,163	0.11%	0.11%
State Street Europe Index Equity Fund	EUR	Credit Suisse AG	Ireland	516,511	0.06%	0.06%
State Street Europe Index Equity Fund	EUR	HSBC Bank PLC	United Kingdom	400,254	0.05%	0.05%
State Street Europe Index Equity Fund	EUR	Citigroup Global Markets Ltd	United Kingdom	275,233	0.03%	0.03%
State Street Europe Index Equity Fund	EUR	Credit Suisse Securities (Europe) Ltd	United Kingdom	20,278	0.00%	0.00%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

10. Securities Lending (continued)

Name of the Sub-fund	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2019	% of Total Net assets	% of the fund's total lendable assets*
State Street Global Emerging Markets Index Equity Fund	USD	Deutsche Bank AG	Germany	6,203,881	2.45%	2.50%
State Street Global Emerging Markets Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	730,390	0.29%	0.29%
State Street Global Emerging Markets Index Equity Fund	USD	Goldman Sachs International	United Kingdom	513,269	0.20%	0.21%
State Street Global Emerging Markets Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	395,434	0.16%	0.16%
State Street Global Emerging Markets Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	362,184	0.14%	0.15%
State Street Global Emerging Markets Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	321,316	0.13%	0.13%
State Street Global Emerging Markets Index Equity Fund	USD	Societe Generale SA	France	214,761	0.08%	0.09%
State Street Global Emerging Markets Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	133,210	0.05%	0.05%
State Street Global Emerging Markets Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	82,665	0.03%	0.03%
State Street Global Emerging Markets Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	42,820	0.02%	0.02%
State Street Global Emerging Markets Index Equity Fund	USD	Macquarie Bank Ltd	Australia	15,342	0.01%	0.01%
State Street World Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	69,802,014	1.53%	1.54%
State Street World Index Equity Fund	USD	Deutsche Bank AG	Germany	30,161,279	0.66%	0.66%
State Street World Index Equity Fund	USD	Barclays Capital Securities Ltd	United Kingdom	29,993,048	0.66%	0.66%
State Street World Index Equity Fund	USD	Credit Suisse AG	Ireland	28,837,417	0.63%	0.63%
State Street World Index Equity Fund	USD	Societe Generale SA	France	22,402,629	0.49%	0.49%
State Street World Index Equity Fund	USD	Goldman Sachs International	United Kingdom	9,736,440	0.21%	0.21%
State Street World Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	3,308,702	0.07%	0.07%
State Street World Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	2,982,374	0.07%	0.07%
State Street World Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	2,168,833	0.05%	0.05%
State Street World Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	1,421,622	0.03%	0.03%

Notes to the Financial Statements

for the period ended 30 June 2019 (continued)

10. Securities Lending (continued)

Name of the Sub-fund	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30 June 2019	% of Total Net assets	% of the fund's total lendable assets*
State Street World Index Equity Fund	USD	Barclays PLC	United Kingdom	867,902	0.02%	0.02%
State Street World Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	712,505	0.02%	0.02%
State Street World Index Equity Fund	USD	Merrill Lynch International	United Kingdom	153,563	0.00%	0.00%
State Street World ESG Index Equity Fund	USD	JP Morgan Securities PLC	United Kingdom	10,549,744	2.23%	2.25%
State Street World ESG Index Equity Fund	USD	Credit Suisse AG	Ireland	4,574,496	0.97%	0.97%
State Street World ESG Index Equity Fund	USD	Deutsche Bank AG	Germany	4,250,751	0.90%	0.91%
State Street World ESG Index Equity Fund	USD	Societe Generale SA	France	3,206,774	0.68%	0.68%
State Street World ESG Index Equity Fund	USD	Citigroup Global Markets Ltd	United Kingdom	1,197,200	0.25%	0.26%
State Street World ESG Index Equity Fund	USD	HSBC Bank PLC	United Kingdom	531,274	0.11%	0.11%
State Street World ESG Index Equity Fund	USD	Morgan Stanley & Co. International PLC	United Kingdom	437,395	0.09%	0.09%
State Street World ESG Index Equity Fund	USD	BNP Paribas Arbitrage SNC	France	318,335	0.07%	0.07%
State Street World ESG Index Equity Fund	USD	Credit Suisse Securities (Europe) Ltd	United Kingdom	187,167	0.04%	0.04%
State Street World ESG Index Equity Fund	USD	Barclays PLC	United Kingdom	48,371	0.01%	0.01%
State Street Emerging Asia Equity Fund	EUR	Goldman Sachs International	United Kingdom	117,336	0.34%	0.35%

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

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

As at 30 June 2019 the securities lending income generated by the Company is split as follows:

Name of the Sub-fund	Currency	Gross income of Securities Lending	Direct and indirect Costs and Fees of Securities Lending	Net income of Securities Lending
State Street Australia Index Equity Fund	AUD	19,391	5,817	13,574
State Street Canada Index Equity Fund	CAD	150,501	45,150	105,351
State Street Japan Index Equity Fund	JPY	23,804,567	7,141,370	16,663,197
State Street Switzerland Index Equity Fund	CHF	259,764	77,929	181,835
State Street UK Index Equity Fund	GBP	5,650	1,695	3,955
State Street US Index Equity Fund	USD	63,341	19,002	44,339
State Street EMU Index Equity Fund	EUR	235,558	70,667	164,891
State Street Europe Index Equity Fund	EUR	328,234	98,470	229,764
State Street Pacific Ex-Japan Index Equity Fund	USD	10,326	3,098	7,228

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

10. Securities Lending (*continued*)

Name of the Sub-fund	Currency	Gross income of Securities Lending	Direct and indirect Costs and Fees of Securities Lending	Net income of Securities Lending
State Street World Index Equity Fund	USD	919,063	275,719	643,344
State Street World ESG Index Equity Fund	USD	103,664	31,099	72,565
State Street Global Emerging Markets Index Equity Fund	USD	40,093	12,028	28,065
State Street Europe Enhanced Equity Fund	EUR	247,419	74,226	173,193
State Street North America Enhanced Equity Fund	USD	663,007	198,902	464,105
State Street Asia Pacific Enhanced Equity Fund	JPY	2,365,200	709,560	1,655,640
State Street Europe Small Cap Equity Fund	EUR	9,201	2,760	6,441
State Street Emerging Asia Equity Fund	EUR	357	107	250

11. Connected Parties Transactions

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

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

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

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

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

12. Significant events

State Street Europe Defensive Equity Fund was launched on 01 February 2019.

The following share classes launched during the financial period:

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Launch Date
State Street Enhanced Emerging Markets Equity Fund	British Pound	Class B (GBP)	23 April 2019
State Street Europe Enhanced Equity Fund	Euro	Class B (EUR-Hedged)	01 February 2019
State Street North America Enhanced Equity Fund	Euro	Class B (EUR-Hedged)	01 February 2019
State Street Europe Defensive Equity Fund	Euro	Class I (EUR) Class B (EUR-Hedged)	01 February 2019 01 February 2019

Notes to the Financial Statements

for the period ended 30 June 2019 (*continued*)

12. Significant events (*continued*)

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Launch Date
State Street Emerging Markets Small Cap Equity Fund	US Dollar	Class A (USD)	04 March 2019

The following share classes closed during the financial period:

Name of the Sub-fund	Sub-fund Base Currency	Class of Shares / Currency	Close Date
State Street Europe Index Equity Fund	Euro	Class B (EUR)	06 March 2019
State Street Global Defensive Equity Fund	US Dollar	Class B (USD)	06 March 2019

13. Subsequent events

A new prospectus has been approved by the CSSF and will be effective as of 1st of August, this includes the below changes

Removal of the possibility to charge a subscription fee, the Prospectus and Supplements have been amended to delete any references to the Subscription Fee of 3% which could have been charged by the Management Company.

Amendment of the A Share Class definition, the definition of the A share class has been amended in order to clarify that it is targeted towards those intermediaries who, in accordance with MiFID II requirements, are not able to receive rebates.

Removal of State Street Global Advisors Limited as a distributor of the SICAV, the Directory was updated in order to reflect the fact that following internal restructuring and the appointment of State Street Global Advisors Ireland Limited as the new global distributor of the SICAV, all the distribution activities and appointments of the sub-distributors have been streamlined and centralised at the level of State Street Global Advisors Ireland Limited. State Street Global Advisors Limited will remain a sub-distributor for the SICAV.

Changes to the maximum Total Expense Ratio ("TER") for the I and B share classes of the State Street Euro Core Treasury Bond Index Fund

Addition of 5 new funds

- a. State Street Global Treasury 1-10 Year Bond Index Fund
- b. State Street Emerging Markets Local Currency Government Bond Index Fund
- c. State Street Emerging Markets ESG Local Currency Government Bond Index Fund
- d. State Street Global Opportunities Equity Fund
- e. State Street Emerging Markets Opportunities Equity Fund

Changes to the securities lending expected and maximum exposure limits, the Board of the SICAV has decided to enrol the Index Bond Funds in the securities lending programme based on incremental revenue expectations under a controlled risk paradigm that present themselves in the current market environment. The Funds are authorised to participate in the securities lending programme, as per the current prospectus. The securities lending programme is sponsored by State Street Bank and Trust Company with State Street Bank GmbH London Branch, or any of its affiliates acting as a securities lending agent.

The Board has also decided for the same reason as above to increase the exposure to securities lending (as a percentage of Net Asset Value) of some Equity Funds.

Notes to the Financial Statements

for the period ended 30 June 2019 *(continued)*

13. Subsequent events *(continued)*

Changes to the securities lending fees, the Board has secured an increased rate in securities lending revenues. Following such change, they will be split 75/25 with 75% attributed to the Funds and 25% to the lending agent. This represents an increase in revenues for the Funds from the prior revenue sharing arrangements of 70/30 with 70% attributed to the Fund and 30% to the lending agent.

Appendix I - Index Tracking Error

for the period ended 30 June 2019

Name of the Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street Switzerland Index Equity Fund	MSCI Switzerland Index	0.10	1%	0.05	The outperformance of the Sub-Fund relates to stock lending revenue earned during the period
State Street EMU Index Equity Fund	MSCI EMU Index	0.60	1%	0.24	The Sub-Fund outperformed mostly because of the recurring tax advantage of the Company versus MSCI.
State Street US Issuer Scored Corporate Bond Index Fund	Bloomberg Barclays US Issuer Scored Corporate Index	-0.07	2%	0.11	The Sub-Fund's mild underperformance came from transaction costs incurred during monthly/semi-annual index rebalancing activity.
State Street Pacific Ex-Japan Index Equity Fund	MSCI Pacific ex-Japan Index	0.07	1%	0.06	Out performance is mainly attributed to withholding tax impact at 0.05% and a small contribution from security selection.
State Street Australia Index Equity Fund	MSCI Australia Index	0.13	1%	0.10	Outperformance is mainly attributed to withholding tax impact.
State Street Europe Index Equity Fund	MSCI Europe Index	0.38	1%	0.15	The Sub-Fund outperformed due to the recurring tax advantage of the Company versus MSCI. Mathematical compounding also contributed positively to the performance.
State Street Euro Corporate Bond Index Fund	Bloomberg Barclays Euro-Aggregate Corporate Bond Index	0.15	2%	0.04	The Sub-Fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the Sub-Fund against the benchmark.
State Street Euro Corporate ex-Financials Bond Index Fund	Bloomberg Barclays Euro Corporate ex-Financials Bond Index	0.10	2%	0.05	The Sub-Fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the Sub-Fund against the benchmark.

Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2019

Name of the Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street US Corporate Bond Index Fund	Citigroup US Dollar World BIG Corporate Bond Index	0.20	2%	0.11	The Sub-Fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the Sub-Fund against the benchmark. Given the size of the Sub-Fund and minimum piece restrictions the Sub-Fund is highly sampled and additional outperformance has come from security selection.
State Street World Index Equity Fund	MSCI World Index	0.14	1%	0.05	The slight outperformance is mainly attributed to the small positive additive affect from withholding tax impact, stock misweights, tax reclaim and securities lending.
State Street Global Aggregate Bond Index Fund	Bloomberg Barclays Global Aggregate Bond Index	0.04	2%	0.03	The performance of the Sub-Fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year
State Street Euro Core Treasury Bond Index Fund	Customised Subset of the Bloomberg Barclays Global Treasury Bond Index	-0.06	1%	0.01	The marginal underperformance is mainly attributed to the dealing costs associated with daily flows on the Sub-Fund.
State Street Euro Sustainable Corporate Bond Index Fund	Markit iBoxx Euro Sustainable Corporate Bond Custom Index	0.11	2%	0.01	The Sub-Fund has benefited from purchasing new issues on the primary market ahead of their inclusion in the benchmark. Capturing this new issue premium has led to an outperformance of the Sub-Fund against the benchmark.
State Street Global Treasury Bond Index Fund	Bloomberg Barclays Global Treasury Bond Index	0.00	1%	0.03	The performance of the Sub-Fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year

Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2019

Name of the Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street EMU Government Bond Index Fund	Citi EMU Government Bond Index	0.02	1%	0.01	The performance of the Sub-Fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year
State Street Euro Issuer Scored Corporate Bond Index Fund	Bloomberg Barclays Euro Issuer Scored Corporate Index	-0.15	2%	0.10	The ISCI benchmark has a fundamental rebalance twice a year, at the end of March and end of September, typically 30-40% of the Sub-Fund is turned-over at a rebalance. The Sub-Fund incurred 4bps of transaction costs in September 2018 and 7bps in March 2019. The remaining underperformance came from security selection, given the size of the Sub-Fund only around a third of the benchmark bonds are held and due to the regular rebalances the Sub-Fund does not season to the same extent as a Sub-Fund managed versus a market weighted benchmark.
State Street EMU Government Long Bond Index Fund	Citigroup EMU Government Bond Index (EGBI) 15 Years +	0.01	1%	0.01	The performance of the Sub-Fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year
State Street Euro Inflation Linked Bond Index Fund	Bloomberg Barclays Eurozone All Consumer Price Index	-0.01	1%	0.09	The performance of the Sub-Fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year
State Street Global Emerging Markets Index Equity Fund	MSCI Emerging Markets Index	0.01	1%	0.17	The performance of the Sub-Fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year

Appendix I - Index Tracking Error (continued)

for the period ended 30 June 2019

Name of the Sub-fund	Tracking Index	Tracking Difference - gross of fees (%)	Anticipated Level Tracking Error (%)	Actual Level Tracking Error (%)	Comment
State Street World ESG Index Equity Fund	MSCI World ESG Universal Index	0.12	1%	0.12	The outperformance of the Sub-Fund came about from the tax benefit of the fund, a smaller contribution from cash drag, plus futures holding, and compounding.
State Street UK Index Equity Fund	MSCI United Kingdom Index	-0.02	1%	0.04	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year
State Street Canada Index Equity Fund	MSCI Canada Index	0.19	1%	0.03	The outperformance of the Sub-fund relates to stock lending revenue earned during the period. Securities misweights also contributed positively to the performance.
State Street US Index Equity Fund	MSCI USA Index	0.04	1%	0.05	The performance of the Sub-fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year
State Street Japan Index Equity Fund	MSCI Japan Index	0.01	1%	0.05	The performance of the Sub-Fund has been consistently in line with that of the index and within our tolerance levels. This leads to a low level of tracking error for the year

Appendix II - Note for investors in Switzerland

for the period ended 30 June 2019

Portfolio Turnover Rate (PTR)

For shares distributed in and from Switzerland, State Street Fondsleitung AG, Beethovenstrasse 19, Postfach, 8027 Zurich, was the Representative Agent in Switzerland for 2018 while State Street Bank GmbH 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 sales 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/rebates are granted out of the management fee to institutional investors who hold the fund shares for the economic benefit of third parties and are calculated in accordance with SFAMA.

Total Expense Ratio (TER)

In Switzerland the “total expense ratio” (TER) taking account of Swiss requirements is reported and explained in each of the annual and semi-annual reports as well as in the KIID. The way of calculating the TER and the performance of the Sub-fund in these documents corresponds to the method recommended by the Swiss Funds & Asset Management Association (SFAMA), and is then calculated using the following formula:

$$\text{TER \%} = \frac{\text{Total operating expenses in CU}^*}{\text{Average fund assets in CU}^*}$$

*CU = Currency units in the fund’s accounting currency

Name of the Sub-fund	Share classes	TER as at 30 June 2019
State Street Euro Core Treasury Bond Index Fund	Class B (EUR)	0.04%
	Class I (EUR)	0.19%
	Class I Distributing (EUR)	0.19%
	Class P (EUR)	0.34%
State Street EMU Government Bond Index Fund	Class B (EUR)	0.05%
	Class I (EUR)	0.20%
	Class P (EUR)	0.35%
	Class P Distributing (EUR)	0.35%
State Street EMU Government Long Bond Index Fund	Class I (EUR)	0.24%
State Street Euro Inflation Linked Bond Index Fund	Class I (EUR)	0.25%
State Street Euro Corporate Bond Index Fund	Class B (EUR)	0.03%
	Class I (EUR)	0.18%
	Class I Distributing (EUR)	0.18%
	Class P (EUR)	0.33%
	Class P Distributing (EUR)	0.33%
State Street Euro Corporate ex-Financials Bond Index Fund	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
	Class P (EUR)	0.40%

Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2019

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2019
State Street Euro Sustainable Corporate Bond Index Fund	Class A2 (EUR)	0.19%
	Class A2 Distributing (EUR)	0.19%
	Class I (EUR)	0.23%
	Class I Distributing (EUR)	0.23%
State Street Euro Issuer Scored Corporate Bond Index Fund	Class I (EUR)	0.32%
	Class I (CHF-Hedged)	0.35%
State Street US Corporate Bond Index Fund	Class I (USD)	0.25%
	Class P (USD)	0.40%
State Street US Issuer Scored Corporate Bond Index Fund	Class I (CHF-Hedged)	0.35%
	Class I (EUR-Hedged)	0.35%
State Street Global Treasury Bond Index Fund	Class B (USD)	0.04%
	Class I (USD)	0.19%
	Class I (CHF-Hedged)	0.22%
	Class I (EUR-Hedged)	0.22%
	Class I Distributing (EUR-Hedged)	0.22%
	Class I (GBP-Hedged)	0.22%
	Class I Distributing (GBP-Hedged)	0.22%
	Class I (USD-Hedged)	0.22%
	Class I Distributing (USD-Hedged)	0.22%
State Street Global Aggregate Bond Index Fund	Class P (USD)	0.34%
	Class B (USD)	0.05%
	Class B (GBP-Hedged)	0.06%
	Class I (USD)	0.20%
	Class I (CHF-Hedged)	0.24%
	Class I (EUR-Hedged)	0.24%
	Class I (GBP-Hedged)	0.24%
State Street Australia Index Equity Fund	Class I (AUD)	0.29%
	Class P (AUD)	0.68%
	Class S (USD)	0.17%
State Street Canada Index Equity Fund	Class I (CAD)	0.30%
	Class I (EUR)	0.30%
	Class P (CAD)	0.70%
State Street Japan Index Equity Fund	Class B (JPY)	0.05%
	Class I (JPY)	0.25%
	Class I (EUR)	0.25%
	Class P (JPY)	0.65%
State Street Switzerland Index Equity Fund	Class I (CHF)	0.30%
	Class P (CHF)	0.70%
	Class P (EUR)	0.70%
	Class S (CHF)	0.17%
State Street UK Index Equity Fund	Class B (GBP)	0.10%
	Class I (GBP)	0.30%
	Class I (EUR)	0.30%
	Class P (GBP)	0.70%

Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2019

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2019
State Street US Index Equity Fund	Class B (USD)	0.05%
	Class I (USD)	0.25%
	Class I (EUR)	0.25%
	Class I (EUR-Hedged)	0.29%
	Class P (USD)	0.66%
State Street EMU Index Equity Fund	Class B (EUR)	0.06%
	Class I (EUR)	0.26%
	Class I Distributing (EUR)	0.26%
	Class P (EUR)	0.69%
State Street Europe Index Equity Fund	Class B (EUR) *	0.03%
	Class I (EUR)	0.25%
	Class I Distributing (EUR)	0.25%
	Class P (EUR)	0.65%
State Street Pacific Ex-Japan Index Equity Fund	Class B (USD)	0.10%
	Class I (USD)	0.30%
	Class I (EUR)	0.30%
	Class P (USD)	0.70%
State Street World Index Equity Fund	Class B (USD)	0.035%
	Class B (USD-Hedged)	0.045%
	Class I (USD)	0.235%
	Class I (EUR)	0.235%
	Class I (GBP)	0.235%
	Class P (USD)	0.66%
State Street World ESG Index Equity Fund	Class B (USD)	0.065%
	Class I (USD)	0.365%
State Street Global Emerging Markets Index Equity Fund	Class B (USD)	0.10%
	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)	0.06%
	Class I (EUR)	0.80%
	Class P (EUR)	1.56%
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 (USD)	0.10%
	Class B (EUR)	0.10%
	Class I (USD)	0.85%
State Street Asia Pacific Value Spotlight Fund	Class B (USD)	0.10%
	Class B (EUR)	0.10%
	Class I (USD)	0.85%
State Street Global Value Spotlight Fund	Class B (EUR)	0.10%
	Class I (EUR)	0.85%
	Class P (EUR)	1.64%

Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2019

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2019
State Street Global Value Fund	Class B (EUR)	0.10%
	Class B (EUR-Hedged)	0.10%
	Class I (USD)	0.85%
State Street Multi-Factor Global ESG Equity Fund	Class B (USD)	0.07%
	Class I (USD)	0.42%
State Street Europe Enhanced Equity Fund	Class B (EUR)	0.06%
	Class B (EUR-Hedged) **	0.07%
	Class I Distributing (EUR)	0.36%
	Class I (EUR)	0.36%
State Street North America Enhanced Equity Fund	Class P (EUR)	0.60%
	Class B (EUR-Hedged) **	0.05%
	Class I (USD)	0.34%
State Street Asia Pacific Enhanced Equity Fund	Class P (USD)	0.58%
	Class P (JPY)	0.64%
State Street Global Enhanced Equity Fund	Class I (USD)	0.40%
	Class I Distributing (USD)	0.40%
State Street Emerging Markets SRI Enhanced Equity Fund	Class B (USD)	0.07%
	Class I (USD)	0.54%
	Class I (EUR)	0.54%
	Class P (USD)	1.08%
State Street Enhanced Emerging Markets Equity Fund	Class B (USD)	0.07%
	Class B (GBP)**	0.11%
	Class I (USD)	0.51%
	Class I (AUD)	0.51%
	Class I (EUR)	0.51%
	Class P (USD)	0.94%
State Street EMU Equity Fund	Class P (EUR)	1.05%
	Class I (EUR)	0.60%
	Class P (EUR)	1.64%
State Street Europe Small Cap Equity Fund	Class P Distributing (EUR)	1.64%
	Class I (EUR)	0.85%
	Class P (EUR)	1.64%
State Street Emerging Asia Equity Fund	Class P Distributing (EUR)	1.64%
	Class I (EUR)	1.10%
	Class P (EUR)	2.04%
State Street Emerging Markets Select Equity Fund	Class P (USD)	2.04%
	Class I (EUR)	1.23%
	Class P (EUR)	2.27%
State Street Emerging Markets Small Cap Equity Fund	Class P (USD)	2.27%
	Class A (USD) **	1.38%
	Class I (USD)	1.35%
State Street Europe Managed Volatility Equity Fund	Class I (EUR)	1.35%
	Class I (EUR)	0.45%
	Class P (EUR)	1.04%

Appendix II - Note for investors in Switzerland (continued)

for the period ended 30 June 2019

Total Expense Ratio (TER) (continued)

Name of the Sub-fund	Share classes	TER as at 30 June 2019
State Street Global Managed Volatility Equity Fund	Class A (USD)	0.56%
	Class B (USD)	0.04%
	Class I (USD)	0.42%
	Class I Distributing (EUR)	0.43%
	Class I (EUR)	0.42%
	Class P (USD)	1.01%
State Street Global Defensive Equity Fund	Class B (USD) *	0.10%
	Class I (USD)	0.82%
State Street Europe Defensive Equity Fund	Class B (EUR-Hedged) **	0.10%
	Class I (EUR) **	0.85%

* This share class closed during the period ended 30 June 2019. Please refer to Note 1 further details.

** This share class launched during the period ended 30 June 2019. Please refer to Note 1 for further details.

The Statement of Operations of each Sub-fund is shown on pages 10 to 16 of this report.

Appendix III - Securities Financing Transactions

for the period ended 30 June 2019

Securities on Loan

The following table provides an analysis of the amount of securities and commodities on loan as a proportion of total lendable assets and as a proportion of the Sub-fund's assets under management, as at 30 June 2019:

	Amount	% of Assets under Management	% of Lendable Assets
State Street Australia Index Equity Fund (in AUD)	3,762,150	1.25%	1.28%
State Street Canada Index Equity Fund (in CAD)	22,601,886	23.90%	24.08%
State Street Japan Index Equity Fund (in JPY)	6,055,266,686	13.90%	14.04%
State Street Switzerland Index Equity Fund (in CHF)	6,092,762	2.51%	2.51%
State Street UK Index Equity Fund (in GBP)	4,284,086	2.57%	2.59%
State Street US Index Equity Fund (in USD)	36,695,480	2.40%	2.41%
State Street EMU Index Equity Fund (in EUR)	32,562,392	4.77%	4.82%
State Street Europe Index Equity Fund (in EUR)	36,214,463	4.42%	4.44%
State Street Pacific Ex-Japan Index Equity Fund (in USD)	2,298,543	2.17%	2.20%
State Street World Index Equity Fund (in USD)	202,548,328	4.43%	4.46%
State Street World ESG Index Equity Fund (in USD)	25,301,507	5.35%	5.39%
State Street Global Emerging Markets Index Equity Fund (in USD)	9,015,272	3.56%	3.63%
State Street Europe Enhanced Equity Fund (in EUR)	26,667,789	3.44%	3.47%
State Street North America Enhanced Equity Fund (in USD)	20,834,848	1.95%	1.98%
State Street Asia Pacific Enhanced Equity Fund (in JPY)	944,547,792	17.46%	17.77%
State Street Europe Small Cap Equity Fund (in EUR)	3,166,266	8.89%	8.97%
State Street Emerging Asia Equity Fund (in EUR)	117,336	0.34%	0.35%

The following table provides an analysis of the issuers of non-cash collateral received* by the Sub-funds in respect of securities lending transactions, as at 30 June 2019, showing the top ten issuers for each fund:

	Non-cash collateral received*
State Street Australia Index Equity Fund (in AUD)	
Government of France	289,696
Government of Belgium	282,406
Government of the United Kingdom	282,406
ASML Holding NV	281,115
Government of Germany	258,574
Government of Netherlands	221,169
Repsol SA	140,206
Nestle SA	118,835
Hong Kong Exchanges & Clearing Ltd	102,535
Government of Finland	92,031
Others	1,985,335
Total	4,054,308

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
State Street Canada Index Equity Fund (in CAD)	
Government of France	3,246,438
Government of the United States	3,088,708
Government of Germany	2,820,396
Government of the United Kingdom	1,513,318
Royal Dutch Shell PLC	923,375
Restaurant Brands International	563,140
BHP Group PLC	500,172
Daiichi Sankyo Co Ltd	474,030
Enel SpA	400,549
FinecoBank Banca Fineco SpA	369,858
<i>Others</i>	10,902,226
Total	24,802,210
State Street Japan Index Equity Fund (in JPY)	
Government of France	1,048,987,060
Government of Germany	933,445,871
Government of the United States	527,661,646
Government of the United Kingdom	382,666,047
Government of Netherlands	364,263,446
Government of Belgium	318,653,467
Royal Dutch Shell PLC	207,585,952
ASML Holding NV	121,105,073
Enel SpA	108,203,249
BHP Group PLC	105,206,301
<i>Others</i>	2,398,800,447
Total	6,516,578,559
State Street Switzerland Index Equity Fund (in CHF)	
Government of Germany	1,271,188
Government of France	1,271,183
Government of the United Kingdom	1,271,071
Government of Netherlands	1,214,350
Government of the United States	937,737
Government of Belgium	321,508
Government of Canada	64,161
Government of Sweden	4,972
Total	6,356,170

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
State Street UK Index Equity Fund (in GBP)	
Government of Germany	426,009
Government of France	411,492
Government of the United Kingdom	315,937
Government of Belgium	288,213
Government of the United States	174,384
Telenet Group Holdings NV	113,705
Industria de Diseno Textil SA	99,373
Linde PLC	89,066
Amadeus IT Group SA	88,301
Novo Nordisk A/S	83,530
<i>Others</i>	<i>2,498,144</i>
Total	4,588,154
State Street US Index Equity Fund (in USD)	
Government of the United States	5,155,111
Government of the United Kingdom	5,001,888
Government of France	676,733
Enel SpA	601,073
Eni SpA	507,073
Volkswagen AG	453,249
Government of Canada	406,967
Government of Germany	347,104
Novartis AG	347,086
Airbus SE	340,456
<i>Others</i>	<i>26,058,338</i>
Total	39,895,078
State Street EMU Index Equity Fund (in EUR)	
Government of France	4,122,627
Government of Germany	3,945,400
Government of the United States	3,115,430
Government of the United Kingdom	3,019,979
Government of Netherlands	2,497,364
China Mobile Ltd	1,343,630
Government of Belgium	826,818
CK Hutchison Holdings Ltd	647,868
Government of Canada	630,434
China Mengniu Dairy Co Ltd	591,617
<i>Others</i>	<i>13,875,683</i>
Total	34,616,850

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
State Street Europe Index Equity Fund (in EUR)	
Government of France	4,972,083
Government of Germany	4,708,942
Government of the United Kingdom	3,663,081
Government of the United States	3,656,819
Government of Netherlands	2,365,503
Government of Belgium	1,294,389
China Mobile Ltd	939,515
Government of Canada	870,563
Royal Dutch Shell PLC	486,294
Hong Kong Exchanges & Clearing Ltd	470,401
<i>Others</i>	15,054,072
Total	38,481,662
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
ASML Holdings NV	178,206
Government of the United Kingdom	168,053
Government of France	167,399
Government of Belgium	163,081
Government of Germany	153,794
Repsol SA	89,019
Nestle SA	75,333
Hong Kong Exchanges & Clearing Ltd	64,999
KDDI Corp	61,740
Telenet Group Holdings NV	55,258
<i>Others</i>	1,310,205
Total	2,487,087
State Street World Index Equity Fund (in USD)	
Government of France	23,845,134
Government of the United States	21,850,143
Government of Germany	21,094,341
Government of the United Kingdom	19,289,850
Government of Belgium	7,159,772
Government of Netherlands	7,022,670
Royal Dutch Shell PLC	4,238,776
Enel SpA	3,042,532
Government of Canada	2,752,294
BHP Group PLC	2,235,737
<i>Others</i>	105,990,526
Total	218,521,775

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
State Street World ESG Index Equity Fund (in USD)	
Government of the United States	3,083,059
Government of France	2,868,517
Government of Germany	2,440,708
Government of the United Kingdom	1,986,620
Royal Dutch Shell PLC	696,067
Government of Netherlands	597,339
Enel SpA	469,905
Government of Belgium	424,688
Government of Canada	356,671
BHP Group PLC	355,055
<i>Others</i>	14,128,259
Total	27,406,888
State Street Global Emerging Markets Index Equity Fund (in USD)	
Government of the United States	696,085
Government of the United Kingdom	652,645
Government of France	571,084
Government of Germany	315,228
Government of Netherlands	260,470
Enel SpA	251,978
Government of Belgium	242,454
Volkswagen AG	170,400
Eni SpA	164,997
Intuit Inc	138,638
<i>Others</i>	6,469,173
Total	9,933,152
State Street Europe Enhanced Equity Fund (in EUR)	
Government of France	4,398,321
Government of Germany	4,232,649
Government of the United Kingdom	3,560,096
Government of the United States	3,164,585
Government of Netherlands	2,863,313
Government of Belgium	899,142
Government of Canada	700,677
China Mobile Ltd	664,344
CK Hutchison Holdings Ltd	321,081
China Mengniu Dairy Co Ltd	292,776
<i>Others</i>	7,153,569
Total	28,250,553

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
State Street North America Enhanced Equity Fund (in USD)	
Government of the United States	4,214,655
Government of the United Kingdom	4,137,543
Government of Canada	382,974
Government of Germany	370,644
Government of France	327,477
Honeywell International Inc	224,739
Union Pacific Corp	197,653
Anheuser-Busch InBev SA/NV	189,564
Whitbread PLC	189,165
Raytheon Co	188,929
<i>Others</i>	12,135,328
Total	22,558,671
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
Government of France	175,297,933
Government of Germany	150,472,993
Government of the United States	80,889,966
Government of the United Kingdom	52,953,686
Government of Netherlands	46,165,489
Government of Belgium	41,952,683
Royal Dutch Shell PLC	29,553,098
BHP Group PLC	16,123,349
Daiichi Sankyo Co Ltd	15,243,342
Enel SpA	15,046,781
<i>Others</i>	394,520,094
Total	1,018,219,414
State Street Europe Small Cap Equity Fund (in EUR)	
Government of the United Kingdom	295,842
Government of the United States	231,603
Government of France	209,697
Government of Germany	207,898
China Mobile Ltd	160,043
Government of Netherlands	150,651
Government of Belgium	149,060
Government of Canada	115,450
CK Hutchison Holdings Ltd	77,001
China Mengniu Dairy Co Ltd	70,411
<i>Others</i>	1,753,987
Total	3,421,643
State Street Emerging Asia Equity Fund (in EUR)	
Government of Belgium	26,196
Government of the United Kingdom	26,195
Government of Germany	26,195
Government of France	26,193
Government of the United States	23,661
Government of Netherlands	2,536
Total	130,976

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

The following table provides an analysis of the counterparties for securities lending transactions, as at 30 June 2019, showing the top ten counterparties for each fund:

	Market value of the securities lending
State Street Australia Index Equity Fund (in AUD)	
Societe Generale SA	2,441,094
Morgan Stanley & Co. International PLC	868,553
Goldman Sachs International	452,503
Total	3,762,150
State Street Canada Index Equity Fund (in CAD)	
JP Morgan Securities PLC	15,534,673
Credit Suisse AG	4,605,490
Barclays Capital Securities Ltd	2,195,990
Goldman Sachs International	212,319
Deutsche Bank AG	53,414
Total	22,601,886
State Street Japan Index Equity Fund (in JPY)	
JP Morgan Securities PLC	3,444,909,748
Barclays Capital Securities Ltd	1,341,330,430
Societe Generale SA	801,237,021
Citigroup Global Markets Ltd	260,364,978
BNP Paribas Arbitrage SNC	139,959,244
Morgan Stanley & Co. International PLC	43,724,911
Deutsche Bank AG	23,740,354
Total	6,055,266,686
State Street Switzerland Index Equity Fund (in CHF)	
Societe Generale SA	4,053,559
Barclays Capital Securities Ltd	1,700,500
JP Morgan Securities PLC	324,125
Deutsche Bank AG	14,578
Total	6,092,762
State Street UK Index Equity Fund (in GBP)	
Goldman Sachs International	1,071,487
Credit Suisse Securities (Europe) Ltd	779,139
Deutsche Bank AG	709,628
Societe Generale SA	528,268
JP Morgan Securities PLC	474,637
Barclays Capital Securities Ltd	474,020
Credit Suisse AG	231,707
Morgan Stanley & Co. International PLC	15,200
Total	4,284,086

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Market value of the securities lending
State Street US Index Equity Fund (in USD)	
Credit Suisse AG	15,905,707
Deutsche Bank AG	14,944,278
Societe Generale SA	4,209,420
HSBC Bank PLC	1,432,050
Barclays PLC	202,940
Credit Suisse Securities (Europe) Ltd	1,085
Total	36,695,480
State Street EMU Index Equity Fund (in EUR)	
Barclays Capital Securities Ltd	14,618,161
JP Morgan Securities PLC	8,053,077
Societe Generale SA	6,051,906
Deutsche Bank AG	1,517,222
Morgan Stanley & Co. International PLC	959,793
Credit Suisse AG	878,768
Citigroup Global Markets Ltd	445,423
Goldman Sachs International	38,040
Credit Suisse Securities (Europe) Ltd	2
Total	32,562,392
State Street Europe Index Equity Fund (in EUR)	
JP Morgan Securities PLC	11,516,226
Barclays Capital Securities Ltd	10,905,113
Societe Generale SA	7,618,631
Goldman Sachs International	2,019,630
Deutsche Bank AG	2,010,424
Morgan Stanley & Co. International PLC	932,163
Credit Suisse AG	516,511
HSBC Bank PLC	400,254
Citigroup Global Markets Ltd	275,233
Credit Suisse Securities (Europe) Ltd	20,278
Total	36,214,463
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
Societe Generale SA	1,181,798
Goldman Sachs International	585,113
Deutsche Bank AG	360,347
Morgan Stanley & Co. International PLC	104,005
Citigroup Global Markets Ltd	67,274
JP Morgan Securities PLC	6
Total	2,298,543

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Market value of the securities lending
State Street World Index Equity Fund (in USD)	
JP Morgan Securities PLC	69,802,014
Deutsche Bank AG	30,161,279
Barclays Capital Securities Ltd	29,993,048
Credit Suisse AG	28,837,417
Societe Generale SA	22,402,629
Goldman Sachs International	9,736,440
Morgan Stanley & Co. International PLC	3,308,702
Citigroup Global Markets Ltd	2,982,374
Credit Suisse Securities (Europe) Ltd	2,168,833
HSBC Bank PLC	1,421,622
Others	1,733,970
Total	202,548,328
State Street World ESG Index Equity Fund (in USD)	
JP Morgan Securities PLC	10,549,744
Credit Suisse AG	4,574,496
Deutsche Bank AG	4,250,751
Societe Generale SA	3,206,774
Citigroup Global Markets Ltd	1,197,200
HSBC Bank PLC	531,274
Morgan Stanley & Co. International PLC	437,395
BNP Paribas Arbitrage SNC	318,335
Credit Suisse Securities (Europe) Ltd	187,167
Barclays PLC	48,371
Total	25,301,507
State Street Global Emerging Markets Index Equity Fund (in USD)	
Deutsche Bank AG	6,203,881
Barclays Capital Securities Ltd	730,390
Goldman Sachs International	513,269
JP Morgan Securities PLC	395,434
Morgan Stanley & Co. International PLC	362,184
HSBC Bank PLC	321,316
Societe Generale SA	214,761
Citigroup Global Markets Ltd	133,210
Credit Suisse Securities (Europe) Ltd	82,665
BNP Paribas Arbitrage SNC	42,820
Others	15,342
Total	9,015,272
State Street Europe Enhanced Equity Fund (in EUR)	
Barclays Capital Securities Ltd	12,593,479
JP Morgan Securities PLC	8,183,681
Societe Generale SA	5,705,194
Credit Suisse AG	185,435
Total	26,667,789

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Market value of the securities lending
State Street North America Enhanced Equity Fund (in USD)	
Credit Suisse AG	15,838,561
Deutsche Bank AG	4,166,763
JP Morgan Securities PLC	691,562
Societe Generale SA	137,962
Total	20,834,848
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
JP Morgan Securities PLC	533,716,549
Societe Generale SA	194,319,768
Barclays Capital Securities Ltd	122,898,921
Goldman Sachs International	44,506,162
Citigroup Global Markets Ltd	33,319,462
Deutsche Bank AG	8,094,522
Morgan Stanley & Co. International PLC	7,692,408
Total	944,547,792
State Street Europe Small Cap Equity Fund (in EUR)	
Barclays Capital Securities Ltd	1,302,089
Credit Suisse AG	704,014
BNP Paribas Arbitrage SNC	418,810
Deutsche Bank AG	301,857
Citigroup Global Markets Ltd	242,759
JP Morgan Securities PLC	196,737
Total	3,166,266
State Street Emerging Asia Equity Fund (in EUR)	
Goldman Sachs International	117,336
Total	117,336

The following table provides an analysis of the type of non-cash collateral received* by the Sub-funds in respect of securities lending transactions, as at 30 June 2019:

	Non-cash collateral received*
	Amount
State Street Australia Index Equity Fund (in AUD)	
Equities	2,535,994
Listed	2,535,994
Fixed Income	1,518,314
Government Bonds	1,518,314
Total	4,054,308
State Street Canada Index Equity Fund (in CAD)	
Equities	13,437,774
Listed	13,437,774
Fixed Income	11,364,436
Government Bonds	11,364,436
Total	24,802,210

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
	Amount
State Street Japan Index Equity Fund (in JPY)	
Equities	2,827,945,300
Listed	2,827,945,300
Fixed Income	3,688,633,259
Government Bonds	3,688,633,259
Total	6,516,578,559
State Street Switzerland Index Equity Fund (in CHF)	
Fixed Income	6,356,170
Government Bonds	6,356,170
Total	6,356,170
State Street UK Index Equity Fund (in GBP)	
Equities	2,851,530
Listed	2,851,530
Fixed Income	1,736,624
Government Bonds	1,736,624
Total	4,588,154
State Street US Index Equity Fund (in USD)	
Equities	28,116,612
Listed	28,116,612
Fixed Income	11,778,466
Government Bonds	11,778,466
Total	39,895,078
State Street EMU Index Equity Fund (in EUR)	
Equities	16,208,578
Listed	16,208,578
Fixed Income	18,408,272
Government Bonds	18,408,272
Total	34,616,850
State Street Europe Index Equity Fund (in EUR)	
Equities	16,524,125
Listed	16,524,125
Fixed Income	21,957,537
Government Bonds	21,957,537
Total	38,481,662
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
Equities	1,735,992
Listed	1,735,992
Fixed Income	751,095
Government Bonds	751,095
Total	2,487,087

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
	Amount
State Street World Index Equity Fund (in USD)	
Equities	113,912,260
Listed	113,912,260
Fixed Income	104,609,515
Government Bonds	104,609,515
Total	218,521,775
State Street World ESG Index Equity Fund (in USD)	
Equities	15,328,138
Listed	15,328,138
Fixed Income	12,078,750
Government Bonds	12,078,750
Total	27,406,888
State Street Global Emerging Markets Index Equity Fund (in USD)	
Equities	7,009,888
Listed	7,009,888
Fixed Income	2,923,264
Government Bonds	2,923,264
Total	9,933,152
State Street Europe Enhanced Equity Fund (in EUR)	
Equities	8,415,551
Listed	8,415,551
Fixed Income	19,835,002
Government Bonds	19,835,002
Total	28,250,553
State Street North America Enhanced Equity Fund (in USD)	
Equities	13,029,714
Listed	13,029,714
Fixed Income	9,528,957
Government Bonds	9,528,957
Total	22,558,671
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
Equities	452,059,813
Listed	452,059,813
Fixed Income	566,159,601
Government Bonds	566,159,601
Total	1,018,219,414
State Street Europe Small Cap Equity Fund (in EUR)	
Equities	2,015,004
Listed	2,015,004
Fixed Income	1,406,639
Government Bonds	1,406,639
Total	3,421,643

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
	Amount
State Street Emerging Asia Equity Fund (in EUR)	
Fixed Income	130,976
Government Bonds	130,976
Total	130,976

The following table provides an analysis of the quality of non-cash collateral received* by the Sub-funds in respect of securities lending transactions, as at 30 June 2019:

	Non-cash collateral received*
State Street Australia Index Equity Fund (in AUD)	
Rating > AA- Value	2,131,348
Rating ≤ AA- Value	700,097
Non-Investment Grade Value	1,222,863
Total	4,054,308
State Street Canada Index Equity Fund (in CAD)	
Rating > AA- Value	17,705,695
Rating ≤ AA- Value	3,531,373
Non-Investment Grade Value	3,565,142
Total	24,802,210
State Street Japan Index Equity Fund (in JPY)	
Rating > AA- Value	4,979,517,463
Rating ≤ AA- Value	680,405,502
Non-Investment Grade Value	856,655,594
Total	6,516,578,559
State Street Switzerland Index Equity Fund (in CHF)	
Rating > AA- Value	6,356,170
Total	6,356,170
State Street UK Index Equity Fund (in GBP)	
Rating > AA- Value	2,930,609
Rating ≤ AA- Value	868,622
Non-Investment Grade Value	788,923
Total	4,588,154
State Street US Index Equity Fund (in USD)	
Rating > AA- Value	22,654,639
Rating ≤ AA- Value	10,879,407
Non-Investment Grade Value	6,361,032
Total	39,895,078
State Street EMU Index Equity Fund (in EUR)	
Rating > AA- Value	23,390,799
Rating ≤ AA- Value	3,598,615
Non-Investment Grade Value	7,627,436
Total	34,616,850

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
State Street Europe Index Equity Fund (in EUR)	
Rating > AA- Value	27,315,498
Rating ≤ AA- Value	4,017,887
Non-Investment Grade Value	7,148,277
Total	38,481,662
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
Rating > AA- Value	1,080,560
Rating ≤ AA- Value	540,994
Non-Investment Grade Value	865,533
Total	2,487,087
State Street World Index Equity Fund (in USD)	
Rating > AA- Value	150,669,265
Rating ≤ AA- Value	33,826,656
Non-Investment Grade Value	34,025,854
Total	218,521,775
State Street World ESG Index Equity Fund (in USD)	
Rating > AA- Value	18,849,928
Rating ≤ AA- Value	4,868,558
Non-Investment Grade Value	3,688,402
Total	27,406,888
State Street Global Emerging Markets Index Equity Fund (in USD)	
Rating > AA- Value	5,799,938
Rating ≤ AA- Value	2,550,385
Non-Investment Grade Value	1,582,829
Total	9,933,152
State Street Europe Enhanced Equity Fund (in EUR)	
Rating > AA- Value	22,584,509
Rating ≤ AA- Value	1,835,333
Non-Investment Grade Value	3,830,711
Total	28,250,553
State Street North America Enhanced Equity Fund (in USD)	
Rating > AA- Value	14,517,149
Rating ≤ AA- Value	5,530,870
Non-Investment Grade Value	2,510,652
Total	22,558,671
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
Rating > AA- Value	812,890,497
Rating ≤ AA- Value	104,280,313
Non-Investment Grade Value	101,048,604
Total	1,018,219,414

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received*
State Street Europe Small Cap Equity Fund (in EUR)	
Rating > AA- Value	1,909,496
Rating ≤ AA- Value	582,500
Non-Investment Grade Value	929,647
Total	3,421,643
State Street Emerging Asia Equity Fund (in EUR)	
Rating > AA- Value	130,976
Total	130,976

* Rating provided by the agency Standard & Poor's. Non-Investment Grade applies to securities whose issuer is not rated by Standard & Poor's.

The following table provides an analysis of the maturity tenor of non-cash collateral received by each Sub-fund, in respect of securities lending transactions, as at 30 June 2019:

	Non-cash collateral received
State Street Australia Index Equity Fund (in AUD)	
One week to one month	54,252
Three months to one year	9,038
Above one year	1,455,024
Open maturity	2,535,994
Total	4,054,308
State Street Canada Index Equity Fund (in CAD)	
One week to one month	25,522
One to three months	219,994
Three months to one year	958,266
Above one year	10,160,655
Open maturity	13,437,773
Total	24,802,210
State Street Japan Index Equity Fund (in JPY)	
One to three months	31,879,414
Three months to one year	224,078,148
Above one year	3,432,675,698
Open maturity	2,827,945,299
Total	6,516,578,559
State Street Switzerland Index Equity Fund (in CHF)	
One week to one month	637,502
Three months to one year	717,104
Above one year	5,001,564
Total	6,356,170

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received
State Street UK Index Equity Fund (in GBP)	
One week to one month	35,545
One to three months	8,289
Three months to one year	89,557
Above one year	1,603,233
Open maturity	2,851,530
Total	4,588,154
State Street US Index Equity Fund (in USD)	
One day to one week	19,123
One week to one month	1,098,400
One to three months	629,635
Three months to one year	1,096,068
Above one year	8,935,240
Open maturity	28,116,612
Total	39,895,078
State Street EMU Index Equity Fund (in EUR)	
One week to one month	1,153,220
One to three months	69,327
Three months to one year	1,580,110
Above one year	15,605,615
Open maturity	16,208,578
Total	34,616,850
State Street Europe Index Equity Fund (in EUR)	
One week to one month	1,008,455
One to three months	217,324
Three months to one year	1,763,879
Above one year	18,967,879
Open maturity	16,524,125
Total	38,481,662
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
One to three months	2,287
Three months to one year	25,497
Above one year	723,310
Open maturity	1,735,993
Total	2,487,087
State Street World Index Equity Fund (in USD)	
One day to one week	27,303
One week to one month	2,809,241
One to three months	1,812,443
Three months to one year	7,499,609
Above one year	92,460,919
Open maturity	113,912,260
Total	218,521,775

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received
State Street World ESG Index Equity Fund (in USD)	
One day to one week	4,377
One week to one month	373,199
One to three months	250,067
Three months to one year	1,076,378
Above one year	10,374,729
Open maturity	15,328,138
Total	27,406,888
State Street Global Emerging Markets Index Equity Fund (in USD)	
One week to one month	15,589
One to three months	115,321
Three months to one year	226,362
Above one year	2,565,991
Open maturity	7,009,889
Total	9,933,152
State Street Europe Enhanced Equity Fund (in EUR)	
One week to one month	1,448,683
One to three months	46,066
Three months to one year	1,634,780
Above one year	16,705,472
Open maturity	8,415,552
Total	28,250,553
State Street North America Enhanced Equity Fund (in USD)	
One day to one week	17,903
One week to one month	1,034,614
One to three months	560,344
Three months to one year	795,726
Above one year	7,120,371
Open maturity	13,029,713
Total	22,558,671
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
One week to one month	12,204,906
One to three months	4,906,626
Three months to one year	36,180,503
Above one year	512,867,566
Open maturity	452,059,813
Total	1,018,219,414
State Street Europe Small Cap Equity Fund (in EUR)	
One week to one month	2,813
One to three months	7,302
Three months to one year	62,442
Above one year	1,334,082
Open maturity	2,015,004
Total	3,421,643

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received
State Street Emerging Asia Equity Fund (in EUR)	
One to three months	20,587
Above one year	110,389
Total	130,976

The following table provides a currency analysis of the non-cash collateral received by each Sub-fund, in respect of securities lending transactions, as at 30 June 2019:

	Non-cash collateral received
State Street Australia Index Equity Fund (in AUD)	
USD	4,054,308
Total	4,054,308
State Street Canada Index Equity Fund (in CAD)	
USD	24,802,210
Total	24,802,210
State Street Japan Index Equity Fund (in JPY)	
USD	6,516,578,559
Total	6,516,578,559
State Street Switzerland Index Equity Fund (in CHF)	
USD	6,356,170
Total	6,356,170
State Street UK Index Equity Fund (in GBP)	
USD	4,588,154
Total	4,588,154
State Street US Index Equity Fund (in USD)	
USD	39,895,078
Total	39,895,078
State Street EMU Index Equity Fund (in EUR)	
USD	34,616,850
Total	34,616,850
State Street Europe Index Equity Fund (in EUR)	
USD	38,481,662
Total	38,481,662
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
USD	2,487,087
Total	2,487,087
State Street World Index Equity Fund (in USD)	
USD	218,521,775
Total	218,521,775

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received
State Street World ESG Index Equity Fund (in USD)	
USD	27,406,888
Total	27,406,888
State Street Global Emerging Markets Index Equity Fund (in USD)	
USD	9,933,152
Total	9,933,152
State Street Europe Enhanced Equity Fund (in EUR)	
USD	28,250,553
Total	28,250,553
State Street North America Enhanced Equity Fund (in USD)	
USD	22,558,671
Total	22,558,671
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
USD	1,018,219,414
Total	1,018,219,414
State Street Europe Small Cap Equity Fund (in EUR)	
USD	3,421,643
Total	3,421,643
State Street Emerging Asia Equity Fund (in EUR)	
USD	130,976
Total	130,976

The following table provides an analysis of the maturity tenor for the securities lending transactions, as at 30 June 2019:

	Market value of the securities lending
State Street Australia Index Equity Fund (in AUD)	
Open maturity	3,762,150
Total	3,762,150
State Street Canada Index Equity Fund (in CAD)	
Open maturity	22,601,886
Total	22,601,886
State Street Japan Index Equity Fund (in JPY)	
Open maturity	6,055,266,686
Total	6,055,266,686
State Street Switzerland Index Equity Fund (in CHF)	
Open maturity	6,092,762
Total	6,092,762
State Street UK Index Equity Fund (in GBP)	
Open maturity	4,284,086
Total	4,284,086

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Market value of the securities lending
State Street US Index Equity Fund (in USD)	
Open maturity	36,695,480
Total	36,695,480
State Street EMU Index Equity Fund (in EUR)	
Open maturity	32,562,392
Total	32,562,392
State Street Europe Index Equity Fund (in EUR)	
Open maturity	36,214,463
Total	36,214,463
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
Open maturity	2,298,543
Total	2,298,543
State Street World Index Equity Fund (in USD)	
Open maturity	202,548,328
Total	202,548,328
State Street World ESG Index Equity Fund (in USD)	
Open maturity	25,301,507
Total	25,301,507
State Street Global Emerging Markets Index Equity Fund (in USD)	
Open maturity	9,015,272
Total	9,015,272
State Street Europe Enhanced Equity Fund (in EUR)	
Open maturity	26,667,789
Total	26,667,789
State Street North America Enhanced Equity Fund (in USD)	
Open maturity	20,834,848
Total	20,834,848
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
Open maturity	944,547,792
Total	944,547,792
State Street Europe Small Cap Equity Fund (in EUR)	
Open maturity	3,166,266
Total	3,166,266
State Street Emerging Asia Equity Fund (in EUR)	
Open maturity	117,336
Total	117,336

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

The following table provides an analysis of the country of the counterparties of the securities lending transactions, as at 30 June 2019, showing the top ten countries for each fund:

	Market value of the securities lending
State Street Australia Index Equity Fund (in AUD)	
France	2,441,095
United Kingdom	1,321,055
Total	3,762,150
State Street Canada Index Equity Fund (in CAD)	
United Kingdom	17,942,982
Ireland	4,605,490
Germany	53,414
Total	22,601,886
State Street Japan Index Equity Fund (in JPY)	
United Kingdom	5,090,330,067
France	941,196,265
Germany	23,740,354
Total	6,055,266,686
State Street Switzerland Index Equity Fund (in CHF)	
France	4,053,559
United Kingdom	2,024,625
Germany	14,578
Total	6,092,762
State Street UK Index Equity Fund (in GBP)	
United Kingdom	2,814,483
Germany	709,628
France	528,268
Ireland	231,707
Total	4,284,086
State Street US Index Equity Fund (in USD)	
Ireland	15,905,707
Germany	14,944,278
France	4,209,420
United Kingdom	1,636,075
Total	36,695,480
State Street EMU Index Equity Fund (in EUR)	
United Kingdom	24,114,496
France	6,051,906
Germany	1,517,222
Ireland	878,768
Total	32,562,392

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Market value of the securities lending
State Street Europe Index Equity Fund (in EUR)	
United Kingdom	26,068,897
France	7,618,631
Germany	2,010,424
Ireland	516,511
Total	36,214,463
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
France	1,181,799
United Kingdom	756,397
Germany	360,347
Total	2,298,543
State Street World Index Equity Fund (in USD)	
United Kingdom	120,434,498
Germany	30,161,279
Ireland	28,837,417
France	23,115,134
Total	202,548,328
State Street World ESG Index Equity Fund (in USD)	
United Kingdom	12,951,151
Ireland	4,574,496
Germany	4,250,751
France	3,525,109
Total	25,301,507
State Street Global Emerging Markets Index Equity Fund (in USD)	
Germany	6,203,882
United Kingdom	2,538,468
France	257,580
Australia	15,342
Total	9,015,272
State Street Europe Enhanced Equity Fund (in EUR)	
United Kingdom	20,777,160
France	5,705,194
Ireland	185,435
Total	26,667,789
State Street North America Enhanced Equity Fund (in USD)	
Ireland	15,838,561
Germany	4,166,763
United Kingdom	691,562
France	137,962
Total	20,834,848

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Market value of the securities lending
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
United Kingdom	742,133,502
France	194,319,768
Germany	8,094,522
Total	944,547,792
State Street Europe Small Cap Equity Fund (in EUR)	
United Kingdom	1,741,585
Ireland	704,014
France	418,810
Germany	301,857
Total	3,166,266
State Street Emerging Asia Equity Fund (in EUR)	
United Kingdom	117,336
Total	117,336

The following table provides an analysis of the amounts of non-cash collateral received by the company in respect of securities lending transactions by clearing mechanism indicating as well the triparty agent, as at 30 June 2019:

	Non-cash collateral received
State Street Australia Index Equity Fund (in AUD)	
Triparty	4,054,308
Bank of New York Mellon	4,054,308
Total	4,054,308
State Street Canada Index Equity Fund (in CAD)	
Triparty	24,802,210
JP Morgan Chase & Co.	22,214,750
Bank of New York Mellon	2,587,460
Total	24,802,210
State Street Japan Index Equity Fund (in JPY)	
Triparty	6,516,578,559
JP Morgan Chase & Co.	3,906,361,760
Bank of New York Mellon	2,610,216,799
Total	6,516,578,559
State Street Switzerland Index Equity Fund (in CHF)	
Triparty	6,356,170
Bank of New York Mellon	6,000,379
JP Morgan Chase & Co.	355,791
Total	6,356,170
State Street UK Index Equity Fund (in GBP)	
Triparty	4,588,154
JP Morgan Chase & Co.	2,348,853
Bank of New York Mellon	2,239,301
Total	4,588,154

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received
State Street US Index Equity Fund (in USD)	
Triparty	39,895,078
JP Morgan Chase & Co.	35,127,071
Bank of New York Mellon	4,768,007
Total	39,895,078
State Street EMU Index Equity Fund (in EUR)	
Triparty	34,616,850
Bank of New York Mellon	23,509,179
JP Morgan Chase & Co.	11,107,671
Total	34,616,850
State Street Europe Index Equity Fund (in EUR)	
Triparty	38,481,662
Bank of New York Mellon	23,101,467
JP Morgan Chase & Co.	15,380,195
Total	38,481,662
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
Triparty	2,487,087
Bank of New York Mellon	2,094,282
JP Morgan Chase & Co.	392,805
Total	2,487,087
State Street World Index Equity Fund (in USD)	
Triparty	218,521,775
JP Morgan Chase & Co.	144,353,115
Bank of New York Mellon	74,168,660
Total	218,521,775
State Street World ESG Index Equity Fund (in USD)	
Triparty	27,406,888
JP Morgan Chase & Co.	22,153,650
Bank of New York Mellon	5,253,238
Total	27,406,888
State Street Global Emerging Markets Index Equity Fund (in USD)	
Triparty	9,933,152
JP Morgan Chase & Co.	7,825,474
Bank of New York Mellon	2,107,678
Total	9,933,152
State Street Europe Enhanced Equity Fund (in EUR)	
Triparty	28,250,553
Bank of New York Mellon	19,359,615
JP Morgan Chase & Co.	8,890,938
Total	28,250,553

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received
State Street North America Enhanced Equity Fund (in USD)	
Triparty	22,558,671
JP Morgan Chase & Co.	22,410,659
Bank of New York Mellon	148,012
Total	22,558,671
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
Triparty	1,018,219,414
JP Morgan Chase & Co.	586,395,105
Bank of New York Mellon	431,824,309
Total	1,018,219,414
State Street Europe Small Cap Equity Fund (in EUR)	
Triparty	3,421,643
JP Morgan Chase & Co.	1,782,314
Bank of New York Mellon	1,639,329
Total	3,421,643
State Street Emerging Asia Equity Fund (in EUR)	
Triparty	130,976
Bank of New York Mellon	130,976
Total	130,976

The following table provides an analysis of the amounts of non-cash collateral received by the company in respect of securities lending transactions and held by a depository, as at 30 June 2019:

	Non-cash collateral received
State Street Australia Index Equity Fund (in AUD)	
State Street Bank S.C.A.	4,054,308
Total	4,054,308
State Street Canada Index Equity Fund (in CAD)	
State Street Bank S.C.A.	24,802,210
Total	24,802,210
State Street Japan Index Equity Fund (in JPY)	
State Street Bank S.C.A.	6,516,578,559
Total	6,516,578,559
State Street Switzerland Index Equity Fund (in CHF)	
State Street Bank S.C.A.	6,356,170
Total	6,356,170
State Street UK Index Equity Fund (in GBP)	
State Street Bank S.C.A.	4,588,154
Total	4,588,154
State Street US Index Equity Fund (in USD)	
State Street Bank S.C.A.	39,895,078
Total	39,895,078

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

	Non-cash collateral received
State Street EMU Index Equity Fund (in EUR)	
State Street Bank S.C.A.	34,616,850
Total	34,616,850
State Street Europe Index Equity Fund (in EUR)	
State Street Bank S.C.A.	38,481,662
Total	38,481,662
State Street Pacific Ex-Japan Index Equity Fund (in USD)	
State Street Bank S.C.A.	2,487,087
Total	2,487,087
State Street World Index Equity Fund (in USD)	
State Street Bank S.C.A.	218,521,775
Total	218,521,775
State Street World ESG Index Equity Fund (in USD)	
State Street Bank S.C.A.	27,406,888
Total	27,406,888
State Street Global Emerging Markets Index Equity Fund (in USD)	
State Street Bank S.C.A.	9,933,152
Total	9,933,152
State Street Europe Enhanced Equity Fund (in EUR)	
State Street Bank S.C.A.	28,250,553
Total	28,250,553
State Street North America Enhanced Equity Fund (in USD)	
State Street Bank S.C.A.	22,558,671
Total	22,558,671
State Street Asia Pacific Enhanced Equity Fund (in JPY)	
State Street Bank S.C.A.	1,018,219,414
Total	1,018,219,414
State Street Europe Small Cap Equity Fund (in EUR)	
State Street Bank S.C.A.	3,421,643
Total	3,421,643
State Street Emerging Asia Equity Fund (in EUR)	
State Street Bank S.C.A.	130,976
Total	130,976

Non-cash collateral granted to the counterparty by way of a security collateral arrangement in relation to securities/margin borrowing transactions is kept in a segregated account.

Non cash-collateral is not re-used or re-invested.

Appendix III- Securities Financing Transactions (continued)

for the period ended 30 June 2019

The following table provides an analysis of the return of the securities lending transactions, as at 30 June 2019:

	to the Sub-fund*		to the 3 rd party	
State Street Australia Index Equity Fund (in AUD)	13,574	70%	5,817	30%
State Street Canada Index Equity Fund (in CAD)	105,351	70%	45,150	30%
State Street Japan Index Equity Fund (in JPY)	16,663,197	70%	7,141,370	30%
State Street Switzerland Index Equity Fund (in CHF)	181,835	70%	77,929	30%
State Street UK Index Equity Fund (in GBP)	3,954	70%	1,695	30%
State Street US Index Equity Fund (in USD)	44,339	70%	19,002	30%
State Street EMU Index Equity Fund (in EUR)	164,891	70%	70,667	30%
State Street Europe Index Equity Fund (in EUR)	229,764	70%	98,470	30%
State Street Pacific Ex-Japan Index Equity Fund (in USD)	7,228	70%	3,097	30%
State Street World Index Equity Fund (in USD)	643,344	70%	275,719	30%
State Street World ESG Index Equity Fund (in USD)	72,565	70%	31,099	30%
State Street Global Emerging Markets Index Equity Fund (in USD)	28,065	70%	12,028	30%
State Street Europe Enhanced Equity Fund (in EUR)	173,193	70%	74,226	30%
State Street North America Enhanced Equity Fund (in USD)	464,105	70%	198,902	30%
State Street Asia Pacific Enhanced Equity Fund (in JPY)	1,655,640	70%	709,560	30%
State Street Europe Small Cap Equity Fund (in EUR)	6,441	70%	2,760	30%
State Street Emerging Asia Equity Fund (in EUR)	250	70%	107	30%

*The costs of the program are borne from the income assigned to the 3rd party.