



Winton Diversified Fund (UCITS)

A Sub-Fund of
Winton UCITS Funds ICAV

(An umbrella open-ended Irish collective asset-management vehicle with segregated liability between sub-funds incorporated in Ireland under the Irish Collective Asset-Management Vehicles Act 2015 and authorised by the Central Bank as a UCITS pursuant to the UCITS Regulations).

Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

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WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)

General Information

Condensed Unaudited Interim Financial Statements

For the financial period from 1 March 2023 to 31 August 2023

Directors

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Administrator and Transfer Agent

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¹ These Directors of the ICAV are independent of the Investment Manager and of all service providers to the ICAV.

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Maples Fund Services (Ireland) Limited
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The latest Prospectus including the relevant Fund Supplement, the Instrument of Incorporation, the Key Information Document ("KID"), the annual and semi-annual reports as well as a list containing all purchases and sales which have been made during the reporting year can be obtained free of charge from the Investment Manager, and for Shareholders in Switzerland, these can be obtained free of charge from the Swiss Representative.

Copies of the Instrument of Incorporation, the Prospectus, the Key Investor Documents ("KIDs") and the annual and semi-annual reports of the ICAV may be obtained free of charge from Maples Fund Services (Ireland) Limited, 32 Molesworth Street, Dublin 2, Ireland (the "Facilities Agent"). The Net Asset Value per Share of the Funds and the purchase and redemption prices for the Shares are available free of charge pursuant to Sec. 297(1) of the German Capital Investment Code from the Facilities Agent on every banking business day in Frankfurt. Moreover, issue and redemption prices are published daily on the website of Winton Capital Management Limited (the "Investment Manager and Distributor").

For investors in Germany, the following sub-funds are available:

- Winton Diversified Fund (UCITS)
- Winton Trend Fund (UCITS)

No notification pursuant to Section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has been filed for the following sub-funds and the units/shares in these sub-funds may not be marketed to investors in the Federal Republic of Germany:

- Winton European Equity Fund
- Winton Global Equity Fund.

The information contained in these financial statements is historical and not indicative of future performance. The performance data contained in these financial statements does not take account of any commissions or costs charged when subscribing for and redeeming shares.

Winton Capital Management Limited, the Investment Manager, is part of the Winton Group ("Winton"). Winton is a research-based investment management company with a specialist focus on statistical and mathematical inference in financial markets. The firm's quantitative investment strategies are implemented systematically across thousands of securities, spanning the world's major liquid asset classes. Founded by David Harding in 1997, Winton manages assets on behalf some of the world's largest institutional investors.

The Winton Diversified Fund (UCITS) (the "Fund") is seeking to achieve long-term capital appreciation through compound growth.

In pursuing this objective, the Fund invests long and short, using Financial Derivative Instruments ("FDIs") and Structured Financial Instruments ("SFIs") to construct a diversified portfolio across equity, bond, interest rate, currency and commodity markets that the Investment Manager believes are sufficiently liquid, and for which there is sufficient data available. There is no fixed allocation between these markets, or between regions or sectors within these markets.

Winton Diversified Fund (UCITS) Performance

Shares (Lead Series)	USD I	USD I-D*	GBP I	GBP I-2	EUR I	EUR I-2	EUR I-D*	EUR I-P	CHF I	CHF I-D*
Net return for the 6 months to 31 August 2023	4.72%	3.84%	4.54%	5.24%	4.34%	4.34%	2.88%	3.70%	2.68%	1.83%
NAV per share 31 August 2023	\$110.85	\$103.84	£106.24	£109.47	€101.88	€102.99	€102.88	€93.87	CHF96.39	CHF101.83

* Class CHF I-D, Class EUR I-D and Class USD I-D were launched on 2 March 2023.

The Fund returned 4.72% in the period 1 March 2023 to 31 August 2023 for investors in the USD I shares, which are the shares the performance analysis below is based upon.

The collapse of Silicon Valley Bank in March triggered declines in stocks and extreme market moves in fixed income, with short-dated US Treasuries having their largest two-day rally since the 1980s. Despite this, equities and bonds were up over the review period, having both been down over the last full financial year. The MSCI World Index was up 11.1% alongside a 0.9% rise in the Bloomberg Global Aggregate Index. The US Dollar Index was down slightly over the six months to August.

Agricultural commodities were the top contributor to performance. Long positioning on softs and livestock, driven by both trend following and a mean reversion system performed well, with cocoa and sugar leading the gains. Bad weather has led to disappointing yields for the current cocoa harvests, while a return of the El Niño weather pattern is expected to weigh on the next growing season's yields.

The Japanese yen and Chinese yuan weakened against the US dollar. The People's Bank of China and Bank of Japan continued to maintain loose monetary policy. Against this backdrop, currencies were another contributor of note. Profits from short positioning in the Japanese yen and Chinese yuan were driven by trend following and carry.

A new optimiser-based portfolio construction methodology for the fund's equity risk premia strategies was introduced in June, which is designed to improve the efficiency of our implementation. The long-short equity portfolio was up over the review period, with profits accruing from the equity risk premia cluster and alpha capture. Value was the predominant driver of returns within equity risk premia. Profits in alpha capture were focused in Europe, with financials and health care leading the gains. All other regions were broadly flat over the last six months.

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Statement of Financial Position
Condensed Unaudited Interim Financial Statements
As at 31 August 2023

		As at 31 August 2023 USD	As at 28 February 2023 USD
	Note(s)		
Assets			
Financial assets at fair value through profit or loss:			
Transferable securities	4	68,967,412	81,952,969
Derivative instruments	4,5	556,346	544,679
Cash and cash equivalents		7,017,850	11,350,225
Balances due from brokers		19,699,277	15,830,308
Interest income receivable		512,330	545,510
Gross dividend income receivable		175,638	135,262
Other assets		11,235	18,269
Total assets		96,940,088	110,377,222
Liabilities			
Financial liabilities at fair value through profit or loss:			
Derivative instruments	4,5	1,081,892	1,995,416
Balances due to brokers		1,678	14,530
Redemptions payable		437,879	–
Performance fees payable		406,435	982,270
Interest expense payable		202,225	146,925
Legal and professional fees payable		107,323	108,731
Dividend expense payable		86,768	59,676
Investment management fees payable		69,005	70,857
Research fees payable		42,340	42,423
Administrator's fees payable		15,960	17,525
Auditor fees payable		15,739	30,585
Dividend withholding tax payable		4,387	15,254
Depositary and safekeeping fees payable		3,463	4,335
Custody transaction fees payable		917	1,381
Other expenses payable		139,028	153,383
Total liabilities (excluding net assets attributable to holders of redeemable participating shares)		2,615,039	3,643,291
Net assets attributable to holders of redeemable participating shares		94,325,049	106,733,931

The accompanying notes form an integral part of these condensed unaudited interim financial statements

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Statement of Financial Position (continued)
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

	As at 31 August 2023	As at 28 February 2023
Shares outstanding per share class		
Class CHF I	5,175	5,175
Class CHF I-D*	100	–
Class EUR I	110,615	113,458
Class EUR I-D*	100	–
Class EUR I-P	48,649	159,543
Class EUR I-2	187,520	187,520
Class GBP I Distribution	38,016	42,004
Class GBP I-2 Distribution	243	243
Class USD I	455,420	513,444
Class USD I-D*	100	–
Net asset value per share		
Class CHF I	CHF 96.387	CHF 93.875
Class CHF I-D*	CHF 101.830	–
Class EUR I	EUR 101.877	EUR 97.639
Class EUR I-D*	EUR 102.879	–
Class EUR I-P	EUR 93.868	EUR 90.519
Class EUR I-2	EUR 102.989	EUR 98.705
Class GBP I Distribution	GBP 106.239	GBP 101.620
Class GBP I-2 Distribution	GBP 109.473	GBP 104.023
Class USD I	USD 110.853	USD 105.861
Class USD I-D*	USD 103.839	–

* Class CHF I-D, Class EUR I-D and Class USD I-D were launched on 2 March 2023.

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Statement of Comprehensive Income
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

	Note(s)	For the financial period ended 31 August 2023 USD	For the financial period ended 31 August 2022* USD
Investment income			
Net realised and unrealised gain on financial assets and liabilities at fair value through profit or loss		5,295,176	5,843,117
Gross dividend income		1,416,930	1,533,283
Interest income on financial assets and liabilities at fair value through profit or loss		2,057,519	225,890
Interest income on cash and broker balances		571,332	144,743
Other income		3,036	221
Total investment gain		9,343,993	7,747,254
Operating expenses			
Interest expense		1,412,934	408,264
Dividend expense		1,010,033	852,231
Investment management fees		437,410	563,848
Performance fees		429,338	1,469,446
Research fees		124,293	123,190
Administrator's fees		51,340	56,030
Legal and professional fees		16,025	41,029
Auditor fees		16,028	15,389
Registration fees		12,297	20,995
Directors' fees	6	6,257	17,541
Custody transaction fees		5,804	5,506
Depositary and safekeeping fees		14,050	18,514
Other expenses		85,943	83,502
Total operating expenses		3,621,752	3,675,485
Net gain from operations before tax		5,722,241	4,071,769
Dividend withholding tax		(64,116)	(103,612)
Change in net assets attributable to holders of redeemable participating shares resulting from operations		5,658,125	3,968,157

There are no recognised gains or losses arising during the financial period other than those dealt within the Statement of Comprehensive Income. In arriving at the results for the financial period all amounts relate to continuing operations.

* Financial period presented is for 6 months for comparability purposes.

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Statement of Changes in Net Assets Attributable to Holders of Redeemable Participating Shares
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

	For the financial period ended 31 August 2023 USD	For the financial period ended 31 August 2022* USD
Operating activities		
Changes in net assets attributable to holders of redeemable participating shares resulting from operations	5,658,125	3,968,157
Capital transactions		
Issue of shares	606,330	5,195,403
Redemption of shares	(18,673,337)	(11,073,945)
Net decrease in net assets attributable to holders of redeemable participating shares from capital transactions	(18,067,007)	(5,878,542)
Net decrease in net assets attributable to holders of redeemable participating shares during the financial period	(12,408,882)	(1,910,385)
Net assets attributable to holders of redeemable participating shares at the beginning of the financial period	106,733,931	126,363,180
Net assets attributable to holders of redeemable participating shares at the end of the financial period	94,325,049	124,452,795

* Financial period presented is for 6 months for comparability purposes.

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Statement of Cash Flows
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

	For the financial period ended 31 August 2023 USD	For the financial period ended 31 August 2022* USD
Cash flow from operating activities		
Changes in net assets attributable to holders of redeemable participating shares resulting from operations	5,658,125	3,968,157
Adjustments to reconcile changes in net assets attributable to holders of redeemable participating shares resulting from operations to cash provided by operating activities		
Gross dividend income	(1,416,930)	(1,533,283)
Interest income on cash and broker balances	(571,332)	(144,743)
Interest income on debt securities	(757,789)	(651,901)
Interest income on contracts for difference (“CFDs”) and interest rate swaps (“IRS”)	(617,519)	(57,762)
Dividend expense	1,010,033	852,231
Dividend withholding tax	64,116	103,612
Interest expense	1,412,934	408,264
Changes in operating assets and liabilities		
Decrease/(increase) in financial assets and liabilities at fair value through profit or loss	12,060,366	(1,387,261)
Increase in balances due from brokers	(3,868,969)	(5,232,775)
Decrease in other assets	7,034	26,559
(Decrease)/increase in balances due to brokers	(12,852)	12,682
(Decrease)/increase in other liabilities	(611,280)	1,092,183
Cash provided by/(used in) operating activities	12,355,937	(2,544,037)
Gross dividend income received	1,376,554	1,470,460
Interest on cash and broker balances received	558,812	100,194
Interest on debt securities received	812,885	569,862
Interest on CFDs and IRS received	608,123	35,647
Dividend expense paid	(982,941)	(811,180)
Dividend withholding tax paid	(74,983)	(102,106)
Interest expense paid	(1,357,634)	(338,806)
Net cash provided by/(used in) operating activities	13,296,753	(1,619,966)
Cash flows from financing activities		
Proceeds from issue of shares	606,330	5,195,303
Payments on redemption of shares	(18,235,458)	(10,769,958)
Net cash used in financing activities	(17,629,128)	(5,574,655)
Net decrease in cash and cash equivalents for the financial period	(4,332,375)	(7,194,621)
Cash and cash equivalents at the beginning of the financial period	11,350,225	21,551,948
Cash and cash equivalents at the end of the financial period	7,017,850	14,357,327

* Financial period presented is for 6 months for comparability purposes.

The accompanying notes form an integral part of these condensed unaudited interim financial statements

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Schedule of Investments
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

Financial assets at fair value through profit or loss (28 February 2023: 77.29%)

Investment in debt securities (28 February 2023: 76.78%)	Interest rate%	Maturity	Nominal Shares	Fair value USD	% of Net assets
Ireland (28 February 2023: 7.64%)					
Star Compass Plc*	Zero Coupon	16/12/2025	719,973	7,360,711	7.80 %
Total Ireland				7,360,711	7.80 %
United States (28 February 2023: 69.14%)					
United States Treasury Note/Bond	0.13 %	15/01/2024	1,000,000	981,016	1.04 %
United States Treasury Note/Bond ¹	0.75 %	31/12/2023	10,000,000	9,846,680	10.45 %
United States Treasury Note/Bond	1.38 %	30/09/2023	3,600,000	3,588,469	3.80 %
United States Treasury Note/Bond	1.63 %	31/10/2023	3,000,000	2,981,836	3.16 %
United States Treasury Note/Bond	2.00 %	30/04/2024	500,000	488,945	0.52 %
United States Treasury Note/Bond	2.00 %	30/06/2024	9,000,000	8,753,730	9.28 %
United States Treasury Note/Bond	2.13 %	29/02/2024	4,000,000	3,936,172	4.18 %
United States Treasury Note/Bond	2.25 %	31/03/2024	2,500,000	2,455,127	2.60 %
United States Treasury Note/Bond	2.25 %	30/04/2024	5,000,000	4,897,070	5.19 %
United States Treasury Note/Bond	2.50 %	15/05/2024	13,000,000	12,736,953	13.50 %
United States Treasury Note/Bond	2.75 %	15/11/2023	1,500,000	1,491,914	1.58 %
United States Treasury Note/Bond ²	2.75 %	15/11/2023	9,500,000	9,448,789	10.02 %
Total United States				61,606,701	65.32 %
Total investments in debt securities				68,967,412	73.12 %
Total investments in transferable securities				68,967,412	73.12 %

* Fund Linked Note

¹ 8,000,000 nominal of this security, which is held under The Bank of New York Mellon SA/NV, is pledged as securities collateral with Morgan Stanley.

² 9,500,000 nominal of this security, which is held under Goldman Sachs International, is pledged as securities collateral with The Bank of New York Mellon SA/NV.

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in forward foreign currency exchange contracts
and spot contracts
(28 February 2023: 0.04%)**

Currency	Buy	Sell	Fair value USD	% of Net assets
<i>Forward contracts included in trading portfolio (all expire between 05/09/2023 and 03/10/2023)</i>				
CLP/USD	87,494,870	101,488	600	0.00 %
EUR/NOK	260,166	3,000,000	774	0.00 %
EUR/SEK	1,632,827	19,000,000	35,098	0.03 %
HKD/USD	4,165	531	–	0.00 %
IDR/USD	12,274,511,000	800,391	5,391	0.01 %
INR/USD	124,592,740	1,500,000	5,131	0.01 %
SGD/USD	39,069	28,877	25	0.00 %
USD/BRL	200,000	979,677	2,345	0.00 %
USD/CNH	1,958,157	14,000,000	34,320	0.04 %
USD/EUR	2,366	2,176	8	0.00 %
USD/SEK	2,185	23,880	5	0.00 %
USD/TWD	100,262	3,191,843	45	0.00 %
			83,742	0.09 %
<i>Spot contracts for hedging currency risk (all expire on 01/09/2023)</i>				
GBP/USD	22,000	27,807	58	0.00 %
			58	0.00 %
<i>Spot contracts (all expire on 01/09/2023)</i>				
GBP/USD	156,600	198,115	234	0.00 %
HKD/USD	317,327	40,440	22	0.00 %
JPY/USD	26,200,000	179,015	819	0.00 %
USD/EUR	20,248	18,606	83	0.00 %
USD/SEK	1,090	11,854	8	0.00 %
USD/ZAR	10,553	196,047	187	0.00 %
			1,353	0.00 %
Unrealised gains on open forward foreign currency exchange and spot contracts			85,153	0.09 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Aerospace & Defense				
Airbus SE	1,677	246,058	–	0.00 %
Avon Rubber PLC	(282)	2,322	–	0.00 %
Axon Enterprise Inc	3	639	–	0.00 %
BAE Systems PLC	37,767	481,944	–	0.00 %
Bombardier Inc	(2)	81	–	0.00 %
CAE Inc	1,925	46,334	–	0.00 %
CTT Systems AB	20	414	–	0.00 %
Dassault Aviation SA	942	185,403	–	0.00 %
Embraer SA	7,000	27,653	–	0.00 %
Heroux-Devtek Inc	136	1,594	–	0.00 %
Hexcel Corp	37	2,712	–	0.00 %
Huntington Ingalls Industries	(309)	68,079	–	0.00 %
INVISIO AB	31	604	–	0.00 %
Jamco Corp	(800)	8,484	–	0.00 %
L3Harris Technologies Inc	(367)	65,359	–	0.00 %
Leonardo SpA	13,670	197,269	–	0.00 %
MTU Aero Engines AG	1,076	251,659	–	0.00 %
QinetiQ Group PLC	4,599	19,421	–	0.00 %
Rocket Lab USA Inc	(374)	2,360	–	0.00 %
Rolls-Royce Holdings PLC	72,858	205,143	–	0.00 %
Saab AB	2,914	153,919	–	0.00 %
Spirit AeroSystems Holdings Inc	(468)	9,978	–	0.00 %
United Technologies Corp	(784)	67,455	–	0.00 %
Total Aerospace & Defense			–	0.00 %
Air Freight & Logistics				
Expeditors International of Washington	(182)	21,241	–	0.00 %
GXO Logistics Inc	(203)	12,986	–	0.00 %
Hangzhou SF Intra-City Industry	(2,000)	2,040	–	0.00 %
JD Logistics Inc	(5,600)	7,469	–	0.00 %
Royal Mail PLC	(8,812)	27,122	–	0.00 %
SG Holdings Co Ltd	1,900	27,439	–	0.00 %
Sinotrans Ltd	20,000	8,110	–	0.00 %
XPO Logistics Inc	294	21,941	–	0.00 %
Yasuda Logistics Corp	300	2,137	–	0.00 %
Total Air Freight & Logistics			–	0.00 %
Airlines				
ANA Holdings Inc	4,200	94,845	–	0.00 %
Cathay Pacific Airways Ltd	1,000	1,066	–	0.00 %
China Eastern Airlines Corp Ltd	(30,000)	10,596	–	0.00 %
China Southern Airlines Co Ltd	(20,000)	10,634	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Airlines (continued)				
Frontier Group Holdings Inc	(111)	697	–	0.00 %
Hawaiian Holdings Inc	(61)	523	–	0.00 %
Ryanair Holdings PLC	14,623	256,823	–	0.00 %
SkyWest Inc	286	12,899	–	0.00 %
Spirit Airlines Inc	(125)	2,063	–	0.00 %
Wizz Air Holdings Plc	(765)	21,830	–	0.00 %
Total Airlines			–	0.00 %
Auto Components				
Adient PLC	(17)	666	–	0.00 %
Aisan Industry Co Ltd	1,100	9,815	–	0.00 %
Aisin Seiki Co Ltd	500	16,703	–	0.00 %
American Axle & Manufacturing	(1,301)	9,823	–	0.00 %
Aptiv PLC	(432)	43,826	–	0.00 %
Autoneum Holding AG	(58)	8,649	–	0.00 %
BorgWarner Inc	(176)	7,172	–	0.00 %
Cie Plastic Omnium SA	(240)	4,219	–	0.00 %
Continental AG	2,303	171,275	–	0.00 %
Cooper-Standard Holdings Inc	(524)	7,829	–	0.00 %
Dana Inc	(46)	741	–	0.00 %
Denso Corp	3,100	211,908	–	0.00 %
Dorman Products Inc	(127)	10,479	–	0.00 %
ElringKlinger AG	(520)	3,424	–	0.00 %
Exedy Corp	600	10,864	–	0.00 %
Faurecia SE	(208)	4,427	–	0.00 %
FCC Co Ltd	600	7,920	–	0.00 %
Fox Factory Holding Corp	(46)	5,097	–	0.00 %
GL Events	1,000	9,486	–	0.00 %
Goodyear Tire & Rubber Co	(730)	9,424	–	0.00 %
Hella GmbH & Co KGaA	(64)	4,564	–	0.00 %
Holley Inc	(165)	941	–	0.00 %
Intron Technology Holdings Ltd	(17,000)	7,543	–	0.00 %
Ituran Loc & Con	176	5,329	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Auto Components (continued)				
Lear Corp	(54)	7,781	–	0.00 %
Magna International Inc	(11)	647	–	0.00 %
Minh Group Ltd	(6,000)	17,787	–	0.00 %
Modine Manufacturing Co	38	1,808	–	0.00 %
Nexteer Automotive Group Ltd	(12,000)	7,727	–	0.00 %
NGK Spark Plug Co Ltd	50	1,162	–	0.00 %
Nichirin Co Ltd	400	8,360	–	0.00 %
Nihon Tokushu Toryo Co Ltd	700	6,342	–	0.00 %
Nippon Seiki Co Ltd	400	3,009	–	0.00 %
NOK Corp	600	8,420	–	0.00 %
Press Kogyo Co Ltd	2,300	10,577	–	0.00 %
Standard Motor Products Inc	(130)	4,814	–	0.00 %
Sumitomo Riko Co Ltd	1,000	7,440	–	0.00 %
Sumitomo Rubber Industries Ltd	148	1,562	–	0.00 %
Suncall Corp	(1,600)	5,513	–	0.00 %
Topre Corp	900	10,730	–	0.00 %
Toyo Tire Corp	400	6,031	–	0.00 %
Toyoda Gosei Co Ltd	100	2,161	–	0.00 %
Toyota Industries Corp	50	3,535	–	0.00 %
TPR Co Ltd	600	7,537	–	0.00 %
Unipres Corp	1,000	8,449	–	0.00 %
Vitesco Technologies Group AG	(244)	19,278	–	0.00 %
Workhorse Group Inc	(10,521)	8,293	–	0.00 %
XPEL Inc	51	4,248	–	0.00 %
Yokohama Rubber Co Ltd	1,734	35,283	–	0.00 %
Total Auto Components			–	0.00 %
Automobiles				
Aurora Innovation Inc	(2,925)	9,272	–	0.00 %
BAIC Motor Corp Ltd	32,500	8,993	–	0.00 %
Bayerische Motoren Werke AG	(2,327)	245,063	–	0.00 %
BYD Co Ltd	(500)	15,671	–	0.00 %
Ferrari SpA	963	305,804	–	0.00 %
Ford Motor Co	(1,744)	21,155	–	0.00 %
Geely Automobile Holdings Ltd	(7,000)	8,694	–	0.00 %
Great Wall Motor Co Ltd	(10,500)	12,451	–	0.00 %
Guangzhou Automobile Group Co	(28,000)	14,745	–	0.00 %
Honda Motor Co Ltd	2,617	84,479	–	0.00 %
IMMSI SpA	6,790	3,588	–	0.00 %
Isuzu Motors Ltd	117	1,502	–	0.00 %
Knaus Tabbert AG	4	245	–	0.00 %
Li Auto Inc	(400)	8,242	–	0.00 %
Lucid Group Inc	(388)	2,437	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Automobiles (continued)				
Mazda Motor Corp	10,415	109,554	–	0.00 %
NIO Inc	(670)	7,155	–	0.00 %
Phinia Inc	349	9,702	–	0.00 %
Porsche Automobil Holding SE	381	20,469	–	0.00 %
Renault SA	(786)	31,804	–	0.00 %
Rivian Automotive Inc	(478)	10,865	–	0.00 %
Stellantis NV	(13,654)	254,174	–	0.00 %
Subaru Corp	10,200	196,698	–	0.00 %
Suzuki Motor Corp	5,201	204,734	–	0.00 %
Thor Industries Inc	(33)	3,459	–	0.00 %
Toyota Motor Corp	11,400	196,795	–	0.00 %
Winnebago Industries Inc	(19)	1,232	–	0.00 %
XPeng Inc	(900)	8,440	–	0.00 %
Total Automobiles			–	0.00 %
Banks				
77 Bank Ltd	900	19,459	–	0.00 %
ABN AMRO Bank NV	(4,765)	70,209	–	0.00 %
Aichi Financial Group Inc	500	8,371	–	0.00 %
Aozora Bank Ltd	(4)	79	–	0.00 %
Banc of California Inc	(832)	10,425	–	0.00 %
BancFirst Corp	(48)	4,588	–	0.00 %
Banco BBVA Argentina SA	609	3,483	–	0.00 %
Banco Comercial Portugues SA	243,356	67,889	–	0.00 %
Banco del Bajio SA	7,100	22,613	–	0.00 %
Banco Macro SA	188	5,010	–	0.00 %
BancorpSouth Bank	(515)	11,783	–	0.00 %
Bank of Chongqing Co Ltd	2,500	1,281	–	0.00 %
Bank of Georgia Group PLC	738	32,576	–	0.00 %
Bank of Montreal	(617)	53,028	–	0.00 %
Bank of Nova Scotia	(458)	21,689	–	0.00 %
Bank of Queensland Ltd	(3,564)	13,274	–	0.00 %
Bank of the Ryukyus Ltd	1,000	7,241	–	0.00 %
Bankinter SA	19,390	124,324	–	0.00 %
Basler Kantonalbank	48	3,465	–	0.00 %
BB&T Corp	(281)	8,585	–	0.00 %
BBVA	32,340	254,674	–	0.00 %
Berner Kantonalbank AG	34	9,271	–	0.00 %
Bridge Bancorp Inc	(583)	12,424	–	0.00 %
Brookline Bancorp Inc	(1,205)	11,532	–	0.00 %
CaixaBank SA	57,939	234,474	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Banks (continued)				
CBTX Inc	(431)	9,167	–	0.00 %
Chiba Bank Ltd	3,137	22,426	–	0.00 %
Chiba Kogyo Bank Ltd	2,000	10,763	–	0.00 %
China Bohai Bank Co Ltd	55,000	8,486	–	0.00 %
Chugin Financial Group Inc	500	3,321	–	0.00 %
Citigroup Inc	(122)	5,037	–	0.00 %
Citizens Financial Group Inc	(202)	5,682	–	0.00 %
Collector Bank AB	815	2,556	–	0.00 %
Columbia Banking System Inc	(493)	10,097	–	0.00 %
Commonwealth Bank of Australia	2,885	190,611	–	0.00 %
Community Bank System Inc	(149)	7,085	–	0.00 %
Concordia Financial Group Ltd	2,700	11,979	–	0.00 %
CVB Financial Corp	(707)	12,344	–	0.00 %
Dah Sing Banking Group Ltd	800	548	–	0.00 %
DNB ASA	8,110	160,117	–	0.00 %
Eastern Bankshares Inc	(94)	1,265	–	0.00 %
FB Financial Corp	(241)	7,322	–	0.00 %
First BanCorp/Puerto Rico	(848)	11,753	–	0.00 %
First Bancorp/Southern Pines NC	(325)	9,633	–	0.00 %
First Bank of Toyama Ltd/The	1,500	8,978	–	0.00 %
First Commonwealth Financial Corp	(793)	10,365	–	0.00 %
First Financial Bancorp	(404)	8,395	–	0.00 %
First Horizon National Corp	(750)	9,413	–	0.00 %
FNB Corp/PA	(812)	9,444	–	0.00 %
Fukuoka Financial Group Inc	476	11,262	–	0.00 %
Glacier Bancorp Inc	(333)	10,060	–	0.00 %
Grupo Financiero Galicia SA	449	8,118	–	0.00 %
Grupo Financiero Inbursa SAB d	(2,100)	4,580	–	0.00 %
Gunma Bank Ltd	2,600	11,984	–	0.00 %
Hachijuni Bank Ltd	2,200	11,858	–	0.00 %
Hokuhoku Financial Group Inc	2,400	21,745	–	0.00 %
Home BancShares Inc/AR	(456)	10,114	–	0.00 %
Huntington Bancshares Inc/OH	(799)	8,861	–	0.00 %
Hyakugo Bank Ltd	2,700	9,377	–	0.00 %
Independent Bank Corp	(206)	11,128	–	0.00 %
Independent Bank Group Inc	(157)	6,625	–	0.00 %
Iyogin Holdings Inc	1,000	6,946	–	0.00 %
JPMorgan Chase & Co	(66)	9,658	–	0.00 %
Judo Capital Holdings Ltd	(11,240)	6,686	–	0.00 %
Keiyo Bank Ltd	1,200	4,909	–	0.00 %
Kita-Nippon Bank Ltd/The	200	3,009	–	0.00 %
Kyushu Financial Group Inc	2,400	11,760	–	0.00 %
Laurentian Bank of Canada	(324)	8,794	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Banks (continued)				
Liechtensteinische Landesbank	122	8,393	–	0.00 %
M&T Bank Corp	(66)	8,253	–	0.00 %
Mebuki Financial Group Inc	4,211	11,651	–	0.00 %
Mediobanca Banca di Credito Finanziario SpA	2,522	32,991	–	0.00 %
Mitsubishi UFJ Financial Group	19,900	158,924	–	0.00 %
Miyazaki Bank Ltd	400	7,191	–	0.00 %
Mizuho Financial Group Inc	400	6,617	–	0.00 %
Musashino Bank Ltd	200	3,630	–	0.00 %
National Australia Bank Ltd	10,158	190,214	–	0.00 %
National Bank Holdings Corp	(328)	10,345	–	0.00 %
National Bank of Canada	(1,340)	93,196	–	0.00 %
Nishi-Nippon Financial Holding	2,100	21,765	–	0.00 %
Nordea Bank Abp	33,058	362,687	–	0.00 %
NU Holdings Ltd/Cayman Islands	(312)	2,137	–	0.00 %
OFG Bancorp	(301)	9,078	–	0.00 %
Oita Bank Ltd	500	8,364	–	0.00 %
Old National Bancorp/IN	(751)	11,460	–	0.00 %
Pacific Premier Bancorp Inc	(499)	11,487	–	0.00 %
PNC Financial Services Group Inc	(64)	7,727	–	0.00 %
Prosperity Bancshares Inc	(163)	9,260	–	0.00 %
Resona Holdings Inc	28,500	151,078	–	0.00 %
San ju San Financial Group Inc	500	5,992	–	0.00 %
San-In Godo Bank Ltd	1,800	11,342	–	0.00 %
Seacoast Banking Corp of Florida	(482)	11,380	–	0.00 %
Senshu Ikeda Holdings Inc	2,800	5,093	–	0.00 %
Seven Bank Ltd	6,900	14,672	–	0.00 %
Shiga Bank Ltd	500	11,188	–	0.00 %
Shikoku Bank Ltd	500	3,185	–	0.00 %
Shizuoka Financial Group Inc	300	2,440	–	0.00 %
Simmons First National Corp	(608)	10,835	–	0.00 %
Skandinaviska Enskilda Banken	19,110	221,820	–	0.00 %
Societe Generale SA	8,972	254,911	–	0.00 %
South State Corp	(151)	10,917	–	0.00 %
Sparebank 1 Oestlandet	659	8,278	–	0.00 %
Sparebanken Vest	1,453	14,738	–	0.00 %
Sparekassen Sjaelland-Fyn A/S	162	4,382	–	0.00 %
Standard Bank Group Ltd	3,439	35,135	–	0.00 %
Sumitomo Mitsui Financial Group Inc	4,300	197,188	–	0.00 %
Suruga Bank Ltd	4,595	19,145	–	0.00 %
Swedbank AB	17,825	315,930	–	0.00 %
TBC Bank Group PLC	814	29,332	–	0.00 %
Thurgauer Kantonalbank	16	2,227	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Banks (continued)				
Tokyo Kiraboshi Financial Group Inc	400	10,570	–	0.00 %
TOMONY Holdings Inc	3,300	9,355	–	0.00 %
Triumph Bancorp Inc	(190)	12,204	–	0.00 %
Tsukuba Bank Ltd	3,500	5,814	–	0.00 %
United Bankshares Inc/WV	(309)	9,295	–	0.00 %
United Community Banks Inc/GA	(431)	11,637	–	0.00 %
US Bancorp	(261)	9,534	–	0.00 %
Valley National Bancorp	(1,239)	11,374	–	0.00 %
Van Lanschot Kempen NV	(775)	22,972	–	0.00 %
Veritex Holdings Inc	(533)	10,026	–	0.00 %
Webster Financial Corporation	(282)	11,960	–	0.00 %
Westpac Banking Corp	13,520	191,888	–	0.00 %
Yamaguchi Financial Group Inc	1,500	11,917	–	0.00 %
Yamanashi Chuo Bank Ltd	900	9,347	–	0.00 %
Total Banks			–	0.00 %
Beverages				
AG Barr PLC	106	655	–	0.00 %
Altia Oyj	(2,079)	10,568	–	0.00 %
Ambev SA	(3,800)	10,660	–	0.00 %
Anheuser-Busch InBev SA/NV	4,906	279,149	–	0.00 %
Arca Continental SAB de CV	4,400	43,255	–	0.00 %
Becle SAB de CV	(1,400)	3,817	–	0.00 %
Britvic PLC	289	3,218	–	0.00 %
CHINA RES BEER	(6,000)	35,269	–	0.00 %
Coca-Cola Bottlers Japan Holdings Inc	600	7,819	–	0.00 %
Coca-Cola Co	(447)	26,744	–	0.00 %
Coca-Cola Consolidated Inc	18	12,580	–	0.00 %
Coca-Cola Femsab SAB de CV	2,282	21,962	–	0.00 %
Davide Campari-Milano SpA	(11,528)	150,803	–	0.00 %
Diageo PLC	(8,264)	339,503	–	0.00 %
Fevertree Drinks PLC	(1,038)	17,262	–	0.00 %
Fomento Economico Mexicano SAB	4,300	48,593	–	0.00 %
Heineken Holding NV	(24)	1,922	–	0.00 %
Heineken NV	3,213	312,776	–	0.00 %
Italian Wine Brands SpA	(17)	356	–	0.00 %
Keurig Dr Pepper Inc	(693)	23,319	–	0.00 %
Lifedrink Co Inc	300	8,484	–	0.00 %
Pernod Ricard SA	(962)	188,922	–	0.00 %
Royal Unibrew A/S	(20)	1,754	–	0.00 %
Sapporo Holdings Ltd	200	6,128	–	0.00 %
Suntory Beverage & Food Ltd	100	3,236	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Beverages (continued)				
Tsingtao Brewery Co Ltd	(4,000)	33,331	–	0.00 %
Vita Coco Co Inc/The	78	2,207	–	0.00 %
Zevia PBC	(461)	1,185	–	0.00 %
Total Beverages			–	0.00 %
Biotechnology				
2seventy bio Inc	(1,235)	6,410	–	0.00 %
89bio Inc	77	1,320	–	0.00 %
AbbVie Inc	(38)	5,584	–	0.00 %
Adamas Pharmaceuticals Inc	(2,309)	–	–	0.00 %
Agenus Inc	(6,637)	9,159	–	0.00 %
Akebia Therapeutics Inc	(6,786)	9,433	–	0.00 %
Akeso Inc	(2,000)	8,785	–	0.00 %
Alector Inc	(1,305)	7,112	–	0.00 %
Alexion Pharmaceuticals Inc	(2,127)	–	–	0.00 %
Alkermes PLC	(713)	20,812	–	0.00 %
Allakos Inc	(2,336)	6,728	–	0.00 %
Allogene Therapeutics Inc	(2,380)	9,258	–	0.00 %
Allovir Inc	(2,364)	7,399	–	0.00 %
Alphamab Oncology	(7,000)	7,703	–	0.00 %
Altimmune Inc	(1,660)	4,200	–	0.00 %
ALX Oncology Holdings Inc	(1,254)	5,342	–	0.00 %
Amicus Therapeutics Inc	(453)	5,807	–	0.00 %
AnaptysBio Inc	(53)	1,043	–	0.00 %
Annexon Inc	(1,873)	5,151	–	0.00 %
Arcellx Inc	111	3,978	–	0.00 %
Arcus Biosciences Inc	186	3,813	–	0.00 %
Arcutis Biotherapeutics Inc	(1,290)	11,017	–	0.00 %
Atara Biotherapeutics Inc	(6,633)	9,684	–	0.00 %
Avidity Biosciences Inc	(217)	1,641	–	0.00 %
Beam Therapeutics Inc	(220)	5,100	–	0.00 %
BeiGene Ltd	(500)	8,110	–	0.00 %
BioAtla Inc	(2,823)	7,086	–	0.00 %
BioCryst Pharmaceuticals Inc	(416)	2,958	–	0.00 %
Biohaven Ltd	(483)	8,834	–	0.00 %
Bluebird Bio Inc	(1,796)	6,771	–	0.00 %
Blueprint Medicines Corp	(200)	9,972	–	0.00 %
BoneSupport Holding AB	(1,089)	12,337	–	0.00 %
Bridgebio Pharma Inc	(18)	538	–	0.00 %
C4 Therapeutics Inc	(2,485)	7,207	–	0.00 %
CareDx Inc	115	1,071	–	0.00 %
Caribou Biosciences Inc	(447)	2,633	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Biotechnology (continued)				
CARsgen Therapeutics Holdings	(6,500)	7,658	–	0.00 %
Catabasis Pharmaceuticals Inc	(419)	3,729	–	0.00 %
Catalyst Pharmaceuticals Inc	8	112	–	0.00 %
Clinuvel Pharmaceuticals Ltd	646	8,020	–	0.00 %
Crinetics Pharmaceuticals Inc	(390)	6,755	–	0.00 %
CSL Ltd	1,019	180,225	–	0.00 %
CStone Pharmaceuticals	(27,500)	7,819	–	0.00 %
Cytokinetics Inc	80	2,795	–	0.00 %
Dynavax Technologies Corp	880	12,637	–	0.00 %
Dyne Therapeutics Inc	(826)	9,416	–	0.00 %
Emergent BioSolutions Inc	(2,095)	9,826	–	0.00 %
Erasca Inc	(2,698)	6,988	–	0.00 %
Eurobio Scientific SA	164	2,791	–	0.00 %
Everest Medicines Ltd	(500)	1,154	–	0.00 %
Exelixis Inc	582	13,031	–	0.00 %
Fate Therapeutics Inc	(3,302)	8,288	–	0.00 %
FibroGen Inc	(2,871)	2,756	–	0.00 %
Foghorn Therapeutics Inc	(607)	4,595	–	0.00 %
Galapagos NV	(657)	24,922	–	0.00 %
Generation Bio Co	(747)	3,571	–	0.00 %
Genus PLC	(287)	8,463	–	0.00 %
Geron Corp	(626)	1,521	–	0.00 %
Gossamer Bio Inc	(9,295)	9,667	–	0.00 %
Gritstone Oncology Inc	(3,669)	6,678	–	0.00 %
Hansa Biopharma AB	(4,765)	18,505	–	0.00 %
Heron Therapeutics Inc	(7,281)	11,941	–	0.00 %
Humacyte Inc	(267)	1,023	–	0.00 %
IGM Biosciences Inc	(835)	5,970	–	0.00 %
Immutep Ltd	(9,987)	1,840	–	0.00 %
InnoCare Pharma Ltd	(8,000)	6,773	–	0.00 %
Inovio Pharmaceuticals Inc	(14,035)	6,314	–	0.00 %
Insmed Inc	(553)	12,105	–	0.00 %
Intellia Therapeutics Inc	(43)	1,612	–	0.00 %
iovance Biotherapeutics Inc	(1,152)	6,958	–	0.00 %
Ironwood Pharmaceuticals Inc	(1,027)	9,038	–	0.00 %
Jacobio Pharmaceuticals Group	(15,300)	7,433	–	0.00 %
Karyopharm Therapeutics Inc	(5,076)	6,497	–	0.00 %
Kezar Life Sciences Inc	(1,650)	2,459	–	0.00 %
Kinnate Biopharma Inc	(919)	2,049	–	0.00 %
Kodiak Sciences Inc	(1,000)	2,200	–	0.00 %
Kura Oncology Inc	(93)	923	–	0.00 %
Kymera Therapeutics Inc	(55)	1,049	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Biotechnology (continued)				
Lexicon Pharmaceuticals Inc	(2,935)	5,048	–	0.00 %
Madrigal Pharmaceuticals Inc	(13)	2,340	–	0.00 %
Mersana Therapeutics Inc	(5,098)	5,659	–	0.00 %
Merus NV	(140)	3,132	–	0.00 %
Miragen Therapeutics Inc	(316)	5,742	–	0.00 %
Monte Rosa Therapeutics	(183)	1,074	–	0.00 %
MoonLake Immunotherapeutics	21	1,209	–	0.00 %
Morphic Holding Inc	22	1,212	–	0.00 %
Myriad Genetics Inc	(159)	2,838	–	0.00 %
Nurix Therapeutics Inc	(1,068)	9,078	–	0.00 %
Opthea Ltd	(6,649)	1,849	–	0.00 %
Organogenesis Holdings Inc	381	1,067	–	0.00 %
Outlook Therapeutics Inc	(2,903)	662	–	0.00 %
Oxford Biomedica PLC	(2,985)	12,193	–	0.00 %
PDS Biotechnology Corp	589	3,457	–	0.00 %
Pharma Foods International Co	(700)	7,904	–	0.00 %
RAPT Therapeutics Inc	(48)	917	–	0.00 %
Recursion Pharmaceuticals Inc	(110)	957	–	0.00 %
Relay Therapeutics Inc	(439)	4,487	–	0.00 %
Remegen Co Ltd	(1,500)	7,000	–	0.00 %
Repligen Corp	8	1,391	–	0.00 %
Retrophin Inc	(692)	9,882	–	0.00 %
Rigel Pharmaceuticals Inc	(2,139)	2,438	–	0.00 %
Rocket Pharmaceuticals Inc	(408)	6,385	–	0.00 %
Sage Therapeutics Inc	(349)	6,980	–	0.00 %
Sana Biotechnology Inc	(740)	3,959	–	0.00 %
SanBio Co Ltd	(2,000)	7,742	–	0.00 %
Sangamo Therapeutics Inc	(10,677)	10,349	–	0.00 %
Scholar Rock Holding Corp	(934)	5,838	–	0.00 %
Seres Therapeutics Inc	(2,133)	7,359	–	0.00 %
SpringWorks Therapeutics Inc	(118)	3,325	–	0.00 %
StemRIM Inc	(1,300)	7,495	–	0.00 %
Stoke Therapeutics Inc	(616)	3,462	–	0.00 %
Swedish Orphan Biovitrum AB	577	4,130	–	0.00 %
Tango Therapeutics Inc	407	2,641	–	0.00 %
Telix Pharmaceuticals Ltd	(1,224)	8,753	–	0.00 %
Tenaya Therapeutics Inc	(828)	3,204	–	0.00 %
TG Therapeutics Inc	(381)	3,989	–	0.00 %
Twist Bioscience Corp	(74)	1,627	–	0.00 %
Ultragenyx Pharmaceutical Inc	(249)	9,161	–	0.00 %
uniQure NV	(1,012)	8,815	–	0.00 %
Valneva SE	(3,764)	25,978	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Biotechnology (continued)				
Vera Therapeutics Inc	(28)	495	–	0.00 %
Verve Therapeutics	(96)	1,236	–	0.00 %
Voyager Therapeutics Inc	1,011	10,130	–	0.00 %
X4 Pharmaceuticals Inc	(8,311)	10,638	–	0.00 %
Xbrane Biopharma AB	(755)	2,295	–	0.00 %
Y-mAbs Therapeutics Inc	(268)	1,359	–	0.00 %
Zealand Pharma A/S	(812)	30,325	–	0.00 %
Zentalis Pharmaceuticals Inc	(85)	2,258	–	0.00 %
Total Biotechnology			–	0.00 %
Building Products				
American Woodmark Corp	357	27,728	–	0.00 %
AO Smith Corp	(578)	41,905	–	0.00 %
Apogee Enterprises Inc	536	27,047	–	0.00 %
Arbonia AG	(2,139)	22,629	–	0.00 %
Builders FirstSource Inc	231	33,504	–	0.00 %
dormakaba Holding AG	3	1,573	–	0.00 %
Gibraltar Industries Inc	217	16,282	–	0.00 %
Insteel Industries Inc	48	1,668	–	0.00 %
Johnson Controls International	(16)	945	–	0.00 %
Lennox International Inc	7	2,638	–	0.00 %
Maeda Kosen Co Ltd	(363)	7,799	–	0.00 %
Masterbrand Inc	1,013	12,977	–	0.00 %
Nibe Industrier AB	(18,783)	140,914	–	0.00 %
Owens Corning	66	9,498	–	0.00 %
Resideo Technologies Inc	(374)	6,306	–	0.00 %
Simpson Manufacturing Co Inc	51	8,148	–	0.00 %
Systemair AB	(266)	1,627	–	0.00 %
Takasago Thermal	400	8,047	–	0.00 %
Trex Co Inc	100	7,137	–	0.00 %
Universal Forest Products Inc	182	18,992	–	0.00 %
Uponor Oyj	100	3,160	–	0.00 %
Volusion Group PLC	125	604	–	0.00 %
Total Building Products			–	0.00 %
Capital Markets				
3i Group PLC	10,372	261,890	–	0.00 %
AGF Management Ltd	1,013	5,948	–	0.00 %
AJ Bell PLC	(730)	2,683	–	0.00 %
Allfunds Group Plc	(4,299)	25,486	–	0.00 %
Ameriprise Financial Inc	(2)	675	–	0.00 %
Anima Holding SpA	174	717	–	0.00 %
Antin Infrastructure Partners	(1,225)	18,202	–	0.00 %
Ares Capital Corporation	51	994	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Capital Markets (continued)				
Arix Bioscience Plc	684	996	–	0.00 %
Ashmore Group PLC	(8,119)	19,950	–	0.00 %
ASX Ltd	(1,844)	68,666	–	0.00 %
Banca Generali SpA	(704)	25,721	–	0.00 %
Barings BDC Inc	135	1,253	–	0.00 %
BlackRock Inc	(8)	5,604	–	0.00 %
BlackRock TCP Capital Corp	97	1,197	–	0.00 %
Blucora Inc	(437)	9,142	–	0.00 %
Blue Owl Capital Inc	(754)	9,010	–	0.00 %
Bridgepoint Group PLC	(7,127)	15,770	–	0.00 %
Bure Equity AB	(516)	10,363	–	0.00 %
Charles Schwab Corp	(245)	14,492	–	0.00 %
China Everbright Ltd	(10,000)	5,840	–	0.00 %
Close Brothers Group PLC	(188)	1,955	–	0.00 %
Coinbase Global Inc	(17)	1,353	–	0.00 %
Daiwa Securities Group Inc	2,100	11,949	–	0.00 %
Denmark OMXC 20	153	47,546	–	0.00 %
Donnelley Financial Solutions	155	7,637	–	0.00 %
Draper Esprit PLC	(9,427)	29,063	–	0.00 %
Ernst Russ AG	387	2,181	–	0.00 %
Euro stoxx 50	(7)	32,600	–	0.00 %
Euronext NV	(336)	24,271	–	0.00 %
Evercore Inc	92	12,885	–	0.00 %
Flow Traders Ltd	(192)	3,887	–	0.00 %
Franklin Resources Inc	(494)	13,210	–	0.00 %
FS KKR Capital Corp	50	1,023	–	0.00 %
FTSE 100	(3)	28,267	–	0.00 %
Georgia Capital PLC	508	6,254	–	0.00 %
Gladstone Investment Corp	89	1,145	–	0.00 %
Hargreaves Lansdown PLC	(9,658)	93,116	–	0.00 %
HKEX	(200)	7,753	–	0.00 %
Impax Asset Management Group PLC	(236)	1,599	–	0.00 %
Interactive Brokers Group Inc	93	8,470	–	0.00 %
Invesco Ltd	(564)	8,979	–	0.00 %
Investec PLC	(4,744)	28,079	–	0.00 %
IOOF Holdings Ltd	(24,226)	40,728	–	0.00 %
IP Group PLC	(33,328)	24,779	–	0.00 %
JTC PLC	(1,978)	17,462	–	0.00 %
Julius Baer Group Ltd	3,141	218,427	–	0.00 %
Jupiter Fund Management PLC	(21,685)	27,329	–	0.00 %
M&A Capital Partners Co Ltd	(400)	7,740	–	0.00 %
Magellan Financial Group Ltd	(142)	822	–	0.00 %
Main Street Capital Corporation	20	807	–	0.00 %
MarketAxess Holdings Inc	(485)	116,851	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Capital Markets (continued)				
Monex Group Inc	(2,200)	7,898	–	0.00 %
Moody's Corp	(176)	59,277	–	0.00 %
MSCI Inc	(118)	64,147	–	0.00 %
Nomura Holdings Inc	2,200	8,520	–	0.00 %
Nordnet AB	(1,695)	21,988	–	0.00 %
Oaktree Specialty Lending Corp	50	1,003	–	0.00 %
OBX Oslo Stock Exchange	292	31,814	–	0.00 %
PennantPark Floating Rate Capi	92	992	–	0.00 %
PennantPark Investment Corp	181	1,198	–	0.00 %
Perpetual Ltd	(2,740)	37,329	–	0.00 %
Prospect Capital Corp	130	793	–	0.00 %
Ratos AB	(1,904)	5,892	–	0.00 %
Raymond James Financial Inc	(140)	14,643	–	0.00 %
Robinhood Markets Inc	(44)	479	–	0.00 %
Rothschild & Co	257	10,765	–	0.00 %
S&P Global Inc	(184)	71,918	–	0.00 %
Schroders PLC	(8,999)	46,938	–	0.00 %
SEI Investments Co	(25)	1,552	–	0.00 %
St James's Place PLC	(1,459)	16,351	–	0.00 %
Standard Life Aberdeen PLC	(18,502)	38,691	–	0.00 %
Swiss Market Index	(11)	138,476	–	0.00 %
T Rowe Price Group Inc	(97)	10,886	–	0.00 %
TCG BDC Inc	66	984	–	0.00 %
Tokai Tokyo Financial Holdings	3,283	10,118	–	0.00 %
Toyo Securities Co Ltd	(3,000)	6,692	–	0.00 %
TPG Specialty Lending Inc	50	1,009	–	0.00 %
Value Partners Group Limited	(23,000)	7,830	–	0.00 %
VNV Global AB	(3,668)	6,104	–	0.00 %
Vontobel Holding AG	(8)	496	–	0.00 %
VP Bank AG	3	305	–	0.00 %
Yangzijiang Financial Holding	5,900	1,593	–	0.00 %
Total Capital Markets			–	0.00 %
Chemicals				
ADEKA Corp	(800)	15,389	–	0.00 %
Agilyx AS	(831)	2,181	–	0.00 %
Air Liquide SA	1,867	337,634	–	0.00 %
Air Products & Chemicals Inc	(117)	34,572	–	0.00 %
Air Water Inc	(1,200)	15,098	–	0.00 %
Akzo Nobel NV	(393)	31,962	–	0.00 %
Arkema SA	(333)	34,878	–	0.00 %
BASF SE	(5,136)	260,452	–	0.00 %
BEWi ASA	(439)	1,313	–	0.00 %
Calix Ltd	(2,886)	7,166	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Chemicals (continued)				
Chase Corp	9	1,139	–	0.00 %
China BlueChemical Ltd	34,000	8,454	–	0.00 %
Chr Hansen Holding A/S	(16)	1,046	–	0.00 %
Core Molding Technologies Inc	124	3,362	–	0.00 %
Covestro AG	2,130	113,278	–	0.00 %
Croda International PLC	(385)	26,928	–	0.00 %
Daicel Corp	(1,799)	15,028	–	0.00 %
Denka Co Ltd	(800)	15,087	–	0.00 %
DIC Corp	(900)	15,515	–	0.00 %
DKS Co Ltd	(400)	4,615	–	0.00 %
Dottikon Es Holding AG	(27)	6,752	–	0.00 %
Element Solutions Inc	(58)	1,196	–	0.00 %
Essentra PLC	(9,455)	17,676	–	0.00 %
Evonik Industries AG	(1,759)	33,753	–	0.00 %
FMC Corp	(11)	949	–	0.00 %
Formosa Chemicals & Fibre Corp	(45,000)	87,516	–	0.00 %
Formosa Plastics Corp	(34,000)	84,787	–	0.00 %
Gurit Holding AG	(113)	10,983	–	0.00 %
Huntsman Corp	(31)	864	–	0.00 %
IFF	(157)	11,061	–	0.00 %
Ingevity Corp	(177)	9,539	–	0.00 %
Ise Chemicals Corp	100	5,697	–	0.00 %
Johnson Matthey PLC	(2,686)	55,454	–	0.00 %
K+S AG	5,389	101,334	–	0.00 %
Kaneka Corp	(500)	14,047	–	0.00 %
Kansai Paint Co Ltd	3,700	60,672	–	0.00 %
KeePer Technical Laboratory Co Ltd	200	9,321	–	0.00 %
KEIWA Inc	500	4,132	–	0.00 %
Kemira Oyj	1,628	25,796	–	0.00 %
KH Neochem Co Ltd	(500)	7,794	–	0.00 %
Koninklijke DSM NV	163	20,148	–	0.00 %
Kuraray Co Ltd	3,890	44,203	–	0.00 %
LANXESS AG	44	1,392	–	0.00 %
Mitsubishi Gas Chemical Co Inc	(1,075)	14,654	–	0.00 %
Nan Ya Plastics Corp	(41,000)	85,009	–	0.00 %
NewMarket Corp	18	8,454	–	0.00 %
Nihon Nohyaku Co Ltd	(1,600)	7,567	–	0.00 %
Nippon Paint Holdings Co Ltd	(400)	3,091	–	0.00 %
Nippon Soda Co Ltd	200	7,399	–	0.00 %
Novozymes A/S	(184)	7,988	–	0.00 %
Olin Corp	114	6,614	–	0.00 %
Orbia Advance Corp SAB de CV	7,600	17,081	–	0.00 %
Orion Engineered Carbons SA	106	2,398	–	0.00 %
PolyOne Corp	(282)	11,311	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Chemicals (continued)				
PPG Industries Inc	(15)	2,126	–	0.00 %
PQ Group Holdings Inc	109	1,116	–	0.00 %
PureCycle Technologies Inc	(259)	2,313	–	0.00 %
Quaker Chemical Corp	(29)	5,147	–	0.00 %
Riken Technos Corp	200	987	–	0.00 %
Scotts Miracle-Gro Co	(128)	7,252	–	0.00 %
SHANGHAI PECHEM	(48,000)	6,732	–	0.00 %
Showa Denko KK	3,700	60,215	–	0.00 %
Sika AG	(38)	10,766	–	0.00 %
SOL SpA	(16)	440	–	0.00 %
Sumitomo Chemical Co Ltd	(5,400)	14,952	–	0.00 %
Synthomer PLC	(7,779)	6,306	–	0.00 %
Teijin Ltd	(1,550)	15,746	–	0.00 %
Tokai Carbon Co Ltd	(2,100)	16,605	–	0.00 %
Tokuyama Corp	(900)	14,369	–	0.00 %
Toray Industries Inc	(2,906)	15,680	–	0.00 %
Toyo Gosei Co Ltd	(200)	10,200	–	0.00 %
Treatt PLC	(566)	3,943	–	0.00 %
Ube Industries Ltd	(900)	15,181	–	0.00 %
Umicore SA	(2,197)	58,266	–	0.00 %
Valqua Ltd	100	2,979	–	0.00 %
Valvoline Inc	32	1,102	–	0.00 %
Victrex PLC	(644)	12,252	–	0.00 %
Westlake Chemical Corp	(69)	9,038	–	0.00 %
W-Scope Corporation	(1,100)	9,007	–	0.00 %
Total Chemicals			–	0.00 %
Commercial Services & Supplies				
ABM Industries Inc	(228)	10,356	–	0.00 %
Aker Carbon Capture AS	(20,663)	23,865	–	0.00 %
Bilfinger SE	35	1,214	–	0.00 %
Brambles Ltd	6,272	60,710	–	0.00 %
CECO Environmental Corp	72	992	–	0.00 %
China Conch Environment Protec	(22,000)	5,554	–	0.00 %
Copart Inc	280	12,552	–	0.00 %
Downer EDI Ltd	(2,810)	7,777	–	0.00 %
Edenred	12	765	–	0.00 %
Elanders AB	291	2,789	–	0.00 %
Fila SpA	590	5,403	–	0.00 %
GL Events	245	4,992	–	0.00 %
GPS Participacoes e Empreendim	400	1,497	–	0.00 %
Herman Miller Inc	(772)	14,745	–	0.00 %
Hudson Technologies Inc	513	6,187	–	0.00 %
Itoki Corp	900	8,568	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Commercial Services & Supplies				
(continued)				
Johnson Service Group PLC	2,110	3,175	–	0.00 %
KAR Auction Services Inc	(725)	11,317	–	0.00 %
Kosaido Co Ltd	600	11,564	–	0.00 %
Kyodo Printing Co Ltd	200	4,462	–	0.00 %
Lassila & Tikanoja Oyj	324	3,473	–	0.00 %
Matthews International Corp	(150)	6,327	–	0.00 %
Mears Group PLC	6,563	23,234	–	0.00 %
Park24 Co Ltd	2,500	35,280	–	0.00 %
Prosegur Cash SA	(12,632)	8,160	–	0.00 %
Republic Services Inc	(72)	10,377	–	0.00 %
Sdiptech AB	(609)	13,899	–	0.00 %
Seche Environnement SA	51	6,666	–	0.00 %
S-Enjoy Service Group Co Ltd	(5,000)	2,792	–	0.00 %
Societe BIC SA	89	5,691	–	0.00 %
SPIE SA	2,499	74,915	–	0.00 %
Stericycle Inc	73	3,227	–	0.00 %
Tetra Tech Inc	(68)	10,700	–	0.00 %
Tomra Systems ASA	(1,634)	22,388	–	0.00 %
Toppan Printing Co Ltd	4,800	116,005	–	0.00 %
TRE Holdings Corp	(1,000)	8,072	–	0.00 %
Waste Connections Inc	(9)	1,231	–	0.00 %
Waste Management Inc	(71)	11,131	–	0.00 %
Total Commercial Services & Supplies			–	0.00 %
Communication Services				
APG SGA SA	11	2,265	–	0.00 %
Arnoldo Mondadori Editore SpA	1,128	2,628	–	0.00 %
Digital Bros SpA	619	11,163	–	0.00 %
Gumi Inc	(1,700)	6,733	–	0.00 %
i-mobile Co Ltd	900	7,703	–	0.00 %
Southern Cross Media Group Ltd	(4,502)	2,256	–	0.00 %
Xilam Animation SA	19	470	–	0.00 %
Total Communication Services			–	0.00 %
Communications Equipment				
Arista Networks Inc	51	9,957	–	0.00 %
Aviat Networks Inc	128	4,511	–	0.00 %
Calix Inc	156	7,256	–	0.00 %
Cisco Systems Inc	2,116	121,353	–	0.00 %
CommScope Holding Co Inc	(2,357)	7,872	–	0.00 %
Digi International Inc	(291)	9,714	–	0.00 %
Ericsson	44,711	229,920	–	0.00 %
HMS Networks AB	291	11,673	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Communications Equipment				
(continued)				
Intelbras SA Industria de Tele	(800)	3,550	–	0.00 %
NetScout Systems Inc	175	5,010	–	0.00 %
Nokia Oyj	1,025	4,096	–	0.00 %
Ubiquiti Inc	(8)	1,400	–	0.00 %
ViaSat Inc	(234)	6,491	–	0.00 %
Viavi Solutions Inc	(3,616)	37,787	–	0.00 %
Total Communications Equipment			–	0.00 %
Construction & Engineering				
ACS Actividades de Construccion y				
Servicios	2,263	79,441	–	0.00 %
AECOM	15	1,316	–	0.00 %
Aecon Group Inc	3,438	29,048	–	0.00 %
Ameresco Inc	(74)	3,218	–	0.00 %
Argan Inc	59	2,506	–	0.00 %
Bird Construction Inc	131	1,057	–	0.00 %
Bouygues SA	5,350	184,967	–	0.00 %
Dredging Environmental & Marin	(153)	17,909	–	0.00 %
Dycom Industries Inc	43	4,297	–	0.00 %
EMCOR Group Inc	28	6,279	–	0.00 %
Fluor Corp	34	1,190	–	0.00 %
Granite Construction Inc	32	1,321	–	0.00 %
Hazama Ando Corp	4,600	37,478	–	0.00 %
HOCHTIEF AG	698	74,628	–	0.00 %
Ichiken Co Ltd	457	6,446	–	0.00 %
Jacobs Engineering Group Inc	16	2,157	–	0.00 %
JGC Corp	600	8,018	–	0.00 %
JTower Inc	(200)	9,390	–	0.00 %
Kajima Corp	1,990	33,240	–	0.00 %
Kitano Construction Corp	200	4,214	–	0.00 %
Koninklijke BAM Groep NV	(9,422)	20,096	–	0.00 %
Kumagai Gumi Co Ltd	1,300	29,045	–	0.00 %
Limbach Holdings Inc	379	13,693	–	0.00 %
MasTec Inc	(95)	9,452	–	0.00 %
MECOM Power and Construction L	(16,000)	1,734	–	0.00 %
Mitsubishi Kakoki Kaisha Ltd	(157)	2,942	–	0.00 %
Mota-Engil SGPS SA	11,365	35,351	–	0.00 %
Northwest Pipe Co	54	1,787	–	0.00 %
NV5 Global Inc	(56)	5,700	–	0.00 %
Obayashi Corp	3,800	34,403	–	0.00 %
Okumura Corp	200	6,253	–	0.00 %
Peab AB	(1,689)	6,868	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Construction & Engineering (continued)				
Penta-Ocean Construction Co Ltd	5,100	30,319	–	0.00 %
Per Aarsleff Holding A/S	35	1,692	–	0.00 %
Primoris Services Corp	50	1,769	–	0.00 %
Shimizu Corp	4,300	28,916	–	0.00 %
SINOPEC SEG	17,500	8,100	–	0.00 %
Skanska AB	(967)	14,177	–	0.00 %
SNC-Lavalin Group Inc	2,354	76,548	–	0.00 %
SRG Global Ltd	614	282	–	0.00 %
Sterling Construction Co Inc	86	7,117	–	0.00 %
TOA ROAD CORP	200	6,857	–	0.00 %
Tokyo Ene Sys Inc	200	1,381	–	0.00 %
Tutor Perini Corp	70	622	–	0.00 %
Waga Energy SA	(77)	2,341	–	0.00 %
WEBUILD SPA	172	–	–	0.00 %
WSP Global Inc	671	93,791	–	0.00 %
Total Construction & Engineering			–	0.00 %
Construction Materials				
Anhui Conch Cement Co Ltd	(20,500)	56,984	–	0.00 %
Asia Pile Holdings Corp	1,600	7,281	–	0.00 %
Boral Ltd	4,746	14,485	–	0.00 %
Breedon Group PLC	(4,359)	19,296	–	0.00 %
Brickworks Ltd	1,334	23,591	–	0.00 %
Buzzi Unicem SpA	2,510	75,136	–	0.00 %
Cemex SAB de CV	39,200	31,224	–	0.00 %
China Resources Cement Holdings Ltd	(140,000)	46,413	–	0.00 %
CNBM	(80,000)	40,701	–	0.00 %
CRH PLC	5,841	336,275	–	0.00 %
CSR Ltd	3,995	15,241	–	0.00 %
Eagle Materials Inc	98	18,553	–	0.00 %
Grupo Cementos de Chihuahua SA	100	970	–	0.00 %
HeidelbergCement AG	962	77,445	–	0.00 %
James Hardie Industries PLC	5,383	161,955	–	0.00 %
Knife River Corp	194	9,983	–	0.00 %
Loma Negra Compania Indstrial Argentina SA	363	2,421	–	0.00 %
Rhi Magnesita NV	111	3,982	–	0.00 %
Summit Materials Inc	481	17,994	–	0.00 %
United States Lime & Minerals	32	6,931	–	0.00 %
Total Construction Materials			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Consumer Discretionary				
Accent Group Ltd	5,404	7,163	–	0.00 %
Ardent Leisure Group Ltd	2,584	902	–	0.00 %
Boozt AB	(143)	1,321	–	0.00 %
Byggmax Group AB	1,343	3,945	–	0.00 %
Clas Ohlson AB	916	8,412	–	0.00 %
Corporate Travel Management Ltd	(1,294)	15,604	–	0.00 %
Fast Retailing Co Ltd	(700)	160,862	–	0.00 %
Furukawa Battery Co Ltd	(1,200)	7,998	–	0.00 %
Futaba Industrial Co Ltd	1,800	8,500	–	0.00 %
Hornbach Holding AG & Co KGaA	116	9,127	–	0.00 %
JVCKenwood Corp	2,200	9,604	–	0.00 %
Kendrion NV	(222)	3,470	–	0.00 %
Kogan.com Ltd	(694)	2,432	–	0.00 %
Kontoor Brands Inc	236	10,806	–	0.00 %
New Wave Group AB	(1,118)	7,973	–	0.00 %
Nick Scali Ltd	1,264	10,224	–	0.00 %
Puulo Oyj	2,561	20,651	–	0.00 %
Ryohin Keikaku Co Ltd	5,700	73,495	–	0.00 %
Scroll Corp	1,200	8,286	–	0.00 %
SFP Holdings Co Ltd	500	8,302	–	0.00 %
Shop Apotheke Europe NV	199	23,724	–	0.00 %
TI Fluid Systems PLC	(12,612)	20,224	–	0.00 %
Treasure Factory Co Ltd	800	8,017	–	0.00 %
Total Consumer Discretionary			–	0.00 %
Consumer Finance				
Acom Co Ltd	(14,800)	35,118	–	0.00 %
Aiful Corp	(15,200)	36,099	–	0.00 %
Credit Corp Group Ltd	(528)	7,309	–	0.00 %
Eclix Group Ltd	188	357	–	0.00 %
Encore Capital Group Inc	(579)	27,132	–	0.00 %
FirstCash Inc	(115)	10,272	–	0.00 %
Hoist Finance AB	(2,280)	6,161	–	0.00 %
Lendingtree Inc	(465)	8,793	–	0.00 %
Medallion Financial Corp	125	1,050	–	0.00 %
Orient Corp	(4,590)	34,813	–	0.00 %
PRA Group Inc	(1,360)	26,493	–	0.00 %
Premium Group Co Ltd	(200)	2,243	–	0.00 %
Upstart Holdings Inc	(65)	2,091	–	0.00 %
World Acceptance Corp	(124)	16,716	–	0.00 %
Total Consumer Finance			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Consumer Staples				
Bell Food Group AG	3	906	–	0.00 %
BWX Ltd	(1,546)	200	–	0.00 %
First Resources Ltd	7,200	8,256	–	0.00 %
Japfa Ltd	1,500	261	–	0.00 %
Kewpie Corp	300	4,997	–	0.00 %
Megmilk Snow Brand Co Ltd	900	14,727	–	0.00 %
METRO AG	(178)	1,418	–	0.00 %
Riken Vitamin Co Ltd	600	9,517	–	0.00 %
Scandi Standard AB	830	3,940	–	0.00 %
Select Harvests Ltd	(2,728)	7,391	–	0.00 %
Starzen Co Ltd	300	5,296	–	0.00 %
Total Consumer Staples			–	0.00 %
Containers & Packaging				
Aluflexpack AG	(74)	1,174	–	0.00 %
Arcor PLC	6,708	65,495	–	0.00 %
Berry Global Group Inc	(535)	34,957	–	0.00 %
BillerudKorsnas AB	(4,450)	36,399	–	0.00 %
CCL Industries Inc	(1,205)	53,744	–	0.00 %
Crown Holdings Inc	(381)	35,303	–	0.00 %
Graphic Packaging Holding Co	(1,629)	36,229	–	0.00 %
Greif Inc	(87)	6,315	–	0.00 %
Huhtamaki Oyj	67	2,303	–	0.00 %
Packaging Corp of America	(147)	21,918	–	0.00 %
Sealed Air Corp	(1,147)	42,508	–	0.00 %
SIG Combibloc Group AG	4,692	123,591	–	0.00 %
Sonoco Products Co	(753)	43,260	–	0.00 %
Tomoku Co Ltd	500	7,897	–	0.00 %
Verallia SA	572	27,351	–	0.00 %
Vetropack Holding AG	31	1,636	–	0.00 %
Westrock Co	(338)	11,056	–	0.00 %
Total Containers & Packaging			–	0.00 %
Distributors				
B&S Group Sarl	(16)	64	–	0.00 %
D'ieteren SA	(112)	18,305	–	0.00 %
Doshisha Co Ltd	500	8,134	–	0.00 %
Genuine Parts Co	(60)	9,224	–	0.00 %
GigaCloud Technology Inc	503	6,293	–	0.00 %
Happinet Corp	500	8,957	–	0.00 %
Total Distributors			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Diversified Consumer Services				
Adtalem Global Education Inc	113	4,955	–	0.00 %
Bright Horizons Family Solution	(114)	10,764	–	0.00 %
Career Education Corp	950	15,742	–	0.00 %
China Chunlai Education Group	13,000	10,692	–	0.00 %
Flutter Entertainment plc	(52)	9,462	–	0.00 %
G8 Education Ltd	1,073	784	–	0.00 %
Grand Canyon Education Inc	138	16,181	–	0.00 %
H&R Block Inc	57	2,279	–	0.00 %
I K Inc	500	2,310	–	0.00 %
K12 Inc	385	16,359	–	0.00 %
Lincoln Educational Services C	158	1,348	–	0.00 %
LITALICO Inc	(500)	7,523	–	0.00 %
Mister Car Wash Inc	(783)	5,669	–	0.00 %
New Oriental Education & Techn	(300)	1,620	–	0.00 %
Service Corp International/US	(162)	10,224	–	0.00 %
Udemy Inc	(844)	8,744	–	0.00 %
Union Medical Healthcare Ltd	(16,000)	7,834	–	0.00 %
Waseda Academy Co Ltd	300	2,897	–	0.00 %
Weight Watchers International	(279)	2,709	–	0.00 %
Total Diversified Consumer Services			–	0.00 %
Diversified Financial Services				
Banca IFIS SpA	1,529	26,879	–	0.00 %
Bladex	283	6,679	–	0.00 %
Cannae Holdings Inc	(307)	6,026	–	0.00 %
Challenger Ltd	(2,280)	10,040	–	0.00 %
eGuarantee Inc	(600)	8,006	–	0.00 %
EXOR NV	23	2,038	–	0.00 %
FirstRand Ltd	9,307	36,123	–	0.00 %
Hypoport AG	(84)	15,659	–	0.00 %
International Alliance Financi	3,000	497	–	0.00 %
Jackson Financial Inc	274	10,302	–	0.00 %
Kinnevik AB	(2,187)	25,745	–	0.00 %
Kyushu Leasing Service Co Ltd	800	4,645	–	0.00 %
Mitsubishi UFJ Lease & Finance Co Ltd	200	1,300	–	0.00 %
NEC Capital Solutions Ltd	100	2,183	–	0.00 %
ORIX Corp	1,700	31,739	–	0.00 %
SoFi Technologies Inc	(265)	2,295	–	0.00 %
Sofina SA	(120)	27,000	–	0.00 %
Voya Financial Inc	(142)	9,895	–	0.00 %
Total Diversified Financial Services			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Diversified Telecommunication				
BCE Inc	(503)	30,695	–	0.00 %
CenturyLink Inc	(20,444)	32,506	–	0.00 %
Cogent Communications Holdings	173	12,210	–	0.00 %
Deutsche Telekom AG	15,732	336,608	–	0.00 %
Elisa Oyj	(762)	37,386	–	0.00 %
Fibergate Inc	800	8,456	–	0.00 %
Freebit Co Ltd	1,000	8,278	–	0.00 %
Infrastrutture Wireless Italiane SpA	7,371	91,191	–	0.00 %
NTT	122,050	140,991	–	0.00 %
Telecom Italia SpA/Milano	431,542	133,998	–	0.00 %
Telefonica Deutschland Holding	(11,391)	21,654	–	0.00 %
Telefonica SA	49,334	204,462	–	0.00 %
Telekom Austria AG	2,928	21,960	–	0.00 %
Telenor ASA	1,602	17,106	–	0.00 %
Telia Co AB	(31,632)	63,847	–	0.00 %
TPG Telecom Ltd	2,574	9,370	–	0.00 %
United Internet AG	2,069	39,802	–	0.00 %
Usen-Next Holdings Co Ltd	100	2,402	–	0.00 %
Total Diversified Telecommunication			–	0.00 %
Electric Utilities				
Acciona SA	864	123,465	–	0.00 %
ALLETE Inc	(44)	2,416	–	0.00 %
Avangrid Inc	(20)	690	–	0.00 %
Chubu Electric Power Co Inc	2,600	34,711	–	0.00 %
CK Infrastructure Holdings Ltd	(3,000)	15,186	–	0.00 %
Emera Inc	(1,203)	45,001	–	0.00 %
Evergy Inc	(14)	770	–	0.00 %
Eversource Energy	(119)	7,595	–	0.00 %
Exelon Corp	8	321	–	0.00 %
Fortis Inc	(3)	117	–	0.00 %
Fortum Oyj	10,273	138,060	–	0.00 %
Genie Energy Ltd	688	10,533	–	0.00 %
Hawaiian Electric Industries Inc	285	3,996	–	0.00 %
Hokkaido Electric Power Co Inc	6,333	29,168	–	0.00 %
Hokuriku Electric Power Co	(1,400)	8,150	–	0.00 %
Hydro One Ltd	(1,520)	39,426	–	0.00 %
Iberdrola SA	28,759	341,612	–	0.00 %
Kansai Electric Power Co Inc	2,200	31,319	–	0.00 %
MGE Energy Inc	(20)	1,449	–	0.00 %
OGE Energy Corp	(22)	749	–	0.00 %
Okinawa Electric Power Co Inc	(1,000)	7,859	–	0.00 %
Otter Tail Corp	76	6,260	–	0.00 %
Pampa Energia SA	164	7,472	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Electric Utilities (continued)				
PNM Resources Inc	(34)	1,507	–	0.00 %
Power Assets Holdings Ltd	(3,000)	14,785	–	0.00 %
PPL Corp	(392)	9,769	–	0.00 %
Shikoku Electric Power Co Inc	4,318	31,120	–	0.00 %
TEPCO	34,300	150,676	–	0.00 %
Terna Rete Elettrica Nazionale	5,804	47,933	–	0.00 %
Tohoku Electric Power Co Inc	2,815	19,670	–	0.00 %
Verbund AG	284	23,270	–	0.00 %
Xcel Energy Inc	(11)	628	–	0.00 %
Total Electric Utilities			–	0.00 %
Electrical Equipment				
ABB Ltd	586	22,338	–	0.00 %
Accelleron Industries AG	2,405	65,037	–	0.00 %
American Superconductor Corp	(355)	3,284	–	0.00 %
AQ Group AB	82	3,144	–	0.00 %
Ballard Power Systems Inc	(979)	4,114	–	0.00 %
Bloom Energy Corp	(589)	8,829	–	0.00 %
C TRANSMISSION	(20,000)	6,503	–	0.00 %
Cembre SpA	2	72	–	0.00 %
Ceres Power Holdings PLC	(6,191)	26,755	–	0.00 %
CRRC Times Electric	(1,100)	3,836	–	0.00 %
Energiekontor AG	1	95	–	0.00 %
EnerSys	29	3,044	–	0.00 %
Fagerhult AB	1,081	5,191	–	0.00 %
FTC Solar Inc	(3,515)	6,608	–	0.00 %
Fuelcell Energy Inc	(1,861)	2,605	–	0.00 %
Fuji Electric Co Ltd	2,500	117,973	–	0.00 %
Fujikura Ltd	600	4,971	–	0.00 %
Generac Holdings Inc	(13)	1,545	–	0.00 %
GOLDWIND	(75,200)	39,505	–	0.00 %
Hubbell Inc	3	978	–	0.00 %
Legrand SA	(16)	1,580	–	0.00 %
LSI Industries Inc	252	3,969	–	0.00 %
Mabuchi Motor Co Ltd	400	12,242	–	0.00 %
Melrose Industries PLC	26,411	171,476	–	0.00 %
Mirai Industry Co Ltd	400	8,594	–	0.00 %
NEL ASA	(27,655)	30,307	–	0.00 %
Nordex SE	(2,571)	30,776	–	0.00 %
Plug Power Inc	(1,176)	9,949	–	0.00 %
Powell Industries Inc	140	11,756	–	0.00 %
PowerCell Sweden AB	(3,366)	21,934	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Electrical Equipment (continued)				
Prysmian SpA	5,002	204,866	–	0.00 %
SEC Carbon Ltd	100	7,928	–	0.00 %
Sensata Technologies Holding PLC	(24)	903	–	0.00 %
Shanghai Electric Group Co Ltd	(26,000)	5,835	–	0.00 %
Signify NV	(45)	1,275	–	0.00 %
Soltec Power Holdings SA	(5,279)	22,554	–	0.00 %
SUN.KING ELEC	(12,000)	2,433	–	0.00 %
Sunrun Inc	(597)	9,331	–	0.00 %
TKH GROUP ORD (AEX) CFD	(229)	10,558	–	0.00 %
TPI Composites Inc	(2,145)	10,832	–	0.00 %
Total Electrical Equipment			–	0.00 %
Electronic Equipment, Instruments & Components				
Aichi Tokei Denki Co Ltd	200	2,199	–	0.00 %
Akoustis Technologies Inc	(5,786)	8,737	–	0.00 %
ALSO Holding AG	105	25,543	–	0.00 %
Amphenol Corp	(12)	1,061	–	0.00 %
Avnet Inc	203	10,302	–	0.00 %
Aztech Global Ltd	4,700	2,834	–	0.00 %
Barco NV	(41)	880	–	0.00 %
Basler AG	(738)	11,134	–	0.00 %
Beijer Electronics Group AB	196	2,326	–	0.00 %
Codan Limited	1,595	8,106	–	0.00 %
Dai-ichi Seiko Co Ltd	200	2,315	–	0.00 %
Daktronics Inc	152	1,271	–	0.00 %
Datalogic SpA	2,075	14,775	–	0.00 %
Dexerials Corp	200	4,958	–	0.00 %
Dolby Laboratories Inc	113	9,545	–	0.00 %
Enplas Corporation	100	7,550	–	0.00 %
FARO Technologies Inc	(171)	2,712	–	0.00 %
Flex Ltd	194	5,352	–	0.00 %
Halma PLC	(139)	3,775	–	0.00 %
Hitachi Ltd	3,100	206,269	–	0.00 %
Hollysys Automation Technologi	167	3,146	–	0.00 %
Ibiden Co Ltd	2,100	126,729	–	0.00 %
II-VI Inc	(231)	8,693	–	0.00 %
Innoviz Technologies Ltd	(4,471)	10,239	–	0.00 %
Insight Enterprises Inc	32	5,123	–	0.00 %
IPG Photonics Corp	(212)	22,972	–	0.00 %
Jabil Inc	81	9,268	–	0.00 %
Kaga Electronics Co Ltd	200	9,088	–	0.00 %
Keysight Technologies Inc	(7)	933	–	0.00 %
Littelfuse Inc	(1)	267	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Electronic Equipment, Instruments & Components (continued)				
Macnica Fuji Electronics Holdings	200	9,376	–	0.00 %
Nedap NV	3	194	–	0.00 %
Nippon Chemi-Con Corp	(800)	7,715	–	0.00 %
Nippon Electric Glass Co Ltd	654	11,541	–	0.00 %
Novanta Inc	(11)	1,837	–	0.00 %
Omron Corp	(2,691)	129,997	–	0.00 %
OSI Systems Inc	73	9,954	–	0.00 %
PC Connection Inc	217	11,527	–	0.00 %
Plexus Corp	145	14,725	–	0.00 %
Ryosan Co Ltd	300	8,731	–	0.00 %
Smart Metering Systems PLC	(1,975)	17,186	–	0.00 %
Topcon Corp	1,900	22,914	–	0.00 %
Tsuzuki Denki Co Ltd	500	8,069	–	0.00 %
V Technology Co Ltd	(500)	8,209	–	0.00 %
Wasion Holdings Ltd	14,000	5,998	–	0.00 %
Yashima Denki Co Ltd	300	2,706	–	0.00 %
Yaskawa Electric Corp	(3,600)	141,366	–	0.00 %
Zebra Technologies Corp	(31)	8,525	–	0.00 %
Total Electronic Equipment, Instruments & Components			–	0.00 %
Energy				
Avance Gas Holding Ltd	939	9,366	–	0.00 %
China Aviation Oil Singapore Co Ltd	1,600	1,071	–	0.00 %
Etablissements Maurel et Prom	3,274	15,648	–	0.00 %
Karoon Energy Ltd	6,820	10,584	–	0.00 %
NexGen Energy Ltd	10,098	53,026	–	0.00 %
Odfjell Drilling Ltd	6,997	23,680	–	0.00 %
TORM PLC	1,066	26,262	–	0.00 %
Total Energy			–	0.00 %
Energy Equipment & Services				
Aspen Aerogels Inc	(1,586)	9,659	–	0.00 %
Borr Drilling Ltd	(3,409)	23,969	–	0.00 %
Capital Ltd	752	785	–	0.00 %
CGG SA	6,782	5,348	–	0.00 %
China Oilfield Services Ltd	(2,000)	2,267	–	0.00 %
Computer Modelling Group Ltd	414	2,654	–	0.00 %
Core Laboratories Inc	(13)	313	–	0.00 %
Ensign Energy Services Inc	482	1,096	–	0.00 %
Hunting PLC	(5,231)	16,266	–	0.00 %
Keane Group Inc	(313)	3,321	–	0.00 %
MMA Offshore Ltd	10,653	9,161	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Energy Equipment & Services (continued)				
Northern Ocean Ltd	(1,777)	2,249	–	0.00 %
Oceaneering International Inc	227	5,173	–	0.00 %
Patterson-UTI Energy Inc	(658)	9,304	–	0.00 %
Petrofac Ltd	(1,373)	1,256	–	0.00 %
PGS ASA	5,068	3,495	–	0.00 %
ProPetro Holding Corp	(1,247)	12,021	–	0.00 %
Ranger Energy Services Inc	223	2,656	–	0.00 %
Schoeller-Bleckmann Oilfield Equipment AG	(314)	17,458	–	0.00 %
STEP Energy Services Ltd	2,954	8,618	–	0.00 %
Subsea 7 SA	(143)	1,857	–	0.00 %
Technip Energies NV	1,297	30,040	–	0.00 %
TGS NOPEC Geophysical Co ASA	1,036	13,374	–	0.00 %
Trican Well Service Ltd	3,823	13,496	–	0.00 %
WorleyParsons Ltd	7,696	86,935	–	0.00 %
Total Energy Equipment & Services			–	0.00 %
Entertainment				
Activision Blizzard Inc	35	3,220	–	0.00 %
Avex Inc	(300)	3,023	–	0.00 %
Believe SAS	(531)	5,392	–	0.00 %
Bilibili Inc	(500)	7,478	–	0.00 %
COLOPL Inc	(300)	1,314	–	0.00 %
Drecom Co Ltd	2,200	7,716	–	0.00 %
Electronic Arts Inc	(128)	15,357	–	0.00 %
IGG Inc	(17,000)	7,977	–	0.00 %
IMAGICA GROUP Inc	300	1,252	–	0.00 %
IMAX Corp	524	10,024	–	0.00 %
Kinepolis Group NV	(30)	1,427	–	0.00 %
NexTone Inc	(600)	7,689	–	0.00 %
ROBLOX Corp	(318)	8,996	–	0.00 %
SciPlay Corp	179	4,063	–	0.00 %
THQ Nordic AB	7,857	19,043	–	0.00 %
Toho Co Ltd/Tokyo	1,000	38,129	–	0.00 %
Ubisoft Entertainment SA	(203)	6,152	–	0.00 %
Universal Music Group NV	(228)	5,656	–	0.00 %
Vivendi SA	19,790	180,381	–	0.00 %
Walt Disney Co	(62)	5,188	–	0.00 %
XD Inc	(3,600)	7,932	–	0.00 %
YH Entertainment Group	12,000	7,421	–	0.00 %
Total Entertainment			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Equity Real Estate Investment				
Acadia Realty Trust	(10)	149	–	0.00 %
Activia Properties Inc	(1)	2,800	–	0.00 %
Aedifica SA	(46)	3,081	–	0.00 %
Agree Realty Corp	(2)	124	–	0.00 %
AIMS APAC REIT	4,827	4,499	–	0.00 %
Allied Properties Real Estate	(169)	2,592	–	0.00 %
American Assets Trust Inc	(5)	107	–	0.00 %
American Homes 4 Rent	(5)	180	–	0.00 %
American Tower Corp	(151)	27,379	–	0.00 %
Apn Industria REIT	242	440	–	0.00 %
Apple Hospitality REIT Inc	(106)	1,592	–	0.00 %
Boston Properties Inc	29	1,936	–	0.00 %
Brandywine Realty Trust	(16)	80	–	0.00 %
British Land Co PLC	8,735	35,802	–	0.00 %
Brixmor Property Group Inc	(8)	176	–	0.00 %
Camden Property Trust	(1)	108	–	0.00 %
Canadian Apartment Properties	(76)	2,721	–	0.00 %
CareTrust REIT Inc	(9)	181	–	0.00 %
Centuria Capital Group	(1,078)	1,035	–	0.00 %
Choice Properties Real Estate	(248)	2,401	–	0.00 %
CoreCivic Inc	224	2,410	–	0.00 %
Corporate Office Properties Trust	(6)	155	–	0.00 %
Cousins Properties Inc	(5)	118	–	0.00 %
CRE Logistics REIT Inc	(3)	3,480	–	0.00 %
Crown Castle International Corp	(246)	24,723	–	0.00 %
CubeSmart	(745)	31,074	–	0.00 %
Daiwa House Residential Investment Corp	(2)	3,792	–	0.00 %
Derwent London PLC	(183)	4,307	–	0.00 %
Dexus	(72)	361	–	0.00 %
DiamondRock Hospitality Co	(199)	1,604	–	0.00 %
Douglas Emmett Inc	(7)	96	–	0.00 %
Dream Industrial Real Estate Investment Trust	(269)	2,740	–	0.00 %
Dream Office Real Estate Investment Trust	(272)	2,605	–	0.00 %
Ediston Property Investment Co	1,221	1,083	–	0.00 %
Empire State Realty Trust Inc	(22)	192	–	0.00 %
Equity Commonwealth	(6)	114	–	0.00 %
Equity LifeStyle Properties Inc	(2)	134	–	0.00 %
Extra Space Storage Inc	(221)	28,438	–	0.00 %
Four Corners Property Trust Inc	(6)	151	–	0.00 %
Frontier Real Estate Investment Corp	(1)	3,229	–	0.00 %
Fukuoka REIT Corp	(3)	3,338	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Equity Real Estate Investment (continued)				
Global One Real Estate Investment Corp	(4)	3,190	–	0.00 %
GLP J-Reit	(3)	2,827	–	0.00 %
Goodman Group	9,316	140,714	–	0.00 %
GPT Group	(135)	367	–	0.00 %
Great Portland Estates PLC	(917)	4,881	–	0.00 %
Growthpoint Properties Ltd	(817)	510	–	0.00 %
Hammerson PLC	(14,985)	4,559	–	0.00 %
Highwoods Properties Inc	(5)	119	–	0.00 %
Home Reit PLC	8,910	4,294	–	0.00 %
Hospitality Properties Trust	(227)	1,875	–	0.00 %
Host Hotels & Resorts Inc	(30)	474	–	0.00 %
Hulic Reit Inc	(3)	3,344	–	0.00 %
Industrial & Infrastructure Fund Investment	(3)	3,006	–	0.00 %
Inmobiliaria Colonial Socimi SA	169	1,028	–	0.00 %
InterRent Real Estate Investment Trust	(294)	2,671	–	0.00 %
Itochu Advance Logistics Investment Corp	(4)	3,613	–	0.00 %
Japan Rental Housing Investments Inc	(4)	3,061	–	0.00 %
JBG SMITH Properties	(7)	110	–	0.00 %
Land Securities Group PLC	(618)	4,717	–	0.00 %
LaSalle Logiport REIT	(3)	3,062	–	0.00 %
Lexington Realty Trust	(15)	147	–	0.00 %
Link Real Estate Investment Trust	(9,185)	45,558	–	0.00 %
LondonMetric Property PLC	(2,069)	4,749	–	0.00 %
LTC Properties Inc	(4)	131	–	0.00 %
Macerich Co	(16)	187	–	0.00 %
Mack-Cali Realty Corp	(12)	223	–	0.00 %
Medical Properties Trust Inc	(10)	72	–	0.00 %
Mitsubishi Estate Logistics RE	(1)	2,704	–	0.00 %
Mitsui Fudosan Logistics Park	(1)	3,401	–	0.00 %
National Health Investors Inc	(3)	153	–	0.00 %
National Retail Properties Inc	(4)	158	–	0.00 %
Nippon Accommodations Fund Inc	(1)	4,510	–	0.00 %
NorthWest Healthcare Properties REIT	(471)	2,376	–	0.00 %
Office Properties Income Trust	(8)	59	–	0.00 %
Omega Healthcare Investors Inc	(6)	191	–	0.00 %
Park Hotels & Resorts Inc	(128)	1,642	–	0.00 %
Pebblebrook Hotel Trust	(116)	1,679	–	0.00 %
Physicians Realty Trust	(9)	125	–	0.00 %
Piedmont Office Realty Trust Inc	(12)	82	–	0.00 %
Primary Health Properties PLC	(3,999)	4,764	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Equity Real Estate Investment				
(continued)				
Prologis Inc	(1)	124	–	0.00 %
Public Storage	(105)	29,020	–	0.00 %
Retail Opportunity Investments	(10)	135	–	0.00 %
Rexford Industrial Realty Inc	(3)	160	–	0.00 %
RioCan REIT	(171)	2,439	–	0.00 %
RLJ Lodging Trust	(155)	1,548	–	0.00 %
Ryman Hospitality Properties Inc	(18)	1,531	–	0.00 %
Sabra Health Care REIT Inc	(12)	150	–	0.00 %
Safestore Holdings PLC	(436)	4,774	–	0.00 %
Segro PLC	(480)	4,483	–	0.00 %
Sekisui House Reit Inc	(6)	3,464	–	0.00 %
SITE Centers Corp	(12)	160	–	0.00 %
SL Green Realty Corp	57	2,238	–	0.00 %
SmartCentres Real Estate Investment Trust	(125)	2,220	–	0.00 %
Spirit Realty Capital Inc	(4)	154	–	0.00 %
Summit Hotel Properties Inc	(245)	1,423	–	0.00 %
Sun Communities Inc	(1)	122	–	0.00 %
Sunlight Real Estate Investmen	(7,000)	2,374	–	0.00 %
Sunstone Hotel Investors Inc	(163)	1,464	–	0.00 %
Takara Leben Real Estate Investment Corp	(5)	3,302	–	0.00 %
Tanger Factory Outlet Centers	(11)	256	–	0.00 %
Tokyu REIT Inc	(3)	3,840	–	0.00 %
UNITE Group PLC	(414)	4,932	–	0.00 %
Urban Edge Properties	(10)	164	–	0.00 %
Vornado Realty Trust	89	2,138	–	0.00 %
Warehouses De Pauw CVA	(42)	1,202	–	0.00 %
Washington Real Estate Investment Trust	(7)	108	–	0.00 %
WP Carey Inc	(2)	130	–	0.00 %
Xenia Hotels & Resorts Inc	(129)	1,522	–	0.00 %
Total Equity Real Estate Investment			–	0.00 %
Financials				
Abc Arbitrage SA	520	3,438	–	0.00 %
AEON Financial Service Co Ltd	(4,000)	34,896	–	0.00 %
Bank of Iwate Ltd	500	8,614	–	0.00 %
Bank of Nagoya Ltd	100	2,921	–	0.00 %
Cab Payments Holdings Plc	(1,609)	5,553	–	0.00 %
doValue SpA	(5,188)	25,415	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Financials (continued)				
First Pacific Co Ltd	26,000	11,073	–	0.00 %
Flatex AG	(429)	3,761	–	0.00 %
FlexiGroup Ltd/Australia	(1,108)	312	–	0.00 %
Genworth Mortgage Insurance Australia	3,458	8,675	–	0.00 %
Gruppo MutuiOnline SpA	(249)	7,057	–	0.00 %
Hyakujushi Bank Ltd	500	7,674	–	0.00 %
International Personal Finance	1,662	2,621	–	0.00 %
Investment AB Oresund	(452)	4,209	–	0.00 %
M&G PLC	(11,357)	27,475	–	0.00 %
Mutares SE & Co KGaA	860	20,505	–	0.00 %
Omni Bridgeway Ltd	(5,328)	7,235	–	0.00 %
Pinnacle Investment Management	(1,434)	8,679	–	0.00 %
Sabre Insurance Group PLC	(76)	148	–	0.00 %
Svolder AB	(2,884)	14,981	–	0.00 %
Transaction Media Networks Inc	200	1,444	–	0.00 %
Total Financials			–	0.00 %
Food & Staples Retailing				
Aeon Hokkaido Corp	(1,300)	7,674	–	0.00 %
Alimentation Couche-Tard Inc	814	42,479	–	0.00 %
Andersons Inc	128	6,574	–	0.00 %
Arcs Co Ltd	400	7,097	–	0.00 %
Axfood AB	3,002	72,542	–	0.00 %
Casey's General Stores Inc	(197)	48,149	–	0.00 %
Chefs' Warehouse Inc	(262)	7,477	–	0.00 %
Colruyt SA	2,312	88,277	–	0.00 %
Empire Co Ltd	(959)	24,931	–	0.00 %
George Weston Ltd	(224)	24,791	–	0.00 %
GOLDEN RES DEV	24,000	2,142	–	0.00 %
Ingles Markets Inc	(583)	45,550	–	0.00 %
Kroger Co	(445)	20,644	–	0.00 %
MARR SpA	(1,557)	22,916	–	0.00 %
Metro Inc/CN	(2,272)	116,855	–	0.00 %
Mitsubishi Shokuhin Co Ltd	200	5,484	–	0.00 %
Natural Grocers by Vitamin Cottage	141	1,778	–	0.00 %
Orsero SpA	273	3,906	–	0.00 %
PriceSmart Inc	125	9,935	–	0.00 %
Qol Holdings Co Ltd	600	7,920	–	0.00 %
Seven & i Holdings Co Ltd	5,300	217,580	–	0.00 %
SPAR Group Ltd	(1,677)	9,112	–	0.00 %
SpartanNash Co	(2,129)	46,327	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Food & Staples Retailing (continued)				
Sugi Holdings Co Ltd	600	26,930	–	0.00 %
Sun Art Retail Group Ltd	(5,000)	1,173	–	0.00 %
Sundrug Co Ltd	900	26,582	–	0.00 %
Tesco PLC	69,937	235,363	–	0.00 %
Toho Co Ltd/Kobe	400	9,019	–	0.00 %
United Natural Foods Inc	(2,322)	46,742	–	0.00 %
Walgreens Boots Alliance Inc	(371)	9,390	–	0.00 %
Walmart Inc	155	25,205	–	0.00 %
Woolworths Group Ltd	(7,346)	181,115	–	0.00 %
Total Food & Staples Retailing			–	0.00 %
Food Products				
Adecoagro SA	153	1,756	–	0.00 %
Agrana Beteiligungs AG	(79)	1,336	–	0.00 %
Archer-Daniels-Midland Co	(12)	952	–	0.00 %
Ariake Japan Co Ltd	100	3,645	–	0.00 %
Aryzta AG	15,892	26,451	–	0.00 %
Ausnutria Dairy Corp Ltd	(1,000)	417	–	0.00 %
Bakkafrost P/F	(299)	15,066	–	0.00 %
Bakkavor Group plc	(1,193)	1,511	–	0.00 %
Calbee Inc	400	7,977	–	0.00 %
Cal-Maine Foods Inc	204	9,749	–	0.00 %
Campbell Soup Co	(484)	20,183	–	0.00 %
China Feihe Ltd	1,000	602	–	0.00 %
China Mengniu Dairy Co Ltd	(10,000)	33,662	–	0.00 %
COFCO Joycome Foods Ltd	(32,000)	7,426	–	0.00 %
Conagra Brands Inc	(676)	20,199	–	0.00 %
Darling Ingredients Inc	(169)	10,437	–	0.00 %
Delfi Ltd	8,400	7,767	–	0.00 %
Ezaki Glico Co Ltd	200	5,274	–	0.00 %
Fuji Oil Holdings Inc	400	6,425	–	0.00 %
General Mills Inc	(328)	22,192	–	0.00 %
Glanbia PLC	1,473	24,489	–	0.00 %
Golden Agri-Resources Ltd	3,100	573	–	0.00 %
Hain Celestial Group Inc	(715)	7,572	–	0.00 %
Health and Happiness (H&H)		4,552	–	0.00 %
International Holdings Ltd	3,500		–	0.00 %
Hershey Co	(102)	21,916	–	0.00 %
Hormel Foods Corp	(783)	30,216	–	0.00 %
House Foods Group Inc	300	6,476	–	0.00 %
Inghams Group Ltd	1,019	2,293	–	0.00 %
JM Smucker Co	(146)	21,163	–	0.00 %
Kagome Co Ltd	200	4,665	–	0.00 %
Kakiyasu Honten Co Ltd	400	6,933	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Food Products (continued)				
Kellogg Co	(372)	22,699	–	0.00 %
Kikkoman Corp	2,000	115,670	–	0.00 %
Kotobuki Spirits Co Ltd	100	7,845	–	0.00 %
Lamb Weston Holdings Inc	(301)	29,320	–	0.00 %
Lotus Bakeries NV	(1)	7,879	–	0.00 %
Marfrig Global Foods SA	1,900	2,854	–	0.00 %
Marudai Food Co Ltd	300	3,517	–	0.00 %
Maruha Nichiro Corp	300	5,234	–	0.00 %
McCormick & Co Inc	(274)	22,490	–	0.00 %
MEIJI Holdings Co Ltd	200	5,013	–	0.00 %
Mitsui Sugar Co Ltd	400	8,204	–	0.00 %
Mondelez International Inc	(470)	33,492	–	0.00 %
Morinaga & Co Ltd	100	3,633	–	0.00 %
Morinaga Milk Industry Co Ltd	900	36,830	–	0.00 %
Mowi ASA	2,561	46,337	–	0.00 %
MP Evans Group PLC	576	5,326	–	0.00 %
NH Foods Ltd	200	6,202	–	0.00 %
Nichirei Corp	500	11,826	–	0.00 %
Nippon Flour Mills Co Ltd	500	7,104	–	0.00 %
Nisshin Seifun Group Inc	500	6,591	–	0.00 %
Origin Enterprises PLC	4,032	14,333	–	0.00 %
Orior AG	197	16,807	–	0.00 %
Premier Foods PLC	43	67	–	0.00 %
Raisio Oyj	(282)	633	–	0.00 %
Ridley Corp Ltd	6,426	8,975	–	0.00 %
S Foods Inc	200	4,606	–	0.00 %
Sao Martinho SA	3,100	22,702	–	0.00 %
Saputo Inc	2,262	48,798	–	0.00 %
Savencia SA	12	726	–	0.00 %
Schouw & Co A/S	(92)	6,757	–	0.00 %
Simply Good Foods Co	(57)	2,057	–	0.00 %
TIANYUN INT'L	10,000	3,813	–	0.00 %
TINGYI	(24,000)	35,254	–	0.00 %
Toyo Suisan Kaisha Ltd	1,300	53,645	–	0.00 %
TreeHouse Foods Inc	(23)	1,070	–	0.00 %
Tyson Foods Inc	(2,760)	147,025	–	0.00 %
U-PRESID CHINA	(46,000)	34,019	–	0.00 %
Viscofan SA	462	30,043	–	0.00 %
Vitasoy International Holdings Ltd	(6,000)	7,727	–	0.00 %
Want China Holdings Ltd	(42,000)	27,794	–	0.00 %
WH Group Limited	(56,500)	29,105	–	0.00 %
Yakult Honsha Co Ltd	100	5,240	–	0.00 %
Yamazaki Baking Co Ltd	3,300	62,505	–	0.00 %
ZHOU HEI YA	(10,000)	3,532	–	0.00 %
Total Food Products			–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Gas Utilities				
Chesapeake Utilities Corp	(13)	1,431	–	0.00 %
China Gas Holdings Ltd	(16,000)	16,321	–	0.00 %
China Resources Gas Group Ltd	(5,500)	15,464	–	0.00 %
ENN Energy Holdings Ltd	(1,600)	12,547	–	0.00 %
Hong Kong & China Gas Co Ltd	(21,900)	16,112	–	0.00 %
K&O Energy Group Inc	300	5,039	–	0.00 %
Kunlun Energy Co Ltd	(12,000)	8,783	–	0.00 %
New Jersey Resources Corp	(33)	1,392	–	0.00 %
Northwest Natural Holding Co	(37)	1,453	–	0.00 %
Osaka Gas Co Ltd	3,650	58,374	–	0.00 %
Rubis SCA	528	12,887	–	0.00 %
Southwest Gas Holdings Inc	(192)	11,891	–	0.00 %
Spire Inc	(25)	1,460	–	0.00 %
Tokyo Gas Co Ltd	1,500	34,769	–	0.00 %
Towngas China Co Ltd	(39,000)	16,460	–	0.00 %
UGI Corp	(384)	9,669	–	0.00 %
Total Gas Utilities			–	0.00 %
Ground Transportation				
Hertz Global Holdings Inc	540	9,153	–	0.00 %
Total Ground Transportation			–	0.00 %
Health Care				
AdaptHealth Corp	(591)	7,051	–	0.00 %
Advanced Medical Solutions Group PLC	121	391	–	0.00 %
Ambea AB	6,347	21,728	–	0.00 %
BioArctic AB	421	11,960	–	0.00 %
Boiron SA	123	6,932	–	0.00 %
Estia Health Ltd	2,053	4,022	–	0.00 %
Fisher & Paykel Healthcare Corp Ltd	(1,733)	23,285	–	0.00 %
HEALIOS KK	(2,200)	3,730	–	0.00 %
Iwaki & Co Ltd	667	2,092	–	0.00 %
Medacta Group SA	5	702	–	0.00 %
Monash IVF Group Ltd	5,705	4,611	–	0.00 %
Ocular Therapeutix Inc	(2,487)	9,401	–	0.00 %
PolyNovo Ltd	(7,772)	7,488	–	0.00 %
RaySearch Laboratories AB	1,337	10,265	–	0.00 %
Sigma Co Ltd	17,391	8,996	–	0.00 %
Software Service Inc	100	6,994	–	0.00 %
STRATEC SE	(65)	3,512	–	0.00 %
Xvivo Perfusion AB	(130)	3,471	–	0.00 %
Ypsomed Holding AG	86	25,397	–	0.00 %
Total Health Care			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Health Care Equipment & Supplies				
Abbott Laboratories	(10)	1,029	–	0.00 %
Alcon Inc	2,047	171,209	–	0.00 %
Ambu A/S	(926)	11,245	–	0.00 %
Angelalign Technology Inc	(400)	2,667	–	0.00 %
Asahi Intecc Co Ltd	2,300	46,840	–	0.00 %
Baxter International Inc	(262)	10,637	–	0.00 %
BioLife Solutions Inc	(274)	3,620	–	0.00 %
BioMerieux	77	7,978	–	0.00 %
Carl Zeiss Meditec AG	(271)	26,939	–	0.00 %
Cellavision AB	32	578	–	0.00 %
Coloplast A/S	(9)	1,028	–	0.00 %
ConvaTec Group PLC	7,471	21,991	–	0.00 %
Cooper Cos Inc	(42)	15,540	–	0.00 %
CryoLife Inc	(192)	3,249	–	0.00 %
Cutera Inc	(982)	11,175	–	0.00 %
Demant A/S	175	7,169	–	0.00 %
DENTSPLY SIRONA Inc	(297)	11,016	–	0.00 %
DexCom Inc	(42)	4,241	–	0.00 %
Draegerwerk AG & Co KGaA	(50)	2,417	–	0.00 %
Elekta AB	787	5,631	–	0.00 %
Establishment Labs Holdings Inc	(93)	5,614	–	0.00 %
Fukuda Denshi Co Ltd	200	6,974	–	0.00 %
Globus Medical Inc	(152)	8,223	–	0.00 %
GN Store Nord A/S	(1,237)	25,437	–	0.00 %
Hologic Inc	(191)	14,275	–	0.00 %
ICU Medical Inc	(143)	20,739	–	0.00 %
Inari Medical Inc	167	11,126	–	0.00 %
Inogen Inc	(164)	1,018	–	0.00 %
iRadimed Corp	202	9,338	–	0.00 %
Koninklijke Philips NV	8,316	187,468	–	0.00 %
Mani Inc	1,100	14,327	–	0.00 %
Medmix AG	13	387	–	0.00 %
Medtronic PLC	(175)	14,263	–	0.00 %
Microport Cardioflow Medtech C	(33,000)	7,869	–	0.00 %
Microport Scientific Corp	(4,600)	7,871	–	0.00 %
Mizuho Medy Co Ltd	500	9,352	–	0.00 %
Modern Dental Group Ltd	15,000	6,101	–	0.00 %
Neogen Corp	(272)	6,289	–	0.00 %
OraSure Technologies Inc	1,036	6,693	–	0.00 %
Outset Medical Inc	(475)	6,465	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Health Care Equipment & Supplies (continued)				
Peijia Medical Ltd	(8,000)	7,406	–	0.00 %
PROCEPT BioRobotics Corp	(66)	2,251	–	0.00 %
Quidel Corp	(12)	988	–	0.00 %
Riverstone Holdings Ltd/Singap	15,900	7,410	–	0.00 %
Semler Scientific Inc	152	4,007	–	0.00 %
Shanghai Conant Optical Co Ltd	11,500	8,827	–	0.00 %
Siemens Healthineers AG	(17)	852	–	0.00 %
Sight Sciences Inc	(194)	1,273	–	0.00 %
Surgical Science Sweden AB	104	1,549	–	0.00 %
Tandem Diabetes Care Inc	(236)	6,457	–	0.00 %
Tela Bio Inc	(1,052)	10,162	–	0.00 %
Teleflex Inc	(110)	23,401	–	0.00 %
Venus MedTech Hangzhou Inc	(10,500)	7,484	–	0.00 %
West Pharmaceutical Services Inc	30	12,207	–	0.00 %
Total Health Care Equipment & Supplies			–	0.00 %
Health Care Providers & Services				
Addus HomeCare Corp	(329)	28,853	–	0.00 %
Agility Inc	(505)	4,873	–	0.00 %
Alfresa Holdings Corp	3,800	65,050	–	0.00 %
Amplifon SpA	(3,821)	124,402	–	0.00 %
Anthem Inc	(40)	17,680	–	0.00 %
Aveanna Healthcare Holdings In	(1,517)	2,184	–	0.00 %
Centene Corp	(416)	25,646	–	0.00 %
Chemed Corp	(39)	19,946	–	0.00 %
Cigna Corp	(100)	27,626	–	0.00 %
CorVel Corp	57	12,338	–	0.00 %
Cross Country Healthcare Inc	426	10,974	–	0.00 %
CVS Group PLC	3	81	–	0.00 %
CVS Health Corp	(76)	4,953	–	0.00 %
DocGo Inc	617	5,522	–	0.00 %
Encompass Health Corp	442	31,400	–	0.00 %
Ensign Group Inc	123	12,327	–	0.00 %
Fagron	1,101	19,629	–	0.00 %
FALCO HOLDINGS Co Ltd	200	2,761	–	0.00 %
Fresenius Medical Care AG & Co	(3,725)	179,855	–	0.00 %
Fresenius SE & Co KGaA	7,628	244,793	–	0.00 %
HCA Healthcare Inc	100	27,730	–	0.00 %
Japan Lifeline Co Ltd	1,100	8,705	–	0.00 %
Jinxin Fertility Group Ltd	(15,500)	7,747	–	0.00 %
Laboratory Corp of America Holdings	(204)	42,452	–	0.00 %
Medical Facilities Corp	717	4,951	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Health Care Providers & Services (continued)				
Medios AG	(45)	729	–	0.00 %
Medipal Holdings Corp	4,200	71,984	–	0.00 %
MEDNAX Inc	698	9,863	–	0.00 %
National HealthCare Corp	128	8,442	–	0.00 %
New Horizon Health Ltd	(3,500)	7,739	–	0.00 %
Owens & Minor Inc	(79)	1,335	–	0.00 %
Pennant Group Inc	307	3,678	–	0.00 %
PetiQ Inc	338	6,449	–	0.00 %
Premier Inc	(5,352)	115,229	–	0.00 %
Providence Service Corp	(282)	9,052	–	0.00 %
Quipt Home Medical Corp	928	5,517	–	0.00 %
R1 RCM Inc	(198)	3,414	–	0.00 %
RadNet Inc	298	9,956	–	0.00 %
Ramsay Health Care Ltd	819	27,246	–	0.00 %
Sonic Healthcare Ltd	(2,941)	61,157	–	0.00 %
Suzuken Co Ltd/Aichi Japan	1,700	50,385	–	0.00 %
Synlab AG	309	3,161	–	0.00 %
Tenet Healthcare Corp	279	21,639	–	0.00 %
Toho Holdings Co Ltd	1,663	33,331	–	0.00 %
Tycoon Group Holdings Ltd	10,000	6,439	–	0.00 %
Well Health Technologies Corp	2,350	8,192	–	0.00 %
Total Health Care Providers & Services			–	0.00 %
Health Care Technology				
AGFA-Gevaert NV	(2,582)	5,891	–	0.00 %
ALI HEALTH	(14,000)	8,265	–	0.00 %
Allscripts Healthcare Solution	(10,205)	136,543	–	0.00 %
American Well Corp	(5,431)	7,712	–	0.00 %
Cogstate Ltd	1,680	1,629	–	0.00 %
EMIS Group PLC	31	752	–	0.00 %
M3 Inc	(300)	5,979	–	0.00 %
Ping An Healthcare and Technol	(3,400)	8,480	–	0.00 %
Pro Medicus Ltd	211	10,003	–	0.00 %
Sectra AB	1,036	16,173	–	0.00 %
Teladoc Health Inc	(406)	9,192	–	0.00 %
Veeva Systems Inc	29	6,052	–	0.00 %
Total Health Care Technology			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Hotels Restaurants & Leisure				
Amiyaki Tei Co Ltd	300	7,186	–	0.00 %
Aramark	(15)	558	–	0.00 %
Aristocrat Leisure Ltd	4,741	125,380	–	0.00 %
Bloomin' Brands Inc	417	11,701	–	0.00 %
Bowlero Corp	(207)	2,277	–	0.00 %
Brinker International Inc	(6)	196	–	0.00 %
Carnival PLC	(1,733)	24,661	–	0.00 %
Cheesecake Factory Inc	(10)	319	–	0.00 %
Chikaranomoto Holdings Co Ltd	600	9,793	–	0.00 %
Chimney Co Ltd	400	4,192	–	0.00 %
CHINA TRAVEL HK	(16,000)	3,040	–	0.00 %
Choice Hotels International Inc	(62)	7,868	–	0.00 %
Cracker Barrel Old Country Store Inc	(6)	495	–	0.00 %
Dalata Hotel Group PLC	5,579	26,030	–	0.00 %
Dave & Buster's Entertainment	(290)	11,388	–	0.00 %
Denny's Corp	(24)	229	–	0.00 %
Dine Brands Global Inc	(180)	9,860	–	0.00 %
Diversified Royalty Corp	642	1,361	–	0.00 %
Domino's Pizza Enterprises Ltd	486	16,985	–	0.00 %
Eldorado Resorts Inc	(216)	11,936	–	0.00 %
Elior Group SA	(10,966)	24,626	–	0.00 %
Flight Centre Travel Group Ltd	(3,154)	43,072	–	0.00 %
Fosun Tourism Group	(6,400)	6,569	–	0.00 %
Full House Resorts Inc	(611)	2,951	–	0.00 %
Genki Sushi Co Ltd	100	3,332	–	0.00 %
Gift Inc	500	8,820	–	0.00 %
Golden Entertainment Inc	(126)	4,588	–	0.00 %
HAICHANG HLDG	(41,000)	5,332	–	0.00 %
Hilton Grand Vacations Inc	(202)	8,831	–	0.00 %
HIS Co Ltd	(600)	8,121	–	0.00 %
Hollywood Bowl Group PLC	2,612	7,841	–	0.00 %
Hotland Co Ltd	600	6,944	–	0.00 %
Huazhu Group Ltd	(2,000)	8,084	–	0.00 %
Ibersol SGPS SA	201	1,477	–	0.00 %
InterContinental Hotels Group	15	1,140	–	0.00 %
J D Wetherspoon PLC	2,769	25,357	–	0.00 %
Jack in the Box Inc	(138)	11,091	–	0.00 %
Jiumaojiu International Holdin	(5,000)	8,020	–	0.00 %
KFC Holdings Japan Ltd	1,400	29,021	–	0.00 %
KNT-CT Holdings Co Ltd	700	7,212	–	0.00 %
KOMEDA Holdings Co Ltd	200	3,918	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Hotels Restaurants & Leisure				
(continued)				
Koshidaka Holdings Co Ltd	1,100	10,095	–	0.00 %
Kushikatsu Tanaka Holdings Co	400	4,365	–	0.00 %
Kyoritsu Maintenance Co Ltd	700	30,183	–	0.00 %
Lindblad Expeditions Holdings	(336)	3,041	–	0.00 %
Lottomatica Group Spa	(55)	536	–	0.00 %
Marriott International Inc/MD	6	1,221	–	0.00 %
Marriott Vacations Worldwide Corp	(74)	8,043	–	0.00 %
Marston's PLC	53,241	21,545	–	0.00 %
McDonald's Corp	(4)	1,125	–	0.00 %
Melco International Development Ltd	(8,000)	7,222	–	0.00 %
MGM Resorts International	(236)	10,379	–	0.00 %
Monogatari Corp	300	9,802	–	0.00 %
NagaCorp Ltd	(2,000)	1,020	–	0.00 %
Ohsho Food Service Corp	300	14,455	–	0.00 %
Penn National Gaming Inc	(360)	8,528	–	0.00 %
Planet Fitness Inc	(155)	9,424	–	0.00 %
POINTS BET HOLDINGS LTD	(7,561)	7,142	–	0.00 %
Red Robin Gourmet Burgers Inc	(725)	7,518	–	0.00 %
Round One Corp	400	1,631	–	0.00 %
Scientific Games Corp	12	920	–	0.00 %
Shangri-La Asia Ltd	(10,000)	6,834	–	0.00 %
SRS Holdings Co Ltd	300	2,220	–	0.00 %
SSP Group Plc	(718)	2,137	–	0.00 %
Star Entertainment Grp Ltd	(36,140)	23,368	–	0.00 %
Starbucks Corp	(311)	30,304	–	0.00 %
Super Group SGHC Ltd	298	1,126	–	0.00 %
Super Hi International Holding	(5,000)	8,696	–	0.00 %
Sweetgreen Inc	(315)	4,523	–	0.00 %
Tabcorp Holdings Ltd	12,510	8,857	–	0.00 %
Target Hospitality Corp	150	2,385	–	0.00 %
TKP Corp	(400)	7,410	–	0.00 %
Torikizoku Co Ltd	500	10,536	–	0.00 %
Tosho Co Ltd	(900)	7,685	–	0.00 %
WATAMI Co Ltd	100	809	–	0.00 %
Wyndham Destinations Inc	(19)	764	–	0.00 %
XIABUXIABU	(15,500)	7,491	–	0.00 %
Yum! Brands Inc	(8)	1,035	–	0.00 %
Total Hotels Restaurants & Leisure			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Household Durables				
Ariston Holding NV	(867)	6,831	–	0.00 %
Barratt Developments PLC	(3,902)	22,403	–	0.00 %
Bellway PLC	21	568	–	0.00 %
Berkeley Group Holdings PLC	(37)	1,903	–	0.00 %
Bovis Homes Group PLC	(1,000)	9,911	–	0.00 %
Cairn Homes PLC	2,886	3,564	–	0.00 %
Casio Computer Co Ltd	(200)	1,773	–	0.00 %
Chervon Holdings Ltd	(700)	2,312	–	0.00 %
Crest Nicholson Holdings plc	(902)	2,062	–	0.00 %
Cricut Inc	109	1,031	–	0.00 %
Dream Finders Homes Inc	110	3,170	–	0.00 %
Duni AB	474	4,327	–	0.00 %
Emak SpA	1,939	2,240	–	0.00 %
France Bed Holdings Co Ltd	700	5,823	–	0.00 %
Fujitsu General Ltd	(200)	3,859	–	0.00 %
Garmin Ltd	75	7,952	–	0.00 %
Helen of Troy Ltd	(44)	5,408	–	0.00 %
Hisense HA	4,000	10,558	–	0.00 %
Hovnanian Enterprises Inc	78	9,270	–	0.00 %
Husqvarna AB	742	6,401	–	0.00 %
iRobot Corp	(94)	3,656	–	0.00 %
JM AB	(892)	11,759	–	0.00 %
Nacon SA	1,287	2,198	–	0.00 %
Nagawa Co Ltd	(200)	9,760	–	0.00 %
Neinor Homes SA	1,285	12,868	–	0.00 %
Newell Brands Inc	(1,156)	12,230	–	0.00 %
Nobia AB	(13,492)	11,350	–	0.00 %
NVR Inc	4	25,509	–	0.00 %
Purple Innovation Inc	(1,796)	3,897	–	0.00 %
Q Technology Group Co Ltd	(1,000)	372	–	0.00 %
Redrow PLC	(965)	5,811	–	0.00 %
Roku Inc	(10)	812	–	0.00 %
Sangetsu Corp	400	8,292	–	0.00 %
SEB SA	408	44,882	–	0.00 %
Sekisui House Ltd	300	6,117	–	0.00 %
Sonos Inc	(313)	4,313	–	0.00 %
Sumitomo Forestry Co Ltd	400	11,273	–	0.00 %
Taylor Wimpey PLC	(4,115)	5,957	–	0.00 %
Toll Brothers Inc	302	24,743	–	0.00 %
TomTom NV	(3,343)	26,558	–	0.00 %
TopBuild Corp	31	8,992	–	0.00 %
Traeger Inc	(1,036)	4,631	–	0.00 %
Turtle Beach Corp	(108)	1,174	–	0.00 %
Vizio Holding Corp	(185)	1,062	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Household Durables (continued)				
V-ZUG Holding AG	(26)	1,968	–	0.00 %
Zojirushi Corp	(700)	8,624	–	0.00 %
Total Household Durables			–	0.00 %
Household Products				
Colgate-Palmolive Co	(14)	1,029	–	0.00 %
Energizer Holdings Inc	(334)	11,473	–	0.00 %
Pigeon Corp	(1,200)	13,912	–	0.00 %
Procter & Gamble Co	(218)	33,646	–	0.00 %
Total Household Products			–	0.00 %
Independent Power and Renewable Electricity Producers				
AES Corp	(3,740)	67,058	–	0.00 %
Aker Horizons AS	(44,927)	20,301	–	0.00 %
Atlantica Sustainable Infrastr	(550)	12,348	–	0.00 %
Boralex Inc	(1,719)	41,617	–	0.00 %
Capital Power Corp	(1,371)	41,181	–	0.00 %
CHINA LONGYUAN	(131,000)	103,730	–	0.00 %
Clearway Energy Inc	(1,001)	23,463	–	0.00 %
DATANG POWER	(46,000)	7,273	–	0.00 %
DATANG RENEW	(19,000)	4,724	–	0.00 %
EDP Renovaveis SA	(1,374)	25,174	–	0.00 %
Electric Power Development Co	2,240	34,932	–	0.00 %
Greenergy Renovables SA	(290)	8,090	–	0.00 %
Innergex Renewable Energy Inc	(4,843)	46,105	–	0.00 %
Neoen SA	(557)	16,746	–	0.00 %
NextEra Energy Partners LP	(446)	22,246	–	0.00 %
NRG Energy Inc	(260)	9,763	–	0.00 %
Ormat Technologies Inc	(65)	4,936	–	0.00 %
Scatec Solar ASA	(3,703)	24,647	–	0.00 %
Sunnova Energy International Inc	(354)	4,924	–	0.00 %
TransAlta Corp	(3,423)	32,789	–	0.00 %
TransAlta Renewables Inc	(4,584)	44,520	–	0.00 %
Total Independent Power and Renewable Electricity Producers			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Industrial Conglomerates				
3M Co	(328)	34,988	–	0.00 %
Bidvest Group Ltd/The	269	4,053	–	0.00 %
Carlisle Cos Inc	(29)	7,628	–	0.00 %
CK Hutchison Holdings Ltd	(1,500)	8,176	–	0.00 %
Fosun International Ltd	(9,000)	5,635	–	0.00 %
Honeywell International Inc	(311)	58,449	–	0.00 %
Investment AB Latour	(1,430)	26,037	–	0.00 %
Keihan Holdings Co Ltd	100	2,854	–	0.00 %
Roper Technologies Inc	42	20,961	–	0.00 %
Total Industrial Conglomerates			–	0.00 %
Industrials				
Alfen Beheer BV	(408)	23,631	–	0.00 %
Alleima AB	4,526	20,750	–	0.00 %
Amadeus Fire AG	147	17,939	–	0.00 %
Austal Ltd	2,284	2,880	–	0.00 %
Avio SpA	162	1,628	–	0.00 %
Bando Chemical Industries Ltd	600	6,334	–	0.00 %
BayWa AG	(230)	8,114	–	0.00 %
Beijer Ref AB	(2,255)	25,897	–	0.00 %
Br Holdings Corp	(1,300)	3,462	–	0.00 %
Caverion Oyj	86	811	–	0.00 %
Cimpress PLC	(13)	840	–	0.00 %
CIR SpA-Compagnie Industriali Riunite	(1,844)	789	–	0.00 %
Costain Group PLC	2,690	1,942	–	0.00 %
Dai-Dan Co Ltd	200	4,098	–	0.00 %
Eolus Vind AB	27	220	–	0.00 %
Inui Global Logistics Co Ltd	200	1,734	–	0.00 %
Italmobiliare SpA	(214)	5,752	–	0.00 %
Krones AG	195	21,113	–	0.00 %
Kuehne + Nagel International AG	(385)	115,831	–	0.00 %
Lyft Inc	(763)	8,988	–	0.00 %
Manitou BF SA	(260)	6,819	–	0.00 %
Mitsui Matsushima Holdings Co., Ltd	400	7,924	–	0.00 %
NKT A/S	871	47,247	–	0.00 %
Palfinger AG	(185)	4,952	–	0.00 %
PNE AG	(1,815)	25,061	–	0.00 %
Quick Co Ltd	100	1,466	–	0.00 %
Salini Impregilo SpA	3,500	7,154	–	0.00 %
Shin Nippon Air Technologies Co Ltd	300	5,088	–	0.00 %
Sintokogio Ltd	1,100	8,215	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Industrials (continued)				
SMC Corp	(300)	145,377	–	0.00 %
Stadler Rail AG	259	10,532	–	0.00 %
Stolt-Nielsen Ltd	1,039	25,812	–	0.00 %
Toyota Tsusho Corp	1,000	59,682	–	0.00 %
Vossloh AG	42	1,891	–	0.00 %
Total Industrials			–	0.00 %
Information Technology				
Aubay	13	602	–	0.00 %
Carel Industries SpA	(176)	4,950	–	0.00 %
CIJ	100	386	–	0.00 %
Econocom Group SA/NV	2,087	6,299	–	0.00 %
EVS Broadcast Equipment SA	286	7,703	–	0.00 %
GMO Payment Gateway Inc	(100)	6,334	–	0.00 %
Hansen Technologies Ltd	305	1,081	–	0.00 %
Japan System Techniques Co Ltd	400	6,054	–	0.00 %
Lasertec Corp	600	93,383	–	0.00 %
Nagano Keiki Co Ltd	500	9,119	–	0.00 %
Ordina NV	862	5,363	–	0.00 %
PCA Corp	(500)	4,225	–	0.00 %
PVA TePla AG	(671)	12,887	–	0.00 %
Sakura Internet Inc	1,100	8,660	–	0.00 %
SEMITEC Corp	100	1,362	–	0.00 %
Sensirion Holding AG	40	3,517	–	0.00 %
Sesa SpA	76	8,904	–	0.00 %
Shibaura Mechatronics Corp	100	17,647	–	0.00 %
Sun-Wa Technos Corp	200	3,000	–	0.00 %
TDC Soft Inc	(500)	5,821	–	0.00 %
UMS Holdings Ltd	14,800	13,685	–	0.00 %
Total Information Technology			–	0.00 %
Insurance				
AIA Group Ltd	(800)	7,263	–	0.00 %
Allianz SE	1,329	323,147	–	0.00 %
Allstate Corp	(85)	9,164	–	0.00 %
Ambac Financial Group Inc	(1,943)	25,026	–	0.00 %
American Equity Investment Life Insurance Co	202	10,843	–	0.00 %
American Financial Group Inc	(47)	5,448	–	0.00 %
American International Group Inc	(38)	2,224	–	0.00 %
Arch Capital Group Ltd	(29)	2,229	–	0.00 %
Assicurazioni Generali SpA	1,317	27,305	–	0.00 %
Assured Guaranty Ltd	(555)	32,656	–	0.00 %
Aviva PLC	(5,768)	27,411	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Insurance (continued)				
Axis Capital Holdings Ltd	(40)	2,194	–	0.00 %
Baloise Holding AG	72	11,259	–	0.00 %
Beazley PLC	12,847	88,845	–	0.00 %
Brookfield Asset Management Re	30	1,037	–	0.00 %
Chubb Ltd	(60)	12,052	–	0.00 %
CNO Financial Group Inc	(94)	2,200	–	0.00 %
Coface SA	(804)	10,779	–	0.00 %
Dream Incubator Inc	400	8,116	–	0.00 %
Employers Holdings Inc	223	8,748	–	0.00 %
Everest Re Group Ltd	26	9,378	–	0.00 %
Fairfax Financial Holdings Ltd	115	94,639	–	0.00 %
First American Financial Corp	(51)	3,146	–	0.00 %
Grupo Catalana Occidente SA	122	4,046	–	0.00 %
Hartford Financial Services Group Inc	(2)	144	–	0.00 %
HCI Group Inc	(24)	1,279	–	0.00 %
Helvetia Holding AG	217	33,048	–	0.00 %
Hippo Holdings Inc	(187)	1,866	–	0.00 %
Hiscox Ltd	(2,122)	26,810	–	0.00 %
Horace Mann Educators Corp	(294)	8,426	–	0.00 %
Japan Post Holdings Co Ltd	32,400	248,410	–	0.00 %
Just Group PLC	(3,235)	3,089	–	0.00 %
Kemper Corp	(188)	8,830	–	0.00 %
Kinsale Capital Group Inc	34	13,553	–	0.00 %
Legal & General Group PLC	(9,864)	27,324	–	0.00 %
Lemonade Inc	(650)	8,944	–	0.00 %
Lifenet Insurance Co	(1,200)	8,385	–	0.00 %
Lincoln National Corp	(3)	77	–	0.00 %
Loews Corp	(3)	186	–	0.00 %
Maiden Holdings Ltd	(629)	1,076	–	0.00 %
Mapfre SA	14,328	30,296	–	0.00 %
MBIA Inc	(5,034)	39,718	–	0.00 %
Medibank Pvt Ltd	51,072	120,865	–	0.00 %
Munich Re	878	340,855	–	0.00 %
National Western Life Group In	21	9,545	–	0.00 %
NN Group NV	6,098	235,016	–	0.00 %
Oscar Health Inc	(145)	909	–	0.00 %
Phoenix Group Holdings PLC	(8,278)	54,626	–	0.00 %
PICC P&C	30,000	34,504	–	0.00 %
Principal Financial Group Inc	(3)	233	–	0.00 %
Progressive Corp	16	2,136	–	0.00 %
Protector Forsikring ASA	878	14,026	–	0.00 %
Prudential Financial Inc	(26)	2,461	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Insurance (continued)				
Qualitas Controladora SAB de CV	4,000	31,840	–	0.00 %
Sampo Oyj	2,691	118,206	–	0.00 %
Sanlam Ltd	10,766	38,797	–	0.00 %
SCOR SE	4,594	143,096	–	0.00 %
Selectquote Inc	(2,220)	2,708	–	0.00 %
Steadfast Group Ltd	814	2,969	–	0.00 %
Stewart Information Services Corp	(183)	8,477	–	0.00 %
Suncorp Group Ltd	2,381	20,984	–	0.00 %
Swiss Life Holding AG	19	11,923	–	0.00 %
Swiss Re AG	(28)	2,721	–	0.00 %
T&D Holdings Inc	5,200	82,574	–	0.00 %
Talanx AG	127	8,541	–	0.00 %
Tiptree Inc	173	3,048	–	0.00 %
Travelers Cos Inc	(9)	1,451	–	0.00 %
Unipol Gruppo SpA	7,632	42,549	–	0.00 %
UNIQA Insurance Group AG	1,375	11,072	–	0.00 %
Unum Group	239	11,756	–	0.00 %
Willis Towers Watson PLC	(5)	1,034	–	0.00 %
ZhongAn Online P&C Insurance C	(2,900)	8,616	–	0.00 %
Zurich Insurance Group AG	(791)	371,425	–	0.00 %
Total Insurance			–	0.00 %
Interactive Media & Services				
Alphabet Inc	748	101,855	–	0.00 %
carsales.com Ltd	3,435	63,834	–	0.00 %
Dip Corp	300	7,207	–	0.00 %
Geniee Inc	300	2,273	–	0.00 %
Genius Sports Ltd	(204)	1,355	–	0.00 %
giftee Inc	(700)	7,769	–	0.00 %
Grab Holdings Ltd	(1,244)	4,690	–	0.00 %
Gree Inc	(6,400)	27,236	–	0.00 %
Gurunavi Inc	(3,000)	6,857	–	0.00 %
Inke Ltd	34,000	3,902	–	0.00 %
Karnov Group AB	(499)	2,039	–	0.00 %
Kuaishou Technology	(1,200)	9,823	–	0.00 %
Mixi Inc	(1,600)	26,698	–	0.00 %
QuinStreet Inc	(97)	960	–	0.00 %
REA Group Ltd	43	4,590	–	0.00 %
Taboola.com Ltd	269	1,009	–	0.00 %
Trustpilot Group PLC	(15,806)	16,476	–	0.00 %
Yahoo Japan Corp	51,700	155,359	–	0.00 %
Zhihu Inc	(1,600)	3,305	–	0.00 %
Total Interactive Media & Services			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Internet & Direct Marketing Retail				
About You Holding AG	(274)	1,834	–	0.00 %
Alibaba Group Holding Ltd	(300)	3,450	–	0.00 %
Amazon.com Inc	832	114,824	–	0.00 %
AO World PLC	(9,417)	11,134	–	0.00 %
Auction Technology Group PLC	(1,701)	15,254	–	0.00 %
Beenos Inc	(700)	8,149	–	0.00 %
BHG Group AB	2,912	4,081	–	0.00 %
boohoo Group PLC	(59,333)	26,791	–	0.00 %
ContextLogic Inc	(1,788)	9,575	–	0.00 %
Deliveroo PLC	(19,424)	27,825	–	0.00 %
Delivery Hero SE	(945)	34,541	–	0.00 %
Demae-Can Co Ltd	(9,300)	25,725	–	0.00 %
DoorDash Inc	(10)	841	–	0.00 %
Enigmo Inc	(3,000)	7,887	–	0.00 %
Etsy Inc	(89)	6,548	–	0.00 %
Expedia Group Inc	(22)	2,385	–	0.00 %
Farfetch Ltd	(3,597)	10,251	–	0.00 %
Fiverr International Ltd	(39)	1,098	–	0.00 %
Global Fashion Group SA	(5,343)	2,465	–	0.00 %
Groupe LDLC	119	2,908	–	0.00 %
JD Health International Inc	(1,400)	7,551	–	0.00 %
JD.com Inc	(485)	8,552	–	0.00 %
Liquidity Services Inc	38	694	–	0.00 %
Media Do Holdings Co Ltd	(1,000)	8,182	–	0.00 %
Meituan Dianping	(500)	8,192	–	0.00 %
Moonpig Group PLC	(5,006)	10,747	–	0.00 %
Open Door Inc	(900)	7,036	–	0.00 %
Overstock.com Inc	(63)	1,645	–	0.00 %
Qurate Retail Inc	(10,379)	8,044	–	0.00 %
Shutterstock Inc	(23)	969	–	0.00 %
Stitch Fix Inc	(2,428)	10,659	–	0.00 %
Takeaway.com NV	(1,833)	25,830	–	0.00 %
Takkt AG	165	2,403	–	0.00 %
Temairazu Inc	(300)	6,898	–	0.00 %
THG PLC	(22,288)	27,807	–	0.00 %
Tongcheng-Elong Holdings Ltd	(4,000)	8,966	–	0.00 %
Trip.com Group Ltd	(200)	7,890	–	0.00 %
Veltra Corp	(1,800)	7,487	–	0.00 %
Vipshop Holdings Ltd	(75)	1,184	–	0.00 %
Wayfair Inc	(88)	6,082	–	0.00 %
Webjet Ltd	(3,685)	16,631	–	0.00 %
Xometry Inc	(151)	2,877	–	0.00 %
Zalando SE	2,193	68,285	–	0.00 %
Total Internet & Direct Marketing Retail			–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
IT Services				
Accenture PLC	253	81,914	–	0.00 %
AddNode Group AB	(68)	461	–	0.00 %
Alten SA	11	1,565	–	0.00 %
Appen Ltd	(732)	750	–	0.00 %
AvidXchange Holdings Inc	(292)	3,002	–	0.00 %
BigCommerce Holdings Inc	(1,086)	11,512	–	0.00 %
Business Brain Showa-Ota Inc	400	5,804	–	0.00 %
Business Engineering Corp	400	9,074	–	0.00 %
CGI Inc	108	11,239	–	0.00 %
Computershare Ltd	4,223	68,756	–	0.00 %
Concentrix Corp	(125)	9,979	–	0.00 %
Digital Garage Inc	(300)	7,722	–	0.00 %
Fastly Inc	70	1,665	–	0.00 %
FDM Group Holdings PLC	1,797	13,110	–	0.00 %
Fidelity National Information	(676)	37,761	–	0.00 %
Fiserv Inc	(301)	36,538	–	0.00 %
GDS Holdings Ltd	(6,100)	8,805	–	0.00 %
GMO Financial Gate Inc	(100)	7,296	–	0.00 %
Hackett Group Inc	329	7,755	–	0.00 %
IBM	525	77,086	–	0.00 %
Information Services Group Inc	727	3,780	–	0.00 %
Infosys Ltd	4,891	84,957	–	0.00 %
Jack Henry & Associates Inc	(1)	157	–	0.00 %
JFE Systems Inc	100	2,008	–	0.00 %
Kyndryl Holdings Inc	107	1,806	–	0.00 %
Link Administration Holdings Ltd	(46,302)	40,118	–	0.00 %
Majorel Group Luxembourg SA	160	5,124	–	0.00 %
MAXIMUS Inc	(85)	6,870	–	0.00 %
NCC Group PLC	1,645	2,077	–	0.00 %
NET One Systems Co Ltd	1,400	27,435	–	0.00 %
Nomura Research Institute Ltd	4,200	120,647	–	0.00 %
NTT Data Corp	100	1,346	–	0.00 %
Otsuka Corp	1,800	80,246	–	0.00 %
Paychex Inc	(9)	1,100	–	0.00 %
Payoneer Global Inc	1,167	7,224	–	0.00 %
PayPoint PLC	2,301	16,059	–	0.00 %
Reply SpA	(156)	15,969	–	0.00 %
Serverworks Co Ltd	(400)	9,280	–	0.00 %
Shopify Inc	186	12,348	–	0.00 %
Softcat PLC	464	8,839	–	0.00 %
Sopra Steria Group	69	15,196	–	0.00 %
Square Inc	(508)	29,286	–	0.00 %
TELUS International CDA Inc	(236)	2,069	–	0.00 %
TIS Inc	(200)	4,718	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
IT Services (continued)				
TTEC Holdings Inc	(260)	7,738	–	0.00 %
Unisys Corp	(2,421)	9,757	–	0.00 %
Verra Mobility Corp	(357)	6,351	–	0.00 %
VINX Corp	200	1,842	–	0.00 %
WiiT SpA	(292)	5,545	–	0.00 %
Yeahka Ltd	(2,000)	3,978	–	0.00 %
Total IT Services			–	0.00 %
Leisure Products				
Beneteau SA	(294)	4,474	–	0.00 %
Brunswick Corp/DE	(94)	7,437	–	0.00 %
Catana Group	347	2,749	–	0.00 %
Clarus Corp	(181)	1,301	–	0.00 %
Daikoku Denki Co Ltd	300	10,914	–	0.00 %
Harvia Oyj	1	25	–	0.00 %
Italian Sea Group SPA/The	1,575	13,076	–	0.00 %
Mattel Inc	265	5,872	–	0.00 %
Peloton Interactive Inc	(1,520)	9,698	–	0.00 %
Photo-Me International PLC	8,341	16,777	–	0.00 %
Sankyo Co Ltd	200	8,710	–	0.00 %
Sanlorenzo SpA/Ameglia	238	9,570	–	0.00 %
Technogym SpA	187	1,600	–	0.00 %
Tomy Co Ltd	500	8,117	–	0.00 %
Vista Outdoor Inc	(290)	8,483	–	0.00 %
Yamaha Corp	(200)	6,176	–	0.00 %
YETI Holdings Inc	258	12,887	–	0.00 %
Total Leisure Products			–	0.00 %
Life Sciences Tools & Services				
Adaptive Biotechnologies Corp	(439)	2,972	–	0.00 %
Agilent Technologies Inc	(449)	54,360	–	0.00 %
Akoya Biosciences Inc	(852)	4,430	–	0.00 %
Avantor Inc	103	2,230	–	0.00 %
Bio-Rad Laboratories Inc	(60)	24,012	–	0.00 %
Bio-Techne Corp	(398)	31,203	–	0.00 %
Bruker Corp	(174)	11,414	–	0.00 %
Charles River Laboratories Int	(108)	22,337	–	0.00 %
Eurofins Scientific SE	(989)	60,926	–	0.00 %
Genovis AB	752	3,824	–	0.00 %
Genscript Biotech Corp	(4,000)	9,374	–	0.00 %
Gerresheimer AG	726	94,342	–	0.00 %
Illumina Inc	(168)	27,757	–	0.00 %
Medpace Holdings Inc	51	13,784	–	0.00 %
Mettler-Toledo International Inc	(20)	24,270	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Life Sciences Tools & Services				
(continued)				
NanoString Technologies Inc	(3,359)	8,599	–	0.00 %
OmniAb Inc	599	3,474	–	0.00 %
Oxford Nanopore Technologies Limited	(9,005)	27,146	–	0.00 %
PerkinElmer Inc	(332)	38,854	–	0.00 %
PureTech Health Plc	(5,140)	12,903	–	0.00 %
Quanterix Corp	90	2,412	–	0.00 %
Siegfried Holding AG	13	11,760	–	0.00 %
Stevanato Group SpA	100	3,204	–	0.00 %
Tecan Group AG	256	102,249	–	0.00 %
Viva Biotech Holdings	(41,500)	7,726	–	0.00 %
Total Life Sciences Tools & Services			–	0.00 %
Machinery				
Aalberts NV	(625)	26,018	–	0.00 %
Alamo Group Inc	(8)	1,373	–	0.00 %
Allison Transmission Holdings	68	4,111	–	0.00 %
Alstom SA	4,157	114,932	–	0.00 %
Amada Holdings Co Ltd	450	4,769	–	0.00 %
Atlas Copco AB	17,392	230,139	–	0.00 %
Bodycote PLC	6	50	–	0.00 %
Burckhardt Compression Holding	15	8,842	–	0.00 %
China Yuchai International Ltd	230	2,611	–	0.00 %
CNH Industrial NV	13,894	192,445	–	0.00 %
Concentric AB	27	423	–	0.00 %
CONCH Venture	(40,500)	39,815	–	0.00 %
Conzeta AG	(12)	8,092	–	0.00 %
Crane Co	205	12,169	–	0.00 %
Cummins Inc	(42)	9,662	–	0.00 %
Daifuku Co Ltd	(400)	7,395	–	0.00 %
Daihatsu Diesel Manufacturing	1,300	7,540	–	0.00 %
Daiwa Industries Ltd	(400)	3,888	–	0.00 %
DMG Mori Co Ltd	200	3,652	–	0.00 %
Donaldson Co Inc	9	575	–	0.00 %
Ebara Corp	100	4,982	–	0.00 %
EnPro Industries Inc	(95)	12,957	–	0.00 %
Federal Signal Corp	(148)	9,021	–	0.00 %
First Tractor Co Ltd	16,000	8,161	–	0.00 %
Flowserve Corp	247	9,774	–	0.00 %
Giken Ltd	(500)	6,963	–	0.00 %
Greenbrier Cos Inc	11	468	–	0.00 %
Harsco Corp	(728)	5,424	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Machinery (continued)				
Hexagon Purus AS	(3,394)	6,230	–	0.00 %
Hillenbrand Inc	(234)	11,335	–	0.00 %
Hirata Corp	(200)	10,721	–	0.00 %
IHI Corp	1,500	37,384	–	0.00 %
Industrie De Nora SpA	(153)	2,968	–	0.00 %
Interpump Group SpA	(509)	25,790	–	0.00 %
ITT Inc	6	614	–	0.00 %
Iveco Group NV	614	6,108	–	0.00 %
Japan Steel Works Ltd	(34)	688	–	0.00 %
John Bean Technologies Corp	(104)	11,431	–	0.00 %
Kardex AG	(20)	4,605	–	0.00 %
Komatsu Ltd	2,500	71,213	–	0.00 %
Komori Corp	(300)	2,263	–	0.00 %
Kornit Digital Ltd	(135)	3,005	–	0.00 %
KSB SE & Co KGaA	7	4,552	–	0.00 %
Kubota Corp	11,200	179,504	–	0.00 %
Kurita Water Industries Ltd	(200)	7,801	–	0.00 %
LK Technology Holdings Ltd	(7,500)	7,191	–	0.00 %
Lonking Holdings Ltd	39,000	6,962	–	0.00 %
Makino Milling Machine Co Ltd	100	4,784	–	0.00 %
Makita Corp	(3,600)	98,791	–	0.00 %
Middleby Corp	(35)	5,096	–	0.00 %
Miller Industries Inc/TN	51	2,040	–	0.00 %
Minebea Mitsumi Inc	(400)	6,797	–	0.00 %
Misumi Group Inc	(400)	6,983	–	0.00 %
Mitsubishi Heavy Industries Ltd	2,800	158,940	–	0.00 %
Namura Shipbuilding Co Ltd	1,600	10,071	–	0.00 %
NGK Insulators Ltd	300	3,982	–	0.00 %
Nilfisk Holding A/S	110	2,153	–	0.00 %
Nittoku Co Ltd	(400)	6,688	–	0.00 %
Nordson Corp	(83)	20,264	–	0.00 %
Otis Worldwide Corporation	(115)	9,838	–	0.00 %
Outotec Oyj	11,241	129,444	–	0.00 %
Rational AG	20	15,249	–	0.00 %
Rieter Holding AG	(130)	13,753	–	0.00 %
Rotork PLC	(2,184)	8,326	–	0.00 %
Semperit AG Holding	5	119	–	0.00 %
Singamas Cont	16,000	1,448	–	0.00 %
SKF AB	(7,346)	119,202	–	0.00 %
Spirax-Sarco Engineering PLC	(200)	25,674	–	0.00 %
SPX Corp	(150)	11,853	–	0.00 %
Stanley Black & Decker Inc	(94)	8,872	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Machinery (continued)				
Sumitomo Heavy Industries Ltd	200	5,015	–	0.00 %
Takeuchi Manufacturing Co Ltd	100	3,185	–	0.00 %
Terex Corp	214	12,971	–	0.00 %
Timken Co	(77)	5,884	–	0.00 %
Titan International Inc	358	4,507	–	0.00 %
Toshiba Machine Co Ltd	100	2,897	–	0.00 %
Trinity Industries Inc	(403)	10,103	–	0.00 %
Tsubaki Nakashima Co Ltd	(1,400)	7,889	–	0.00 %
Valmet Oyj	(265)	6,749	–	0.00 %
VAT Group AG	(338)	135,537	–	0.00 %
Vesuvius PLC	3,822	21,339	–	0.00 %
Volvo AB	(2,730)	55,128	–	0.00 %
Wabtec Corp	(120)	13,502	–	0.00 %
Watts Water Technologies Inc	69	13,025	–	0.00 %
Weichai Power Co Ltd	(6,000)	7,788	–	0.00 %
Xylem Inc/NY	(199)	20,604	–	0.00 %
Yangzijiang Shipbuilding Holdings Ltd	7,900	9,876	–	0.00 %
Zoomlion CO. LTD.	(16,000)	7,651	–	0.00 %
Total Machinery			–	0.00 %
Marine				
AP Moller - Maersk A/S	(80)	145,487	–	0.00 %
Euroseas Ltd	291	8,003	–	0.00 %
Gram Car Carriers ASA	656	10,024	–	0.00 %
Hidroviias do Brasil SA	(2,900)	2,316	–	0.00 %
Hoegh Autoliners ASA	4,609	32,039	–	0.00 %
Iino Kaiun Kaisha Ltd	1,100	7,890	–	0.00 %
Japan Transcity Corp	100	440	–	0.00 %
Mitsui OSK Lines Ltd	400	11,081	–	0.00 %
Nippon Yusen KK	500	13,337	–	0.00 %
NS United Kaiun Kaisha Ltd	300	8,381	–	0.00 %
Wilh Wilhelmsen Holding ASA	130	3,656	–	0.00 %
Total Marine			–	0.00 %
Marine Transportation				
Odfjell SE	439	3,811	–	0.00 %
Total Marine Transportation			–	0.00 %
Materials				
Arcor PLC	(3,553)	34,606	–	0.00 %
Arakawa Chemical	(200)	1,388	–	0.00 %
Central Asia Metals PLC	8,826	22,336	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Materials (continued)				
Corteva Inc	(115)	5,809	–	0.00 %
H+H International A/S	(158)	1,636	–	0.00 %
Nittetsu Mining Co Ltd	200	7,015	–	0.00 %
Orocobre Ltd	(2,295)	20,835	–	0.00 %
Perseus Mining Ltd	5,912	7,206	–	0.00 %
Recticel SA	(935)	10,275	–	0.00 %
Sekisui Plastics Co Ltd	500	1,555	–	0.00 %
Semapa-Sociedade de Investimento e Gestao	686	9,963	–	0.00 %
Shinagawa Refractories Co Ltd	200	9,637	–	0.00 %
Sibanye Stillwater Ltd	(10,158)	15,437	–	0.00 %
Tubacex SA	3,026	9,363	–	0.00 %
Westgold Resources Ltd	(7,432)	7,785	–	0.00 %
Total Materials			–	0.00 %
Media				
4imprint Group PLC	397	25,645	–	0.00 %
Altice USA Inc	(1,928)	5,919	–	0.00 %
AMC Networks Inc	(1,137)	13,235	–	0.00 %
Ascential PLC	(10,090)	25,637	–	0.00 %
Cable One Inc	(4)	2,602	–	0.00 %
CBS Corp	(1,914)	28,882	–	0.00 %
Clear Channel Outdoor Holdings	(1,150)	1,668	–	0.00 %
Corus Entertainment Inc	(5,113)	5,136	–	0.00 %
CyberAgent Inc	9,200	58,601	–	0.00 %
EW Scripps Co	(1,150)	8,786	–	0.00 %
Gambling.com Group Ltd	107	1,517	–	0.00 %
Gray Television Inc	(1,352)	10,897	–	0.00 %
iHeartMedia Inc	(2,675)	9,657	–	0.00 %
Interpublic Group of Cos Inc	(86)	2,804	–	0.00 %
ITV PLC	(14,313)	12,835	–	0.00 %
Liberty Latin America Ltd	442	3,960	–	0.00 %
Nexstar Media Group Inc	(134)	21,815	–	0.00 %
Next Fifteen Communications Gr	(2,104)	16,443	–	0.00 %
Nippon Television Holdings Inc	3,700	34,488	–	0.00 %
NOS SGPS SA	10,173	38,281	–	0.00 %
oOh!media Ltd	3,034	2,864	–	0.00 %
Proto Corp	(200)	1,628	–	0.00 %
Rizzoli Corriere Della Sera Me	2,534	1,997	–	0.00 %
RPA Holdings Inc	(1,100)	2,711	–	0.00 %
RTL Group SA	(549)	20,290	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Media (continued)				
S4 Capital PLC	(20,101)	25,256	–	0.00 %
Sanoma Oyj	(1,410)	10,850	–	0.00 %
Scholastic Corp	210	9,125	–	0.00 %
Sinclair Broadcast Group Inc	(1,649)	20,810	–	0.00 %
SKY Perfect JSAT Holdings Inc	2,200	10,012	–	0.00 %
Stingray Group Inc	520	1,959	–	0.00 %
Television Broadcasts Ltd	(12,000)	5,891	–	0.00 %
Television Francaise 1	1,899	15,405	–	0.00 %
Thomson Reuters Corp	(14)	1,803	–	0.00 %
WPP PLC	9,394	91,118	–	0.00 %
Total Media			–	0.00 %
Metals & Mining				
African Rainbow Minerals Ltd	(5,392)	51,036	–	0.00 %
Algoma Steel Group Inc	537	4,101	–	0.00 %
Anglo American Platinum Ltd	(418)	14,612	–	0.00 %
AngloGold Ashanti Ltd	(915)	15,616	–	0.00 %
Antofagasta PLC	(685)	12,563	–	0.00 %
Arafura Rare Earths Ltd	(47,863)	7,582	–	0.00 %
ArcelorMittal	904	24,033	–	0.00 %
Atalaya Mining PLC	(84)	346	–	0.00 %
Aurubis AG	(126)	10,441	–	0.00 %
Australian Strategic Materials	(299)	338	–	0.00 %
Bekaert SA	483	22,907	–	0.00 %
BHP Group Limited	54	1,555	–	0.00 %
BHP Group Ltd	5,746	166,634	–	0.00 %
BlueScope Steel Ltd	456	6,195	–	0.00 %
Capricorn Metals Ltd	3,022	8,910	–	0.00 %
Carpenter Technology Corp	81	5,073	–	0.00 %
Centamin PLC	5,339	5,934	–	0.00 %
Chalice Mining Ltd	267	–	–	0.00 %
China Gold International Resources Corp. Ltd.	1,100	4,629	–	0.00 %
China Hongqiao Group Ltd	11,000	10,968	–	0.00 %
China Nonferrous Mining Corp L	16,000	8,671	–	0.00 %
Cleveland-Cliffs Inc	(393)	6,009	–	0.00 %
Coeur Mining Inc	(2,357)	5,680	–	0.00 %
Compass Minerals International	(180)	5,427	–	0.00 %
Constellium SE	65	1,170	–	0.00 %
Core Lithium Ltd	(20,105)	5,135	–	0.00 %
Eldorado Gold Corp	291	2,785	–	0.00 %
Emerald Resources NL	6,056	9,280	–	0.00 %
Endeavour Mining PLC	(741)	15,139	–	0.00 %
Eramet	(6)	461	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Metals & Mining (continued)				
Filo Mining Corp	(533)	8,373	–	0.00 %
Firefinch Ltd	(54,140)	7,022	–	0.00 %
First Majestic Silver Corp	(631)	3,863	–	0.00 %
First Quantum Minerals Ltd	(1,004)	26,917	–	0.00 %
Fortescue Metals Group Ltd	(7,605)	105,380	–	0.00 %
Fresnillo PLC	(5,988)	43,641	–	0.00 %
Godo Steel Ltd	300	9,050	–	0.00 %
Gold Fields Ltd	(1,274)	16,361	–	0.00 %
Granges AB	1,213	11,572	–	0.00 %
Hill & Smith Holdings PLC	9	204	–	0.00 %
Iluka Resources Ltd	467	2,576	–	0.00 %
Impala Platinum Holdings Ltd	(2,887)	14,878	–	0.00 %
Pioneer Ltd	(49,658)	7,706	–	0.00 %
Ivanhoe Electric Inc / US	(288)	4,501	–	0.00 %
JINCHUAN INTL	(132,000)	6,648	–	0.00 %
Kaiser Aluminum Corp	(158)	11,995	–	0.00 %
Kinross Gold	429	2,175	–	0.00 %
Kobe Steel Ltd	875	10,991	–	0.00 %
Kumba Iron Ore Ltd	(2,358)	51,792	–	0.00 %
Maanshan Iron & Steel Co Ltd	(34,000)	5,809	–	0.00 %
MAG Silver Corp	(166)	1,886	–	0.00 %
Materion Corp	(76)	8,268	–	0.00 %
McEwen Mining Inc	(237)	1,917	–	0.00 %
Mineral Resources Ltd	1,981	91,624	–	0.00 %
Mongolian Mining Corp	12,000	4,345	–	0.00 %
Mory Industries Inc	200	4,818	–	0.00 %
Mount Gibson Iron Ltd	(16,552)	4,816	–	0.00 %
MP Materials Corp	(443)	9,276	–	0.00 %
Nakayama Steel Works Ltd	1,300	8,263	–	0.00 %
Neturen Co Ltd	400	2,770	–	0.00 %
Nexa Resources SA	355	2,272	–	0.00 %
Nickel Mines Ltd	(15,394)	7,913	–	0.00 %
Nippon Steel Corp	8,250	195,194	–	0.00 %
North American Construction Group	185	4,571	–	0.00 %
Northern Star Resources Ltd	14,269	109,886	–	0.00 %
Novagold Resources Inc	(2,372)	9,793	–	0.00 %
OceanaGold Corp	85	183	–	0.00 %
OSAKA Titanium Technologies Co	200	4,578	–	0.00 %
Pacific Metals Co Ltd	(700)	7,649	–	0.00 %
Piedmont Lithium Inc	(36)	1,611	–	0.00 %
Resolute Mining Ltd	23,432	5,606	–	0.00 %
Rio Tinto Ltd	824	60,153	–	0.00 %
SHOUGANG RES	32,000	9,221	–	0.00 %
Silvercorp Metals Inc	(13)	34	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Metals & Mining (continued)				
SilverCrest Metals	258	1,277	–	0.00 %
Skeena Resources Ltd	(1,136)	5,630	–	0.00 %
Solaris Resources Inc	(2,119)	9,280	–	0.00 %
SSAB AB	(1,468)	8,429	–	0.00 %
St Barbara Ltd	(70,351)	9,098	–	0.00 %
Steel Dynamics Inc	99	10,552	–	0.00 %
SunCoke Energy Inc	29	270	–	0.00 %
Syrah Resources Ltd	(70,785)	26,546	–	0.00 %
thyssenkrupp AG	3,269	25,169	–	0.00 %
Tietto Minerals Ltd	(24,317)	7,626	–	0.00 %
Yamato Kogyo Co Ltd	200	9,648	–	0.00 %
Yodogawa Steel Works Ltd	300	7,022	–	0.00 %
Total Metals & Mining			–	0.00 %
Mortgage Real Estate Investment				
AGNC Investment Corp	(850)	8,424	–	0.00 %
Apollo Commercial Real Estate	(781)	8,529	–	0.00 %
Arbor Realty Trust Inc	(551)	8,794	–	0.00 %
Ares Commercial Real Estate Corp	(815)	8,435	–	0.00 %
ARMOUR Residential REIT Inc	(1,718)	8,435	–	0.00 %
Blackstone Mortgage Trust Inc	(392)	8,632	–	0.00 %
Chimera Investment Corp	(1,489)	9,008	–	0.00 %
Dynex Capital Inc	(656)	8,502	–	0.00 %
Ellington Financial Inc	(645)	8,624	–	0.00 %
Invesco Mortgage Capital Inc	(770)	8,663	–	0.00 %
Ladder Capital Corp	(786)	8,615	–	0.00 %
MFA Financial Inc	(765)	8,384	–	0.00 %
New York Mortgage Trust Inc	(888)	8,454	–	0.00 %
Ready Capital Corp	(767)	8,376	–	0.00 %
Starwood Property Trust Inc	(421)	8,601	–	0.00 %
Total Mortgage Real Estate Investment			–	0.00 %
Multiline Retail				
B&M European Value Retail SA	25,803	188,772	–	0.00 %
Big Lots Inc	(362)	2,244	–	0.00 %
Canadian Tire Corp Ltd	(498)	58,958	–	0.00 %
Dollar General Corp	(550)	76,175	–	0.00 %
Dollar Tree Inc	(652)	79,779	–	0.00 %
Dollarama Inc	837	54,158	–	0.00 %
Fuji Co Ltd/Ehime	(200)	2,508	–	0.00 %
Golden Eagle Retail Group Ltd	8,000	6,875	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Multiline Retail (continued)				
J Front Retailing Co Ltd	9,575	100,883	–	0.00 %
Marks & Spencer Group PLC	50,934	146,315	–	0.00 %
Marui Group Co Ltd	2,400	41,554	–	0.00 %
MINISO Group Holding Ltd	1,600	10,435	–	0.00 %
Myer Holdings Ltd	19,198	8,317	–	0.00 %
Next PLC	432	38,236	–	0.00 %
Ollie's Bargain Outlet Holdings Inc	163	12,564	–	0.00 %
Pan Pacific International Holdings Corp	6,900	137,560	–	0.00 %
Stockmann OYJ Abp	2,358	5,431	–	0.00 %
Takashimaya Co Ltd	2,875	43,158	–	0.00 %
Target Corp	(695)	87,952	–	0.00 %
Woolworths Holdings Ltd/South	(7,078)	27,763	–	0.00 %
Total Multiline Retail			–	0.00 %
Multi-Utilities				
A2A SpA	26,537	50,892	–	0.00 %
ACEA SpA	345	4,139	–	0.00 %
AGL Energy Ltd	5,790	41,519	–	0.00 %
Algonquin Power & Utilities Co	(5,964)	45,060	–	0.00 %
Ameren Corp	(22)	1,744	–	0.00 %
Black Hills Corp	(44)	2,420	–	0.00 %
Canadian Utilities Ltd	(1,703)	40,273	–	0.00 %
CenterPoint Energy Inc	(147)	4,100	–	0.00 %
Centrica PLC	126,832	243,779	–	0.00 %
CMS Energy Corp	(132)	7,417	–	0.00 %
Dominion Energy Inc	(128)	6,213	–	0.00 %
DTE Energy Co	(34)	3,515	–	0.00 %
Engie SA	20,188	325,790	–	0.00 %
Iren SpA	14,943	30,933	–	0.00 %
MDU Resources Group Inc	248	5,049	–	0.00 %
National Grid PLC	22,058	276,649	–	0.00 %
NiSource Inc	48	1,284	–	0.00 %
NorthWestern Corp	(46)	2,318	–	0.00 %
REN - Redes Energeticas Nacionais	9,625	26,288	–	0.00 %
Sempra Energy	(144)	10,112	–	0.00 %
WEC Energy Group Inc	(91)	7,655	–	0.00 %
Total Multi-Utilities			–	0.00 %
Oil Gas & Consumable Fuels				
Advantage Oil & Gas Ltd	1,662	11,821	–	0.00 %
Alto Ingredients Inc	(571)	2,061	–	0.00 %
Amplify Energy Corp	(865)	5,657	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Oil Gas & Consumable Fuels				
(continued)				
Antero Resources Corp	411	11,372	–	0.00 %
Apache Corp	(33)	1,447	–	0.00 %
ARC Resources Ltd	194	2,953	–	0.00 %
Arch Coal Inc	70	9,142	–	0.00 %
Athabasca Oil Corp	2,570	7,118	–	0.00 %
Birchcliff Energy Ltd	1,147	7,073	–	0.00 %
Bonterra Energy Corp	1,757	9,460	–	0.00 %
Borr Drilling Ltd	(61)	426	–	0.00 %
BP PLC	40,375	249,303	–	0.00 %
BW Energy Ltd	(526)	1,265	–	0.00 %
BW LPG Ltd	2,820	34,103	–	0.00 %
Cairn Energy PLC	(11,387)	24,807	–	0.00 %
California Resources Corp	213	11,894	–	0.00 %
Caltex Australia Ltd	2,355	53,753	–	0.00 %
Cameco Corp	866	31,979	–	0.00 %
Canadian Natural Resources Ltd	2	129	–	0.00 %
Cardinal Energy Ltd	1,068	5,695	–	0.00 %
Cenovus Energy Inc	376	7,481	–	0.00 %
Chevron Corp	(209)	33,670	–	0.00 %
Clean Energy Fuels Corp	(746)	3,178	–	0.00 %
CNX Resources Corp	66	1,475	–	0.00 %
Comstock Resources Inc	(982)	12,039	–	0.00 %
ConocoPhillips	182	21,663	–	0.00 %
CONSOL Energy Inc	13	1,119	–	0.00 %
Contura Energy Inc	56	11,359	–	0.00 %
COSCO SHIP ENGY	(4,000)	4,192	–	0.00 %
Crescent Point Energy Corp	4,233	34,764	–	0.00 %
Crew Energy Inc	2,401	11,260	–	0.00 %
Cropenergies AG	(123)	1,137	–	0.00 %
d'Amico International Shipping	5,802	26,649	–	0.00 %
Denison Mines Corp	22,393	31,423	–	0.00 %
Devon Energy Corp	(157)	8,021	–	0.00 %
Diversified Gas & Oil PLC	(19,451)	22,555	–	0.00 %
DT Midstream Inc	(199)	10,406	–	0.00 %
Earthstone Energy Inc	41	836	–	0.00 %
Enbridge Inc	(1,735)	60,789	–	0.00 %
Energiean PLC	(1,884)	27,156	–	0.00 %
Energy Fuels Inc/Canada	4,326	30,768	–	0.00 %
Enerplus Corp	686	11,709	–	0.00 %
Eni SpA	17,355	268,673	–	0.00 %
Equitrans Midstream Corp	(695)	6,672	–	0.00 %
Esso SA Francaise	77	4,498	–	0.00 %
Euronav NV	277	4,770	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Oil Gas & Consumable Fuels				
(continued)				
Excelerate Energy Inc	(97)	1,804	–	0.00 %
Exxon Mobil Corp	49	5,448	–	0.00 %
Formosa Petrochemical Corp	(36,000)	89,548	–	0.00 %
Frontline PLC	431	7,594	–	0.00 %
Frontline PLC	(812)	14,485	–	0.00 %
Galp Energia SGPS SA	2,250	30,982	–	0.00 %
Gaztransport Et Technigaz SA	29	3,592	–	0.00 %
Geo Energy Resources Ltd	46,500	7,568	–	0.00 %
Gevo Inc	(5,246)	6,872	–	0.00 %
Gibson Energy Inc	(1,381)	20,725	–	0.00 %
Green Plains Inc	(137)	4,252	–	0.00 %
Gulfport Energy Operating Corp	93	10,974	–	0.00 %
Hafnia Ltd	5,299	30,973	–	0.00 %
Hallador Energy Co	107	1,149	–	0.00 %
Hess Corp	68	10,506	–	0.00 %
Idemitsu Kosan Co Ltd	100	2,124	–	0.00 %
IDG Energy Investment Ltd	(68,000)	4,205	–	0.00 %
Imperial Oil Ltd	756	42,842	–	0.00 %
Inpex Corp	11,700	163,426	–	0.00 %
International Petroleum Corp	4,015	37,724	–	0.00 %
Ithaca Energy PLC	(9,459)	16,989	–	0.00 %
JAPEX	300	9,843	–	0.00 %
Koninklijke Vopak NV	115	4,149	–	0.00 %
Magnolia Oil & Gas Corp	278	6,338	–	0.00 %
Maha Energy AB	4,536	3,646	–	0.00 %
MEG Energy Corp	1,853	33,078	–	0.00 %
Neste Oyj	4,443	162,662	–	0.00 %
New Hope Corp Ltd	2,454	8,933	–	0.00 %
Norwegian Energy Co ASA	16	722	–	0.00 %
NuVista Energy Ltd	620	5,678	–	0.00 %
Obsidian Energy Ltd	1,807	12,758	–	0.00 %
Occidental Petroleum Corp	(90)	5,651	–	0.00 %
OKEA ASA	8,558	31,402	–	0.00 %
OMV AG	275	12,747	–	0.00 %
Origin Energy Ltd	6,144	34,602	–	0.00 %
Overseas Shipholding Group Inc	840	3,696	–	0.00 %
Petro Rio SA	2,600	24,463	–	0.00 %
Petroleo Brasileiro SA	4,000	25,896	–	0.00 %
Peyto Exploration & Development	127	1,177	–	0.00 %
PrairieSky Royalty Ltd	(1)	19	–	0.00 %
Premier Oil PLC	(8,785)	27,818	–	0.00 %
Range Resources Corp	348	11,268	–	0.00 %
Repsol SA	17,810	274,481	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Oil Gas & Consumable Fuels (continued)				
REX American Resources Corp	331	13,071	–	0.00 %
Saras SpA	37,521	53,454	–	0.00 %
Savannah Energy PLC	3,097	1,030	–	0.00 %
Scorpio Tankers Inc	254	12,830	–	0.00 %
Serica Energy PLC	9,000	28,453	–	0.00 %
Shell PLC	3,724	115,250	–	0.00 %
SilverBow Resources Inc	27	1,155	–	0.00 %
Sinanen Holdings Co Ltd	100	2,752	–	0.00 %
Sinopec Corp	86,000	50,333	–	0.00 %
SM Energy Co	241	10,197	–	0.00 %
Stanmore Resources Ltd	4,572	8,573	–	0.00 %
Surge Energy Inc	414	2,538	–	0.00 %
Tellurian Inc	(5,262)	5,893	–	0.00 %
Terracom Ltd	28,319	8,698	–	0.00 %
Tethys Oil AB	1,432	7,033	–	0.00 %
Total SA	3,753	236,200	–	0.00 %
Tourmaline Oil Corp	911	46,620	–	0.00 %
Ultrapar Participacoes SA	(8,100)	29,815	–	0.00 %
Vermilion Energy Inc	739	10,741	–	0.00 %
Whitecap Resources Inc	788	6,431	–	0.00 %
Whitehaven Coal Ltd	(385)	1,516	–	0.00 %
Woodside Petroleum Ltd	(2,537)	60,729	–	0.00 %
World Fuel Services Corp	(176)	3,854	–	0.00 %
Yancoal Australia Ltd	2,541	8,692	–	0.00 %
Yanzhou Coal Mining Co Ltd	11,000	17,280	–	0.00 %
Total Oil Gas & Consumable Fuels			–	0.00 %
Paper & Forest Products				
Acadian Timber Corp	171	2,328	–	0.00 %
Altri SGPS SA	2,572	12,678	–	0.00 %
Boise Cascade Co	178	19,468	–	0.00 %
Clearwater Paper Corp	301	11,525	–	0.00 %
Ence Energia y Celulosa SA	3,400	10,826	–	0.00 %
Mondi PLC	(2,030)	33,786	–	0.00 %
ND PAPER	(13,000)	7,211	–	0.00 %
Nippon Paper Industries Co Ltd	(500)	4,472	–	0.00 %
Nordic Paper Holding AB	3,525	10,185	–	0.00 %
Rottneros AB	386	378	–	0.00 %
Stora Enso Oyj	2,541	32,373	–	0.00 %
Suzano SA	2,400	24,396	–	0.00 %
Total Paper & Forest Products			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Personal Care Products				
Kenvue Inc	410	9,451	–	0.00 %
Total Personal Care Products			–	0.00 %
Personal Products				
Beauty Health Co/The	(305)	1,879	–	0.00 %
Beiersdorf AG	2,840	371,821	–	0.00 %
BellRing Brands Inc	327	13,571	–	0.00 %
Best World International Ltd	6,600	8,251	–	0.00 %
Coty Inc	(86)	994	–	0.00 %
Edgewell Personal Care Co	(179)	6,902	–	0.00 %
Elf Beauty Inc	52	7,213	–	0.00 %
Estee Lauder Cos Inc	(257)	41,256	–	0.00 %
Euglena Co Ltd	(1,400)	7,745	–	0.00 %
Fancl Corp	1,000	17,520	–	0.00 %
Giant Biogene Holding Co Ltd	1,800	8,630	–	0.00 %
HENGAN INT'L	(9,500)	35,250	–	0.00 %
Herbalife Nutrition Ltd	(2,657)	39,908	–	0.00 %
Honest Co Inc/The	(5,032)	7,447	–	0.00 %
Interparfums SA	(72)	4,760	–	0.00 %
Kobayashi Pharmaceutical Co Ltd	(300)	14,830	–	0.00 %
Milbon Co Ltd	(400)	12,371	–	0.00 %
Natura & Co Holding SA	(5,100)	15,692	–	0.00 %
Nature's Sunshine Products Inc	99	1,664	–	0.00 %
Nu Skin Enterprises Inc	(1,484)	35,453	–	0.00 %
Ontex Group NV	(1,344)	10,866	–	0.00 %
Pharmanutra SpA	(1)	60	–	0.00 %
Rohto Pharmaceutical Co Ltd	2,000	52,124	–	0.00 %
USANA Health Sciences Inc	(462)	29,702	–	0.00 %
Total Personal Products			–	0.00 %
Pharmaceuticals				
Aclaris Therapeutics Inc	(180)	1,346	–	0.00 %
Adamas Pharmaceuticals Inc	(2,309)	–	–	0.00 %
Almirall SA	655	6,648	–	0.00 %
Amneal Pharmaceuticals Inc	694	2,838	–	0.00 %
Antengene Corp Ltd	(21,000)	3,240	–	0.00 %
Aspen Pharmacare Holdings Ltd	(133)	1,211	–	0.00 %
Assertio Holdings, Inc	(6,409)	–	–	0.00 %
Aurora Cannabis Inc	(11,795)	5,837	–	0.00 %
Bausch Health Companies Inc	(3,200)	26,688	–	0.00 %
Bristol-Myers Squibb Co	(511)	31,503	–	0.00 %
CanSino Biologics Inc	(2,400)	7,038	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Pharmaceuticals (continued)				
Cara Therapeutics Inc	(3,988)	10,249	–	0.00 %
Corcept Therapeutics Inc	420	13,747	–	0.00 %
Evolus Inc	(806)	7,971	–	0.00 %
Faes Farma SA	6,456	22,600	–	0.00 %
FOSUN PHARMA	(1,000)	2,354	–	0.00 %
GlaxoSmithKline PLC	18,479	325,056	–	0.00 %
H Lundbeck A/S	8,138	41,211	–	0.00 %
Harmony Biosciences Holdings	297	10,766	–	0.00 %
Hikma Pharmaceuticals PLC	1,544	42,809	–	0.00 %
Hua Medicine	(13,500)	2,909	–	0.00 %
Ipsen SA	200	25,968	–	0.00 %
JCR Pharmaceuticals Co Ltd	(900)	7,882	–	0.00 %
Johnson & Johnson	(165)	26,677	–	0.00 %
Kyowa Kirin Co Ltd	(1,598)	29,291	–	0.00 %
Laboratorios Farmaceuticos Rovi SA	330	18,777	–	0.00 %
Marinus Pharmaceuticals Inc	(370)	2,631	–	0.00 %
Mayne Pharma Group Ltd	(2,701)	6,410	–	0.00 %
Merck KGaA	1,367	245,938	–	0.00 %
NGM Biopharmaceuticals Inc	(4,236)	8,006	–	0.00 %
Novo Nordisk A/S	354	65,588	–	0.00 %
Ocumension Therapeutics	(7,000)	7,373	–	0.00 %
Optinose Inc	(2,892)	3,441	–	0.00 %
Organon & Co	(149)	3,272	–	0.00 %
Orion Oyj	2,810	115,089	–	0.00 %
Otsuka Holdings Co Ltd	4,300	163,689	–	0.00 %
Pacira BioSciences Inc	(3,243)	29,052	–	0.00 %
Perrigo Co PLC	(117)	4,095	–	0.00 %
Pfizer Inc	(876)	30,993	–	0.00 %
Phathom Pharmaceuticals Inc	(264)	3,799	–	0.00 %
Qiagen NV	(16)	732	–	0.00 %
Raia Drogasil SA	(7,700)	42,889	–	0.00 %
Reata Pharmaceuticals Inc	(6)	1,014	–	0.00 %
Recordati SpA	683	34,332	–	0.00 %
Revance Therapeutics Inc	(442)	7,792	–	0.00 %
Roche Holding AG	1,295	381,408	–	0.00 %
Roivant Sciences Ltd	(355)	4,107	–	0.00 %
Shineway Pharm	(1,000)	988	–	0.00 %
Sihuan Pharm	(88,000)	7,181	–	0.00 %
Sino Biopharmaceutical Ltd	(8,000)	3,040	–	0.00 %
Sumitomo Dainippon Pharma Co Ltd	(9,894)	34,533	–	0.00 %
SwedenCare AB	8	34	–	0.00 %
Taro Pharmaceutical Industries	125	4,953	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Pharmaceuticals (continued)				
The United Laboratories International Holdings	10,000	8,938	–	0.00 %
TONGRENTANGCM	5,000	9,079	–	0.00 %
UCB SA	1,926	172,837	–	0.00 %
Xeris Pharmaceuticals Inc	(2,269)	5,151	–	0.00 %
ZERIA Pharmaceutical Co Ltd	500	8,292	–	0.00 %
Zoetis Inc	67	12,764	–	0.00 %
Total Pharmaceuticals			–	0.00 %
Professional Services				
Acacia Research Corp	(1,333)	5,079	–	0.00 %
Alight Inc	(179)	1,368	–	0.00 %
ALS Ltd	1,458	11,134	–	0.00 %
APM Human Services International Ltd	1,152	1,378	–	0.00 %
BayCurrent Consulting Inc	3,100	106,667	–	0.00 %
Benefit One Inc	(3,100)	26,885	–	0.00 %
Brunel International NV	(314)	4,233	–	0.00 %
Capita PLC	(47,577)	10,871	–	0.00 %
Clarivate PLC	(1,204)	8,946	–	0.00 %
CRA International Inc	19	2,064	–	0.00 %
Dun & Bradstreet Holdings Inc	(455)	4,960	–	0.00 %
Ework Group AB	129	1,387	–	0.00 %
Exponent Inc	106	9,525	–	0.00 %
FTI Consulting Inc	43	7,990	–	0.00 %
Heidrick & Struggles International Inc	(697)	18,464	–	0.00 %
Hito-Communications Holdings Inc	(500)	4,791	–	0.00 %
Kforce Inc	(406)	25,436	–	0.00 %
Korn Ferry	(526)	26,815	–	0.00 %
Management Solutions Co Ltd	(300)	7,948	–	0.00 %
ManpowerGroup Inc	(391)	30,838	–	0.00 %
Nomura Co Ltd	(1,300)	7,629	–	0.00 %
Pasona Group Inc	(700)	7,856	–	0.00 %
Persol Holdings Co Ltd	(400)	6,850	–	0.00 %
Planet Labs PBC	(1,726)	5,610	–	0.00 %
RCM Technologies Inc	641	13,166	–	0.00 %
Recruit Holdings Co Ltd	4,300	154,067	–	0.00 %
Robert Half International Inc	(219)	16,197	–	0.00 %
Skillsoft Corp	(1,733)	2,270	–	0.00 %
SMS Co Ltd	(400)	7,715	–	0.00 %
S-Pool Inc	(2,400)	8,006	–	0.00 %
Stantec Inc	1,509	100,593	–	0.00 %
SThree PLC	1,834	8,281	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Professional Services (continued)				
TechnoPro Holdings Inc	(300)	7,364	–	0.00 %
Waste Connections Inc	(91)	12,466	–	0.00 %
Welbe Inc	300	1,168	–	0.00 %
World Holdings Co Ltd	(500)	8,292	–	0.00 %
Total Professional Services			–	0.00 %
Real Estate				
Abrdn European Logistics Income PLC	(35)	30	–	0.00 %
Atrium Ljungberg AB	(643)	11,705	–	0.00 %
Cedar Woods Properties Ltd	131	454	–	0.00 %
Citycon Oyj	4,108	25,244	–	0.00 %
Daito Trust Cons	700	77,188	–	0.00 %
Lendlease Group	(2,970)	14,998	–	0.00 %
Offerpad Solutions Inc	215	2,804	–	0.00 %
Rural Funds Group	878	1,226	–	0.00 %
Watkin Jones PLC	14,501	8,614	–	0.00 %
Total Real Estate			–	0.00 %
Real Estate Management and Development				
Anabuki Kosan Inc	100	1,383	–	0.00 %
Atenor	(17)	353	–	0.00 %
Capital & Counties Properties	(2,998)	4,466	–	0.00 %
Central China Management Co Lt	16,000	714	–	0.00 %
CH OVS G OCEANS	(5)	2	–	0.00 %
China Aoyuan Group Limited	(2,000)	301	–	0.00 %
China Jinmao	(57,450)	8,131	–	0.00 %
CHINA OVERSEAS	(4,000)	8,436	–	0.00 %
China Resources Land Ltd	(2,000)	8,454	–	0.00 %
China Vanke Co Ltd	(6,800)	7,934	–	0.00 %
CIFI Holdings Group Co Ltd	3,920	380	–	0.00 %
City Developments Ltd	(7,000)	34,591	–	0.00 %
CK Asset Holdings Ltd	(11,000)	60,732	–	0.00 %
Colliers International Group I	63	7,264	–	0.00 %
Compass Inc	(2,287)	8,233	–	0.00 %
Corp Inmobiliaria Vesta SAB de	(4,300)	16,099	–	0.00 %
Country Garden Holdings Co Ltd	(29,023)	3,294	–	0.00 %
CTP NV	160	2,272	–	0.00 %
Cushman & Wakefield PLC	(236)	2,169	–	0.00 %
Daiwa House Industry Co Ltd	200	5,557	–	0.00 %
Dear Life Co Ltd	300	1,783	–	0.00 %
Deutsche Wohnen SE	(365)	8,371	–	0.00 %
DIC Asset AG	(407)	1,917	–	0.00 %
Dios Fastigheter AB	(1,282)	7,993	–	0.00 %

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Real Estate Management and Development (continued)				
DREAM Unlimited Corp	603	9,464	–	0.00 %
FastPartner AB	(1,136)	4,547	–	0.00 %
First Capital Realty Inc	(255)	2,588	–	0.00 %
FirstService Corp	273	41,198	–	0.00 %
Grainger PLC	(1,588)	4,751	–	0.00 %
Grand City Properties SA	243	2,171	–	0.00 %
Hang Lung Properties Ltd	(16,000)	21,381	–	0.00 %
Henderson Land	(16,000)	43,965	–	0.00 %
Hufvudstaden AB	(482)	5,566	–	0.00 %
Hulic Co Ltd	573	5,144	–	0.00 %
Hysan Development Co Ltd	(3,000)	6,250	–	0.00 %
Investis Holding SA	30	3,211	–	0.00 %
Jinke Smart Services Group Co	(4,400)	5,779	–	0.00 %
KE Holdings Inc	(1,600)	8,293	–	0.00 %
Kennedy-Wilson Holdings Inc	(461)	7,362	–	0.00 %
KWG Group Holdings Ltd	(65,000)	7,542	–	0.00 %
LEG Immobilien AG	925	66,767	–	0.00 %
Leopalace21 Corporation	3,400	8,541	–	0.00 %
Longfor Group Holdings Ltd	(4,094)	8,624	–	0.00 %
LSL Property Services PLC	(495)	1,486	–	0.00 %
Mitsubishi Estate Co Ltd	17,200	219,885	–	0.00 %
Mitsui Fudosan Co Ltd	9,682	212,128	–	0.00 %
Mobimo Holding AG	60	17,549	–	0.00 %
New World Development Co Ltd	(6,000)	12,746	–	0.00 %
Newmark Group Inc	563	3,992	–	0.00 %
Nexity SA	1,669	27,694	–	0.00 %
Nomura Real Estate Holdings Inc	200	5,035	–	0.00 %
NP3 Fastigheter AB	(118)	1,812	–	0.00 %
Onewo Inc	(2,500)	8,862	–	0.00 %
PATRIZIA AG	33	315	–	0.00 %
Peach Property Group AG	106	1,703	–	0.00 %
Phoenix Spree Deutschland Ltd	(465)	992	–	0.00 %
Poly Property Services Co Ltd	(1,600)	7,436	–	0.00 %
PSP Swiss Property AG	178	21,631	–	0.00 %
Raysum Co Ltd	400	9,170	–	0.00 %
Redfin Corp	(321)	3,056	–	0.00 %
RMR Group Inc	423	10,693	–	0.00 %
Sagax AB	(3,594)	74,839	–	0.00 %
Savills PLC	(385)	4,440	–	0.00 %
Seazen Group Ltd	(46,000)	8,974	–	0.00 %
Shimao Property Holdings Ltd	(500)	38	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Real Estate Management and Development (continued)				
Sino Land Co Ltd	(28,294)	32,434	–	0.00 %
Sino-Ocean Group Holding Ltd	(168,500)	7,842	–	0.00 %
SRE Holdings Corp	(300)	7,104	–	0.00 %
Sumitomo Realty & Development	200	5,119	–	0.00 %
Sun Frontier Fudousan Co Ltd	400	3,965	–	0.00 %
Sun Hung Kai Properties Ltd	(9,500)	106,961	–	0.00 %
Swire Properties Ltd	(19,200)	40,150	–	0.00 %
Swiss Prime Site AG	228	21,902	–	0.00 %
Takara Leben Co Ltd	100	321	–	0.00 %
Tokyo Tatemono Co Ltd	400	5,258	–	0.00 %
Tokyu Fudosan Holdings Corp	1,051	6,539	–	0.00 %
UOL Group Ltd	(7,400)	36,349	–	0.00 %
Varia US Properties AG	43	1,878	–	0.00 %
VGP NV	(183)	19,100	–	0.00 %
VIB Vermoegen AG	200	3,269	–	0.00 %
Vonovia SE	4,907	117,586	–	0.00 %
Wallenstam AB	(8,161)	29,458	–	0.00 %
Wharf Real Estate Investment C	(10,000)	41,695	–	0.00 %
Yuexiu Property Co Ltd	(6,800)	8,428	–	0.00 %
Total Real Estate Management and Development			–	0.00 %
Road & Rail				
ALD SA	(606)	5,868	–	0.00 %
Alps Logistics Co Ltd	200	2,140	–	0.00 %
Aurizon Holdings Ltd	(13,260)	31,295	–	0.00 %
Canadian National Railway Co	(1,442)	162,224	–	0.00 %
Canadian Pacific Railway Ltd	(181)	136,329	–	0.00 %
Central Japan Railway Co	2,100	269,401	–	0.00 %
CSX Corp	(2,333)	70,457	–	0.00 %
East Japan Railway Co	3,900	220,364	–	0.00 %
Hankyu Hanshin Holdings Inc	100	3,590	–	0.00 %
Heartland Express Inc	(598)	9,024	–	0.00 %
Jungfraubahn Holding AG	36	6,582	–	0.00 %
Keikyu Corp	500	4,611	–	0.00 %
Keio Corp	400	13,838	–	0.00 %
Kyushu Railway Co	2,400	52,270	–	0.00 %
Maruzen Showa Unyu Co Ltd	200	5,436	–	0.00 %
MTR Corp Ltd	(4,003)	16,716	–	0.00 %
Nagoya Railroad Co Ltd	300	4,816	–	0.00 %
National Express Group PLC	(25,289)	26,810	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Road & Rail (continued)				
Nippon Express Holdings Inc	(2,300)	119,491	–	0.00 %
Norfolk Southern Corp	(338)	69,293	–	0.00 %
Odakyu Electric Railway Co Ltd	300	4,460	–	0.00 %
Old Dominion Freight Line Inc	83	35,472	–	0.00 %
Saia Inc	81	34,522	–	0.00 %
Sixt SE	(45)	4,804	–	0.00 %
TFI International Inc	319	43,378	–	0.00 %
Tobu Railway Co Ltd	100	2,741	–	0.00 %
Tokyu Corp	400	5,053	–	0.00 %
TuSimple Holdings Inc	(3,920)	4,900	–	0.00 %
Union Pacific Corp	(301)	66,392	–	0.00 %
West Japan Railway Co	3,600	155,772	–	0.00 %
Total Road & Rail			–	0.00 %
Semiconductors & Semiconductor Equipment				
Advanced Energy Industries Inc	(22)	2,598	–	0.00 %
Advanced Micro Devices Inc	(107)	11,312	–	0.00 %
Advantest Corp	(500)	62,839	–	0.00 %
Alphawave IP Group PLC	(2,783)	5,076	–	0.00 %
ams AG	(2,358)	16,558	–	0.00 %
Analog Devices Inc	(70)	12,725	–	0.00 %
Applied Materials Inc	73	11,151	–	0.00 %
ASM Pacific Technology Ltd	1,000	10,016	–	0.00 %
BE Semiconductor Industries NV	202	23,228	–	0.00 %
BOE Varitronix Ltd	(8,000)	7,763	–	0.00 %
Camtek Ltd/Israel	82	4,945	–	0.00 %
Canadian Solar Inc	(429)	12,016	–	0.00 %
Celestica Inc	540	12,587	–	0.00 %
Daqo New Energy Corp	(623)	23,032	–	0.00 %
Disco Corporation	600	118,381	–	0.00 %
Enphase Energy Inc	(140)	17,714	–	0.00 %
Everspin Technologies Inc	624	6,496	–	0.00 %
First Solar Inc	(119)	22,505	–	0.00 %
Flat Glass Group Co Ltd	(3,000)	7,452	–	0.00 %
Ichor Holdings Ltd	(202)	7,399	–	0.00 %
indie Semiconductor Inc	(470)	3,149	–	0.00 %
Intel Corp	(987)	34,683	–	0.00 %
IQE PLC	(33,893)	8,131	–	0.00 %
JinkoSolar Holding Co Ltd	(630)	21,124	–	0.00 %
Kopin Corp	(2,966)	4,330	–	0.00 %
Lattice Semiconductor Corp	128	12,449	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)			Fair value USD	% of Net assets
Security	Quantity	Notional		
Semiconductors & Semiconductor Equipment (continued)				
MaxLinear Inc	(1,544)	36,284	–	0.00 %
Microchip Technology Inc	38	3,110	–	0.00 %
Mimasu Semiconductor Industry	(400)	7,891	–	0.00 %
MKS Instruments Inc	(114)	11,426	–	0.00 %
Nordic Semiconductor ASA	(2,036)	24,832	–	0.00 %
Nova Ltd	26	3,352	–	0.00 %
NVE Corp	47	4,157	–	0.00 %
NVIDIA Corp	9	4,442	–	0.00 %
Qorvo Inc	(320)	34,365	–	0.00 %
QUALCOMM Inc	(283)	32,412	–	0.00 %
Rambus Inc	(663)	37,440	–	0.00 %
Rohm Co Ltd	(1,200)	100,240	–	0.00 %
SCREEN Holdings Co Ltd	(800)	81,543	–	0.00 %
Semtech Corp	(423)	11,061	–	0.00 %
Shinko Electric Industries Co	1,400	57,426	–	0.00 %
Silex Systems Ltd	(3,787)	7,836	–	0.00 %
SiTime Corp	91	12,075	–	0.00 %
Smart Global Holdings Inc	(227)	5,863	–	0.00 %
Socionext Inc	600	74,336	–	0.00 %
SolarEdge Technologies Inc	(121)	19,671	–	0.00 %
SunPower Corp	(3,466)	24,817	–	0.00 %
Synaptics Inc	(24)	2,101	–	0.00 %
Technoprobe SpA	(461)	3,862	–	0.00 %
Tera Probe Inc	300	9,091	–	0.00 %
Texas Instruments Inc	(188)	31,595	–	0.00 %
Tokyo Electron Ltd	900	133,280	–	0.00 %
Tokyo Seimitsu Co Ltd	300	16,535	–	0.00 %
Torex Semiconductor Ltd	(500)	8,007	–	0.00 %
Ultra Clean Holdings Inc	(144)	5,063	–	0.00 %
Universal Display Corp	82	13,330	–	0.00 %
X-Fab Silicon Foundries SE	(394)	4,471	–	0.00 %
Total Semiconductors & Semiconductor Equipment			–	0.00 %
Software				
2U Inc	(3,090)	9,795	–	0.00 %
8x8 Inc	(2,740)	8,905	–	0.00 %
Adobe Inc	72	40,272	–	0.00 %
Alarm.com Holdings Inc	130	7,614	–	0.00 %
Alteryx Inc	(303)	8,945	–	0.00 %
Appian Corp	(189)	9,204	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Software (continued)				
Arteris Inc	(301)	2,038	–	0.00 %
Asana Inc	(244)	5,244	–	0.00 %
Aspen Technology Inc	30	5,820	–	0.00 %
Atoss Software AG	110	26,764	–	0.00 %
Autodesk Inc	20	4,439	–	0.00 %
Blend Labs Inc	(7,318)	8,489	–	0.00 %
Cerillion PLC	40	628	–	0.00 %
Cint Group AB	(21,383)	18,613	–	0.00 %
Cognyte Software Ltd	(333)	1,595	–	0.00 %
Confluent Inc	(102)	3,375	–	0.00 %
Constellation Software	33	–	–	0.00 %
Crayon Group Holding ASA	(1,719)	13,891	–	0.00 %
Crowdstrike Holdings Inc	34	5,543	–	0.00 %
CS Disco Inc	(821)	7,800	–	0.00 %
Cyber Security Cloud Inc	100	1,620	–	0.00 %
Cybozu Inc	(500)	7,444	–	0.00 %
DEV Clever Holdings PLC	(1,969)	748	–	0.00 %
Digital Turbine Inc	(275)	2,450	–	0.00 %
Domo Inc	(234)	2,494	–	0.00 %
Elastic NV	(67)	4,146	–	0.00 %
Enghouse Systems Ltd	538	12,179	–	0.00 %
ESI Group	1	161	–	0.00 %
Fair Isaac Corp	15	13,569	–	0.00 %
First Derivatives PLC	(34)	714	–	0.00 %
F-Secure Oyj	3,489	9,019	–	0.00 %
fuboTV Inc	(4,572)	10,698	–	0.00 %
GB Group PLC	(8,719)	25,113	–	0.00 %
IRESS Ltd	(1,486)	6,149	–	0.00 %
Jastec Co Ltd	600	5,967	–	0.00 %
KINGDEE INT'L	(6,000)	9,272	–	0.00 %
Kingsoft Corp Ltd	(2,000)	7,982	–	0.00 %
Life360 Inc	2,889	17,429	–	0.00 %
LivePerson Inc	(1,680)	7,056	–	0.00 %
Manhattan Associates Inc	64	12,968	–	0.00 %
Mensch und Maschine Software S	153	9,120	–	0.00 %
Ming Yuan Cloud Group Holdings	(17,000)	8,562	–	0.00 %
Miroku Jyoho Service Co Ltd	(100)	1,050	–	0.00 %
Mitek Systems Inc	120	1,340	–	0.00 %
Money Forward Inc	(200)	7,530	–	0.00 %
Nemetschek SE	(491)	33,919	–	0.00 %
Nuix Ltd	(3,299)	3,200	–	0.00 %
Open Text Corp	1,548	62,252	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Software (continued)				
Oracle Corp	638	76,809	–	0.00 %
Pegasystems Inc	(42)	2,086	–	0.00 %
Qualys Inc	88	13,697	–	0.00 %
RingCentral Inc	(87)	2,691	–	0.00 %
RPMGlobal Holdings Ltd	379	403	–	0.00 %
Sansan Inc	(800)	7,973	–	0.00 %
SAP SE	2,513	350,898	–	0.00 %
Sapiens International Corp NV	54	1,614	–	0.00 %
SenseTime Group Inc	(39,000)	7,758	–	0.00 %
ServiceNow Inc	19	11,188	–	0.00 %
Sinch AB	(6,032)	12,679	–	0.00 %
Sourcenext Corporation	(5,600)	7,188	–	0.00 %
TeamViewer AG	1,114	20,676	–	0.00 %
Unifiedpost Group SA	(170)	602	–	0.00 %
United Inc/Japan	1,200	7,882	–	0.00 %
Veritone Inc	(2,094)	6,429	–	0.00 %
Vitec Software Group AB	(20)	1,080	–	0.00 %
Vobile Group Ltd	(27,000)	7,781	–	0.00 %
Weimob Inc	(16,000)	8,365	–	0.00 %
WiseTech Global Ltd	(24)	1,079	–	0.00 %
Xperi Inc	(165)	1,947	–	0.00 %
Zeta Global Holdings Corp	(619)	5,032	–	0.00 %
Zuora Inc	(1,059)	9,647	–	0.00 %
Total Software			–	0.00 %
Specialty Retail				
Aaron's Co Inc	(83)	1,002	–	0.00 %
ABC-Mart Inc	1,800	32,747	–	0.00 %
Abercrombie & Fitch Co	174	9,353	–	0.00 %
Advance Auto Parts Inc	(1,385)	95,316	–	0.00 %
AOKI Holdings Inc	1,100	7,890	–	0.00 %
Aoyama Trading Co Ltd	800	8,874	–	0.00 %
Arcland Sakamoto Co Ltd	748	8,523	–	0.00 %
Arko Corp	(330)	2,485	–	0.00 %
Asbury Automotive Group Inc	25	5,750	–	0.00 %
Auto1 Group SE	(3,115)	26,144	–	0.00 %
Autobacs Seven Co Ltd	200	2,225	–	0.00 %
Bilia AB	(785)	7,510	–	0.00 %
Build-A-Bear Workshop Inc	231	6,091	–	0.00 %
Caleres Inc	74	2,122	–	0.00 %
Card Factory PLC	15,503	20,147	–	0.00 %
Children's Place Inc	(235)	6,230	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Specialty Retail (continued)				
China Meidong Auto Holdings Lt	(8,000)	6,029	–	0.00 %
China Tourism Group Duty Free	(500)	6,713	–	0.00 %
Citi Trends Inc	69	1,492	–	0.00 %
Container Store Group Inc	(1,415)	3,311	–	0.00 %
Dixons Carphone PLC	(20,725)	13,138	–	0.00 %
Dunelm Group PLC	4,724	69,647	–	0.00 %
EDION Corp	200	2,011	–	0.00 %
Esprit Holdings Ltd	7,500	402	–	0.00 %
Foot Locker Inc	(125)	2,453	–	0.00 %
Foschini Group Ltd	(1,759)	9,716	–	0.00 %
Gap Inc	691	8,002	–	0.00 %
Giordano International Ltd	24,000	9,211	–	0.00 %
Group 1 Automotive Inc	36	9,519	–	0.00 %
GrowGeneration Corp	(563)	1,830	–	0.00 %
Guess? Inc	433	10,418	–	0.00 %
Hibbett Sports Inc	(15)	695	–	0.00 %
Hikari Tsushin Inc	100	16,652	–	0.00 %
Honeys Holdings Co Ltd	100	1,159	–	0.00 %
IDOM Inc	(200)	1,078	–	0.00 %
Industria de Diseno Textil SA	8,266	316,779	–	0.00 %
JB Hi-Fi Ltd	(2,196)	64,848	–	0.00 %
JINS Holdings Inc	(400)	9,445	–	0.00 %
K's Holdings Corp	200	1,842	–	0.00 %
Kid ASA	396	3,137	–	0.00 %
Komehyo Co Ltd	100	3,967	–	0.00 %
Komeri Co Ltd	400	8,443	–	0.00 %
Lowe's Cos Inc	5	1,152	–	0.00 %
Lumber Liquidators Holdings Inc	(1,929)	6,655	–	0.00 %
MarineMax Inc	(313)	10,414	–	0.00 %
Matas A/S	1,344	20,797	–	0.00 %
Mr Price Group Ltd	(1,285)	8,988	–	0.00 %
Nafco Co Ltd	800	10,494	–	0.00 %
Nextage Co Ltd	(300)	6,754	–	0.00 %
Nissan Tokyo Sales Holdings Co	1,500	4,643	–	0.00 %
Omnib Inc/old	(168)	–	–	0.00 %
Penske Automotive Group Inc	139	22,838	–	0.00 %
Pepkor Holdings Ltd	(11,243)	9,690	–	0.00 %
Rent-A-Center Inc/TX	(177)	5,420	–	0.00 %
Ross Stores Inc	110	13,399	–	0.00 %
Rvrc Holding AB	80	286	–	0.00 %
Shoe Carnival Inc	(26)	601	–	0.00 %
Signet Jewelers Ltd	(61)	4,575	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference (28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Specialty Retail (continued)				
Sonic Automotive Inc	88	4,692	–	0.00 %
Synsam AB	198	742	–	0.00 %
Tokyo Base Co Ltd	(3,300)	7,067	–	0.00 %
Victoria's Secret & Co	(406)	7,787	–	0.00 %
Vroom Inc	(1,883)	2,467	–	0.00 %
Warby Parker Inc	(143)	1,717	–	0.00 %
Watches of Switzerland Group PLC	(1,006)	7,422	–	0.00 %
Wickes Group PLC	3,598	6,398	–	0.00 %
Williams-Sonoma Inc	82	11,578	–	0.00 %
Zhongsheng Group Holdings Ltd	(2,500)	7,619	–	0.00 %
Total Specialty Retail			–	0.00 %
Technology Hardware Storage & Peripheral				
3D Systems Corp	(1,494)	9,427	–	0.00 %
9METALS LIMITED	(6,610)	–	–	0.00 %
Apple Inc	(117)	21,981	–	0.00 %
AutoStore Holdings Ltd	(10,126)	17,305	–	0.00 %
Avid Technology Inc	98	2,613	–	0.00 %
Brother Industries Ltd	733	12,420	–	0.00 %
Guillemot Corp	221	1,681	–	0.00 %
HP Inc	(838)	24,897	–	0.00 %
MCJ Co Ltd	1,000	8,168	–	0.00 %
NEC Corp	3,300	174,094	–	0.00 %
NetApp Inc	(223)	17,104	–	0.00 %
Nuvei	585	10,538	–	0.00 %
Toshiba TEC Corp	(200)	4,866	–	0.00 %
Wacom Co Ltd	(1,900)	7,825	–	0.00 %
Total Technology Hardware Storage & Peripheral			–	0.00 %
Textiles Apparel & Luxury Goods				
Adidas AG	682	136,314	–	0.00 %
Allbirds Inc	(4,999)	6,449	–	0.00 %
Aritzia Inc	1,458	26,705	–	0.00 %
Brunello Cucinelli SpA	140	11,592	–	0.00 %
Burberry Group PLC	(62)	1,715	–	0.00 %
Calida Holding AG	8	286	–	0.00 %
Crocs Inc	(54)	5,256	–	0.00 %
Fossil Group Inc	(659)	1,397	–	0.00 %
G-III Apparel Group Ltd	(303)	6,015	–	0.00 %
GRUPO DE MODA SOMA SA	(400)	607	–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

**Investment in contracts for difference
(28 February 2023: 0.00%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Textiles Apparel & Luxury Goods (continued)				
Hanesbrands Inc	(1,485)	7,796		0.00 %
Komatsu Matere Co Ltd	(800)	4,047	–	0.00 %
Li Ning Co Ltd	(1,500)	7,086	–	0.00 %
Makalot Industrial Co Ltd	5,000	52,462	–	0.00 %
Marimekko Oyj	389	4,701	–	0.00 %
Movado Group Inc	(23)	629	–	0.00 %
NIKE Inc	(267)	27,157	–	0.00 %
Oxford Industries Inc	(90)	9,089	–	0.00 %
Pandora A/S	621	64,464	–	0.00 %
Puma SE	1,923	129,217	–	0.00 %
Seiko Holdings Corp	400	7,386	–	0.00 %
STELLA HOLDINGS	4,000	4,187	–	0.00 %
Steven Madden Ltd	279	9,626	–	0.00 %
VF Corp	(565)	11,164	–	0.00 %
Wolverine World Wide Inc	(1,110)	8,969	–	0.00 %
Xtep International Holdings Lt	(8,000)	7,926	–	0.00 %
Total Textiles Apparel & Luxury Goods			–	0.00 %
Thriffs & Mortgage Finance				
Essent Group Ltd	1,101	55,292	–	0.00 %
Home Capital Group Inc	593	19,384	–	0.00 %
Meta Financial Group Inc	(93)	4,582	–	0.00 %
MGIC Investment Corp	3,977	69,916	–	0.00 %
Mr Cooper Group Inc	(215)	12,182	–	0.00 %
New York Community Bancorp Inc	(562)	6,901	–	0.00 %
NMI Holdings Inc	2,416	69,146	–	0.00 %
OneSavings Bank PLC	(5,675)	24,540	–	0.00 %
Paragon Banking Group PLC	2,885	19,239	–	0.00 %
PennyMac Financial Services Inc	(16)	1,148	–	0.00 %
Radian Group Inc	2,458	66,563	–	0.00 %
TFS Financial Corp	(194)	2,640	–	0.00 %
Walker & Dunlop Inc	(145)	12,374	–	0.00 %
WSFS Financial Corp	(298)	11,711	–	0.00 %
Total Thriffs & Mortgage Finance			–	0.00 %
Tobacco				
British American Tobacco PLC	6,684	222,020	–	0.00 %
Philip Morris International Inc	(899)	86,358	–	0.00 %
Smooere International Holdings	(8,000)	8,089	–	0.00 %
Universal Corp	(60)	2,857	–	0.00 %
Total Tobacco			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Trading Companies & Distributor				
Ashtead Technology Holdings pl	8	41	–	0.00 %
Azelis Group NV	1,510	33,451	–	0.00 %
Diploma PLC	(110)	4,366	–	0.00 %
Doman Building Materials Group	783	4,493	–	0.00 %
E-Commodities Holdings Ltd	40,000	7,191	–	0.00 %
Fastenal Co	72	4,146	–	0.00 %
Ferguson PLC	54	8,786	–	0.00 %
Howden Joinery Group PLC	1,986	18,609	–	0.00 %
IMCD NV	(183)	25,238	–	0.00 %
Kaman Corp	(427)	9,578	–	0.00 %
Kamei Corp	596	6,018	–	0.00 %
Marubeni Corp	(6,350)	103,930	–	0.00 %
Mitsubishi Corp	1,204	59,469	–	0.00 %
MonotaRO Co Ltd	(1,100)	13,002	–	0.00 %
MSC Industrial Direct Co Inc	120	12,247	–	0.00 %
Russel Metals Inc	2,018	59,899	–	0.00 %
Shimajima Co Ltd	100	806	–	0.00 %
Shinsho Corp	100	3,899	–	0.00 %
Sumitomo Corp	486	10,004	–	0.00 %
Thermador Groupe	22	2,022	–	0.00 %
Travis Perkins PLC	(544)	5,937	–	0.00 %
Veritiv Corp	36	6,060	–	0.00 %
Wajax Corp	67	1,391	–	0.00 %
WESCO International Inc	(62)	10,035	–	0.00 %
Willis Lease Finance Corp	99	4,220	–	0.00 %
Yellow Cake PLC	3,310	19,554	–	0.00 %
Total Trading Companies & Distributor			–	0.00 %
Transportation Infrastructure				
Aeroports de Paris	(24)	3,163	–	0.00 %
Atlas Arteria Ltd	(7,994)	31,427	–	0.00 %
Beijing Airport	(14,000)	7,337	–	0.00 %
Grupo Aeroportuario del Centro	2,500	29,220	–	0.00 %
Grupo Aeroportuario del Pacifi	1,700	31,538	–	0.00 %
James Fisher & Sons PLC	(427)	1,782	–	0.00 %
Japan Airport Terminal Co Ltd	800	37,927	–	0.00 %
Nissin Corp	(100)	1,772	–	0.00 %
Regal Group	(7,000)	6,721	–	0.00 %
Transurban Group	(3,583)	30,720	–	0.00 %
TUI Group	(3,799)	22,635	–	0.00 %
Total Transportation Infrastructure			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in contracts for difference				
(28 February 2023: 0.00%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Utilities				
Encavis AG	(1,680)	25,791	–	0.00 %
RENOVA Inc	(800)	7,583	–	0.00 %
Total Utilities			–	0.00 %
Water Utilities				
American Water Works Co Inc	(129)	17,897	–	0.00 %
Aqua America Inc	(267)	9,852	–	0.00 %
Cadiz Inc	(812)	3,256	–	0.00 %
California Water Service Group	(30)	1,508	–	0.00 %
Cia de Saneamento Basico do Es	2,300	27,002	–	0.00 %
Guangdong Investment Ltd	(20,000)	15,633	–	0.00 %
Pennon Group PLC	(8,936)	73,003	–	0.00 %
Severn Trent PLC	(1,647)	50,066	–	0.00 %
SJW Group	(133)	8,746	–	0.00 %
United Utilities Group PLC	(4,219)	50,606	–	0.00 %
Total Water Utilities			–	0.00 %
Wireless Telecommunication Services				
Freenet AG	(1,617)	38,730	–	0.00 %
KDDI Corp	4,403	130,709	–	0.00 %
Millicom International Cellula	322	5,110	–	0.00 %
MTN Group Ltd	(10,212)	64,972	–	0.00 %
NII Holdings Inc	(2,003)	–	–	0.00 %
Okinawa Cellular Telephone Co	500	10,811	–	0.00 %
Rogers Communications Inc	(691)	28,053	–	0.00 %
Shenandoah Telecommunications	188	4,275	–	0.00 %
Tele2 AB	(3,309)	23,363	–	0.00 %
Telephone & Data Systems Inc	81	1,741	–	0.00 %
TIM Participacoes SA	(8,400)	24,535	–	0.00 %
T-Mobile US Inc	(7)	954	–	0.00 %
United States Cellular Corp	5	229	–	0.00 %
Vodacom Group Ltd	(141)	804	–	0.00 %
Total Wireless Telecommunication Services			–	0.00 %
Unrealised gains on contracts for difference*			–	0.00 %

* At the close of business on 31 August 2023, the Fund had entered into a number of CFD trades. These positions were open as at 31 August 2023 but have a fair value of USDNil as the monthly realisation of gains and losses on these positions were crystallised upon the monthly reset of the CFD positions, as outlined in the Note 5.

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in futures contracts

(28 February 2023: 0.00%)

Currency	Description	Notional	Fair value USD	% of Net assets
AUD	15 of 6% 10 Year Australian Tbond(Day Session)(SFE) Sep-23	9,699	4,160	0.00 %
AUD	5 of 90 Day Australian Bills (Day Session) Jun-24	3,233	3,002	0.00 %
AUD	5 of 90 Day Australian Bills (Day Session) Mar-24	3,233	80	0.00 %
AUD	8 of 90 Day Australian Bills (Day Session) Dec-23	5,173	937	0.00 %
BRL	104 of Mini Bovespa Index Future Oct-23 BMF	495,349	13,953	0.01 %
EUR	11 of 2 Year German Debt In Euro Schatz Sep-23	11,922	4,048	0.00 %
EUR	11 of German Euro Bobl Sep-23	11,922	6,590	0.01 %
EUR	2 of Euro Buxl 30Y Bond Sep-23	2,168	6,264	0.01 %
EUR	4 of 3 Month Euribor Jun-26 IEU	10,838	135	0.00 %
EUR	4 of FTSE MIB Index Sep-23	626,046	20,663	0.02 %
EUR	437 of Dow Jones Euro Stoxx 50 Sep-23	20,427,256	161,692	0.17 %
EUR	5 of Euro Bund Sep-23	5,419	5,657	0.01 %
EUR	9 of CAC 40 Stock Index - 10 Eur Sep-23	714,837	1,907	0.00 %
EUR	8 of 3 Month Euribor Jun-24	21,676	7,126	0.01 %
EUR	9 of 3 Month Euribor Sep-24	24,386	8,250	0.01 %
EUR	10 of 3 Month Euribor Dec-24	27,095	5,202	0.01 %
EUR	8 of 3 Month Euribor Mar-25	21,676	6,300	0.01 %
EUR	8 of 3 Month Euribor Jun-25	21,676	650	0.00 %
EUR	6 of 3 Month Euribor Sep-25	16,257	1,991	0.00 %
GBP	3 of 3 Month SONIA Index Future Jun-24	9,500	11,352	0.01 %
GBP	3 of 3 Month SONIA Index Future Jun-26	9,500	1,441	0.00 %
GBP	4 of 3 Month SONIA Index Future Sep-24	12,666	12,967	0.01 %
GBP	5 of 3 Month SONIA Index Future Mar-25	15,833	14,344	0.02 %
GBP	5 of 3 Month SONIA Index Future Dec-24	15,833	20,171	0.02 %
GBP	4 of 3 Month SONIA Index Future Jun-25	12,666	9,563	0.01 %
GBP	4 of 3 Month SONIA Index Future Sep-25	12,666	12,365	0.01 %
GBP	3 of 3 Month SONIA Index Future Dec-25	9,500	5,193	0.01 %
GBP	3 of 3 Month SONIA Index Future Mar-26	9,500	7,457	0.01 %
HKD	2 of Hang Seng Index [PIT Session] Sep-23	233,392	695	0.00 %
JPY	1 of Nikkei 225 Stock Index (Day Session) Dec-23	222,253	1,304	0.00 %
MXN	17 of Mexican Bolsa Index Future Sep-23	537,048	15,082	0.02 %
NZD	1 of New Zealand Bank Bills Dec-23	595	143	0.00 %
USD	11 of IFSC Nifty 50 Index Future Sep-23	427,878	380	0.00 %
USD	129 of British Pound Sterling Sep-23	80,625	1,391	0.00 %
USD	19 of E-Mini Russell 2000 Index Sep-23	1,806,520	6,855	0.01 %
USD	2 of FTSE Taiwan Index Sep-23 SGX	114,600	640	0.00 %
USD	21 of Mini MSCI Emerging Mkts Sep-23	1,028,265	44,440	0.05 %
USD	232 of Japanese Yen Future Sep-23	290,000	887,256	0.94 %
USD	3 of 3 Month SOFR Futures Sep-26	7,500	1,200	0.00 %
USD	3 of DJIA Mini Sep-23	521,865	3,245	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Investment in futures contracts

(28 February 2023: 0.00%) (continued)

Currency	Description	Notional	Fair value USD	% of Net assets
USD	3 of E-Mini S&P Midcap 400 Sep-23	794,610	13,870	0.01 %
USD	45 of Australian Dollar Future Sep-23	45,000	55,060	0.06 %
USD	52 of Mexican Peso Sep-23	260,000	26,430	0.03 %
USD	7 of 3 Month SOFR Futures Jun-26	17,500	7,650	0.01 %
USD	35 of FTSE/Xinhua China A50 Index [SGX] Sep-23	441,630	328	0.00 %
USD	22 of 3 Month SOFR Futures Jun-24	55,000	40,800	0.04 %
USD	23 of 3 Month SOFR Futures Sep-24	57,500	37,863	0.04 %
USD	22 of 3 Month SOFR Futures Dec-24	55,000	25,588	0.03 %
USD	19 of 3 Month SOFR Futures Mar-25	47,500	17,275	0.02 %
USD	17 of 3 Month SOFR Futures Jun-25	42,500	12,513	0.01 %
USD	13 of 3 Month SOFR Futures Sep-25	32,500	7,975	0.01 %
USD	10 of 3 Month SOFR Futures Dec-25	25,000	7,600	0.01 %
USD	9 of 3 Month SOFR Futures Mar-26	22,500	5,500	0.01 %
Unrealised gains on futures contracts			1,574,543	1.67 %
Less: Settled to market margin receipts			(1,574,543)	(1.67)%
Unrealised gains on futures contracts			–	0.00 %

Financial assets at fair value through profit or loss (28 February 2023: 77.29%) (continued)

Credit default swaps (28 February 2023: 0.10%)	Quantity	Notional	Fair value USD	% of Net assets
Credit default swaps - written protection				
Asia Pacific				
Credit default swaps	1,400,000	13,439	13,439	0.01 %
Total Asia Pacific			13,439	0.01 %
Europe				
Credit default swaps	3,600,000	71,000	71,000	0.08 %
Total Europe			71,000	0.08 %
North America				
Credit default swaps	4,800,000	84,680	84,680	0.09 %
Total North America			84,680	0.09 %
Total credit default swaps - written protection			169,119	0.18 %
Total credit default swaps			169,119	0.18 %
Interest rate swaps (28 February 2023: 0.37%)				
North America				
Interest rate swaps	901,000,000	302,074	302,074	0.32 %
Total North America			302,074	0.32 %
Total interest rate swaps			302,074	0.32 %
Total derivative assets			556,346	0.59 %
Total financial assets at fair value through profit or loss			69,523,758	73.71 %

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%)

**Investment in forward foreign currency exchange contracts and spot contracts
(28 February 2023: (1.40)%)**

Currency	Buy	Sell	Fair value USD	% of Net assets
<i>Forward contracts included in trading portfolio (all expire between 05/09/2023 and 27/09/2023)</i>				
AUD/USD	3,510	2,272	(2)	(0.00)%
CHF/USD	4,042	4,592	(19)	(0.00)%
EUR/PLN	222,954	1,000,000	(374)	(0.00)%
EUR/USD	3,488	3,797	(17)	(0.00)%
GBP/USD	5,394	6,848	(16)	(0.00)%
USD/BRL	3,249	16,257	(46)	(0.00)%
USD/JPY	1,716	250,373	(3)	(0.00)%
USD/KRW	400,215	534,383,390	(3,381)	(0.00)%
USD/SGD	717	970	(1)	(0.00)%
USD/TRY	221,064	6,000,000	(935)	(0.00)%
ZAR/USD	3,000,000	163,339	(4,914)	(0.01)%
			(9,708)	(0.01)%
<i>Forward contracts for hedging currency risk (all expire on 05/09/2023)</i>				
CHF/USD	510,503	585,030	(7,407)	(0.01)%
EUR/USD	35,076,700	38,553,900	(537,773)	(0.57)%
GBP/USD	4,130,108	5,285,943	(54,748)	(0.06)%
			(599,928)	(0.64)%
<i>Spot contracts included in portfolio (all expire between 01/09/2023)</i>				
AUD/USD	135,841	87,876	(42)	(0.00)%
CHF/USD	5,752	6,542	(34)	(0.00)%
EUR/USD	318,301	346,697	(1,722)	(0.00)%
NOK/USD	166,319	15,688	(96)	(0.00)%
NZD/USD	23,395	13,938	(25)	(0.00)%
SEK/USD	569,900	52,490	(464)	(0.00)%
USD/CAD	681	922	–	(0.00)%
USD/GBP	1,180	932	–	(0.00)%
USD/JPY	1,048	153,325	(5)	(0.00)%
			(2,388)	(0.00)%
Unrealised losses on open forward foreign currency exchange contracts and spot contracts			(612,024)	(0.65)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Aerospace & Defense				
AAR Corp	(160)	9,856	–	(0.00)%
AeroVironment Inc	(78)	7,568	–	(0.00)%
AerSale Corp	(570)	8,442	–	(0.00)%
Arconic Inc	257	12,714	–	(0.00)%
Chemring Group PLC	1,258	4,637	–	(0.00)%
Curtiss-Wright Corp	(63)	13,103	–	(0.00)%
Hensoldt AG	(82)	2,663	–	(0.00)%
Mercury Systems Inc	(276)	10,833	–	(0.00)%
Montana Aerospace AG	(506)	7,935	–	(0.00)%
Park Aerospace Corp	357	4,866	–	(0.00)%
Safran SA	1,625	261,182	–	(0.00)%
Senior PLC	(1,271)	2,901	–	(0.00)%
Teledyne Technologies Inc	(26)	10,876	–	(0.00)%
Thales SA	2,049	299,351	–	(0.00)%
TransDigm Group Inc	(13)	11,750	–	(0.00)%
Vectrus Inc	7	352	–	(0.00)%
Total Aerospace & Defense			–	(0.00)%
Air Freight & Logistics				
AIT Corp	600	7,590	–	(0.00)%
bpost SA	5,733	26,979	–	(0.00)%
CH Robinson Worldwide Inc	65	5,878	–	(0.00)%
Cia de Distribucion Integral Logista Holdings SA	667	18,072	–	(0.00)%
CTT-Correios de Portugal SA	3,269	11,993	–	(0.00)%
Deutsche Post AG	5,680	265,231	–	(0.00)%
FedEx Corp	91	23,753	–	(0.00)%
Financiere de L'Odet SA	4	6,243	–	(0.00)%
Golden Ocean Group Ltd	467	3,431	–	(0.00)%
Hub Group Inc	234	18,261	–	(0.00)%
InPost SA	384	4,518	–	(0.00)%
PostNL NV	(14,944)	34,871	–	(0.00)%
Radiant Logistics Inc	559	3,773	–	(0.00)%
United Parcel Service Inc	194	32,864	–	(0.00)%
Wincanton PLC	4,146	12,551	–	(0.00)%
ZTO Express Cayman Inc	(49)	1,232	–	(0.00)%
Total Air Freight & Logistics			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Airlines				
Air Canada	2,439	41,106	–	(0.00)%
Air France-KLM	5,787	87,995	–	(0.00)%
Alaska Air Group Inc	24	1,007	–	(0.00)%
Allegiant Travel Co	94	8,351	–	(0.00)%
American Airlines Group Inc	590	8,691	–	(0.00)%
Azul SA	254	2,207	–	(0.00)%
Controladora Vuela Cia de Avia	3,400	3,423	–	(0.00)%
Copa Holdings SA	24	2,441	–	(0.00)%
Dart Group PLC	6,212	83,009	–	(0.00)%
Delta Air Lines Inc	14	600	–	(0.00)%
Deutsche Lufthansa AG	1,389	12,415	–	(0.00)%
easyJet PLC	309	1,656	–	(0.00)%
Exchange Income Corporation	532	19,013	–	(0.00)%
Finnair Oyj	16,138	9,025	–	(0.00)%
International Consolidated Air	12,314	25,267	–	(0.00)%
Japan Airlines Co Ltd	8,900	183,327	–	(0.00)%
JetBlue Airways Corp	1,443	8,543	–	(0.00)%
Norwegian Air Shuttle ASA	23,398	19,803	–	(0.00)%
Singapore Airlines Ltd	1,700	8,640	–	(0.00)%
Southwest Airlines Co	258	8,153	–	(0.00)%
Sun Country Airlines Holdings	631	9,396	–	(0.00)%
United Airlines Holdings Inc	206	10,261	–	(0.00)%
Total Airlines			–	(0.00)%
Auto Components				
Autoliv Inc	(751)	91,244	–	(0.00)%
CIE Automotive SA	459	13,969	–	(0.00)%
Daikyonishikawa Corp	200	1,113	–	(0.00)%
Dometic Group AB	248	1,592	–	(0.00)%
Dowlais Group PLC	(3,918)	5,637	–	(0.00)%
Eagle Industry Co Ltd	600	6,911	–	(0.00)%
FUYAO GLASS	(2,000)	9,053	–	(0.00)%
Gentex Corp	113	3,691	–	(0.00)%
Gentherm Inc	(163)	9,814	–	(0.00)%
Gestamp Automocion SA	5,608	25,078	–	(0.00)%
G-Tekt Corp	600	7,602	–	(0.00)%
Harada Industry Co Ltd	(100)	564	–	(0.00)%
Ichikoh Industries Ltd	800	2,916	–	(0.00)%
Koito Manufacturing Co Ltd	100	1,699	–	(0.00)%
KYB Corp	300	9,791	–	(0.00)%
Magna International Inc	820	48,134	–	(0.00)%
Martinrea International Inc	1,070	10,795	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Auto Components (continued)				
Michelin	(134)	4,199	–	(0.00)%
Mitsuba Corp	1,500	7,876	–	(0.00)%
Musashi Seimitsu Industry Co Ltd	(300)	3,573	–	(0.00)%
Nokian Renkaat Oyj	(2,892)	25,094	–	(0.00)%
Riken Corp	400	9,033	–	(0.00)%
Sanden Holdings Corp	(3,000)	3,954	–	(0.00)%
Schaeffler AG	1,387	8,245	–	(0.00)%
Stanley Electric Co Ltd	50	878	–	(0.00)%
Stoneridge Inc	(66)	1,356	–	(0.00)%
Sumitomo Electric Industries Ltd	100	1,226	–	(0.00)%
Valeo SA	4,554	88,841	–	(0.00)%
Visteon Corp	44	6,128	–	(0.00)%
Yorozu Corp	(600)	3,731	–	(0.00)%
Total Auto Components			–	(0.00)%
Automobiles				
BRILLIANCE CHI	20,000	8,135	–	(0.00)%
China Automotive Systems Inc	967	4,052	–	(0.00)%
Daimler AG	3,886	284,455	–	(0.00)%
Dongfeng Motor Group Co Ltd	2,000	734	–	(0.00)%
General Motors Co	259	8,679	–	(0.00)%
Harley-Davidson Inc	292	9,855	–	(0.00)%
Mitsubishi Motors Corp	(27,336)	107,456	–	(0.00)%
Nissan Motor Co Ltd	443	1,888	–	(0.00)%
Piaggio & C SpA	6,547	25,019	–	(0.00)%
SAF-Holland SA	2,030	25,301	–	(0.00)%
Tesla Inc	107	27,615	–	(0.00)%
Volkswagen AG	2,228	272,958	–	(0.00)%
Volvo Car AB	4,101	15,619	–	(0.00)%
Yamaha Motor Co Ltd	(351)	9,104	–	(0.00)%
Total Automobiles			–	(0.00)%
Banks				
Absa Group Ltd	3,614	34,836	–	(0.00)%
Agricultural Bank of China Ltd	41,000	14,063	–	(0.00)%
AIB Group PLC	39,688	180,744	–	(0.00)%
Amalgamated Bank	50	896	–	(0.00)%
Associated Banc-Corp	513	8,890	–	(0.00)%
Australia & New Zealand Banking Group Ltd	11,722	191,987	–	(0.00)%
Banca Monte dei Paschi di Sien	5,877	16,319	–	(0.00)%
Banca Popolare di Sondrio SCPA	8,561	40,695	–	(0.00)%
Banco BPM SpA	39,704	190,026	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Banks (continued)				
Banco Bradesco SA	11,231	34,000	–	(0.00)%
Banco de Sabadell SA	106,011	122,708	–	(0.00)%
Banco do Brasil SA	3,800	36,278	–	(0.00)%
Banco Santander Chile	147	2,812	–	(0.00)%
Banco Santander SA	62,238	242,968	–	(0.00)%
Bancolumbia SA	104	2,777	–	(0.00)%
Bancorp Inc	315	11,564	–	(0.00)%
Bank of America Corp	52	1,491	–	(0.00)%
Bank of China Ltd	40,000	13,567	–	(0.00)%
Bank of Communications Co Ltd	24,000	13,740	–	(0.00)%
Bank of East Asia Ltd	5,400	7,698	–	(0.00)%
Bank of Hawaii Corp	160	8,598	–	(0.00)%
Bank of Ireland Group PLC	15,217	151,695	–	(0.00)%
Bank of Kyoto Ltd	200	11,562	–	(0.00)%
Bank OZK	269	10,806	–	(0.00)%
BankUnited Inc	451	11,839	–	(0.00)%
Banque Cantonale Vaudoise	193	20,920	–	(0.00)%
Barclays PLC	119,182	222,449	–	(0.00)%
Bawag Group AG	1,380	65,120	–	(0.00)%
Bendigo & Adelaide Bank Ltd	(2,281)	14,026	–	(0.00)%
BlackBerry	(1,182)	6,572	–	(0.00)%
BNP Paribas SA	3,273	211,808	–	(0.00)%
BPER Banca	14,676	44,346	–	(0.00)%
Canadian Western Bank	586	11,378	–	(0.00)%
Cathay General Bancorp	324	11,544	–	(0.00)%
Central Pacific Financial Corp	670	11,370	–	(0.00)%
Chang Hwa Commercial Bank Ltd	1,588	862	–	(0.00)%
China CITIC Bank Corp Ltd	31,000	13,795	–	(0.00)%
China Construction Bank Corp	25,000	13,388	–	(0.00)%
China Everbright Bank Co Ltd	26,000	7,492	–	(0.00)%
China Merchants Bank Co Ltd	1,500	5,929	–	(0.00)%
China Minsheng Banking Corp Ltd	38,500	12,371	–	(0.00)%
CIBC	149	5,892	–	(0.00)%
Comerica Inc	290	13,952	–	(0.00)%
Commerce Bancshares Inc/MO	95	4,664	–	(0.00)%
Commerzbank AG	17,617	193,797	–	(0.00)%
CQRC BANK	22,000	7,770	–	(0.00)%
Credit Agricole SA	(20,807)	262,850	–	(0.00)%
Credito Emiliano SpA	1,822	15,245	–	(0.00)%
CTBC Financial Holding Co Ltd	3,000	2,244	–	(0.00)%
Cullen/Frost Bankers Inc	91	8,602	–	(0.00)%
Customers Bancorp Inc	266	9,347	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Banks (continued)				
CYBG PLC	12,955	26,705	–	(0.00)%
DAH SING	2,800	6,155	–	(0.00)%
Danske Bank A/S	11,556	259,902	–	(0.00)%
DBS Group Holdings Ltd	7,100	174,900	–	(0.00)%
Deutsche Bank AG	106	1,154	–	(0.00)%
E.Sun Financial Holding Co Ltd	2,019	1,548	–	(0.00)%
Eagle Bancorp Inc	476	11,453	–	(0.00)%
East West Bancorp Inc	203	11,234	–	(0.00)%
Ehime Bank Ltd	(1)	6	–	(0.00)%
Fifth Third Bancorp	76	2,018	–	(0.00)%
FinecoBank Banca Fineco SpA	11,058	151,726	–	(0.00)%
First Citizens BancShares Inc	1	1,360	–	(0.00)%
First Financial Holding Co Ltd	1,833	1,512	–	(0.00)%
First Foundation Inc	(293)	2,303	–	(0.00)%
First Hawaiian Inc	582	11,006	–	(0.00)%
Graubuendner Kantonalbank	2	3,711	–	(0.00)%
Grupo Financiero Banorte SAB d	3,900	33,356	–	(0.00)%
Hancock Whitney Corp	81	3,341	–	(0.00)%
Hanmi Financial Corp	662	11,466	–	(0.00)%
Hilltop Holdings Inc	280	8,509	–	(0.00)%
Hokkoku Financial Holdings Inc	(200)	6,754	–	(0.00)%
Hope Bancorp Inc	1,205	11,652	–	(0.00)%
HSBC Holdings PLC	36,341	268,398	–	(0.00)%
Hua Nan Financial Holdings Co	3,462	2,226	–	(0.00)%
ICBC	32,000	14,689	–	(0.00)%
ING Groep NV	14,565	206,791	–	(0.00)%
International Bancshares Corp	233	10,434	–	(0.00)%
Intesa Sanpaolo SpA	105,671	283,109	–	(0.00)%
Itau Unibanco Holding SA	(3,100)	22,765	–	(0.00)%
Japan Post Bank Co Ltd	32,300	259,061	–	(0.00)%
Jyske Bank A/S	759	54,098	–	(0.00)%
KBC Group NV	3,376	221,584	–	(0.00)%
KeyCorp	489	5,540	–	(0.00)%
Lakeland Financial Corp	178	9,279	–	(0.00)%
Lloyds Banking Group PLC	544,697	292,213	–	(0.00)%
Luzerner Kantonalbank AG	147	12,358	–	(0.00)%
Mega Financial Holding Co Ltd	680	766	–	(0.00)%
Metropolitan Bank Holding Corp	54	2,150	–	(0.00)%
Midland States Bancorp Inc	332	7,370	–	(0.00)%
Nedbank Group Ltd	2,941	33,562	–	(0.00)%
North Pacific Bank Ltd	1,400	2,950	–	(0.00)%
Okinawa Financial Group Inc	(500)	7,736	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Banks (continued)				
Oversea-Chinese Banking Corp Ltd	18,600	172,681	–	(0.00)%
Pareto Bank ASA	320	1,557	–	(0.00)%
Permanent TSB Group Holdings P	2,836	6,424	–	(0.00)%
Preferred Bank/Los Angeles CA	174	10,807	–	(0.00)%
Procrea Holdings Inc	(100)	1,378	–	(0.00)%
ProCredit Holding AG & Co KGaA	163	1,258	–	(0.00)%
PSBC	12,000	5,922	–	(0.00)%
Raiffeisen Bank International	1,773	25,461	–	(0.00)%
Rakuten Bank Ltd	100	1,294	–	(0.00)%
RBB Bancorp	198	2,699	–	(0.00)%
Regional SAB de CV	3,190	23,650	–	(0.00)%
Regions Financial Corp	106	1,944	–	(0.00)%
Republic Bancorp Inc/KY	162	7,199	–	(0.00)%
Ringkjoebing Landbobank A/S	(12)	1,778	–	(0.00)%
Royal Bank of Canada	422	37,943	–	(0.00)%
Royal Bank of Scotland Group PLC	(8,508)	24,828	–	(0.00)%
ServisFirst Bancshares Inc	57	3,194	–	(0.00)%
Shanghai Commercial & Savings	2,466	3,295	–	(0.00)%
Spar Nord Bank A/S	152	2,297	–	(0.00)%
SpareBank 1 Nord Norge	2,935	26,249	–	(0.00)%
SpareBank 1 SMN	684	9,029	–	(0.00)%
St Galler Kantonalbank AG	40	22,358	–	(0.00)%
Standard Chartered PLC	27,963	252,034	–	(0.00)%
Svenska Handelsbanken AB	3,572	29,791	–	(0.00)%
Sydbank A/S	1,167	54,920	–	(0.00)%
Taiwan Business Bank	6,469	2,709	–	(0.00)%
Texas Capital Bancshares Inc	208	12,988	–	(0.00)%
Tompkins Financial Corp	134	6,959	–	(0.00)%
Toronto-Dominion Bank	153	9,313	–	(0.00)%
Trustmark Corp	281	6,474	–	(0.00)%
UBS Group AG	(392)	10,470	–	(0.00)%
UMB Financial Corp	167	10,556	–	(0.00)%
Unicaja Banco SA	69,046	76,329	–	(0.00)%
UniCredit SpA	8,994	219,957	–	(0.00)%
United Overseas Bank Ltd	8,200	172,517	–	(0.00)%
Valiant Holding AG	240	25,771	–	(0.00)%
Wells Fargo & Co	151	6,235	–	(0.00)%
Westamerica Bancorporation	242	10,655	–	(0.00)%
Western Alliance Bancorp	45	2,250	–	(0.00)%
Yamagata Bank Ltd	(200)	1,514	–	(0.00)%
Zions Bancorp NA	395	14,023	–	(0.00)%
Total Banks			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Beverages				
Ambev SA	905	2,507	–	(0.00)%
Asahi Group Holdings Ltd	(100)	3,896	–	(0.00)%
Brown-Forman Corp	1,395	92,251	–	(0.00)%
Carlsberg A/S	2,150	311,422	–	(0.00)%
Constellation Brands Inc	373	97,189	–	(0.00)%
Ito En Ltd	200	5,915	–	(0.00)%
Kirin Holdings Co Ltd	500	7,022	–	(0.00)%
MGP Ingredients Inc	(92)	11,031	–	(0.00)%
Molson Coors Brewing Co	1,480	93,965	–	(0.00)%
National Beverage Corp	212	10,878	–	(0.00)%
Nichols PLC	191	2,431	–	(0.00)%
Nongfu Spring Co Ltd	1,400	7,863	–	(0.00)%
Oenon Holdings Inc	(2,800)	8,014	–	(0.00)%
Olvi Oyj	(7)	235	–	(0.00)%
PepsiCo Inc	46	8,184	–	(0.00)%
Remy Cointreau SA	770	119,295	–	(0.00)%
Treasury Wine Estates Ltd	11,553	87,177	–	(0.00)%
Total Beverages			–	(0.00)%
Biotechnology				
3SBio Inc	5,000	4,182	–	(0.00)%
Aadi Bioscience Inc	(186)	1,172	–	(0.00)%
ACADIA Pharmaceuticals Inc	37	1,000	–	(0.00)%
Actinium Pharmaceuticals Inc	528	3,173	–	(0.00)%
Agios Pharmaceuticals Inc	(45)	1,234	–	(0.00)%
Amgen Inc	(23)	5,896	–	(0.00)%
Apellis Pharmaceuticals Inc	(86)	3,630	–	(0.00)%
Arcturus Therapeutics Holdings Inc	313	9,500	–	(0.00)%
Argenx SE	(107)	53,901	–	(0.00)%
Arrowhead Pharmaceuticals Inc	72	1,990	–	(0.00)%
Ascendis Pharma	(111)	10,880	–	(0.00)%
Ascentage Pharma Group Interna	(2,900)	8,930	–	(0.00)%
Asclepis Pharma Inc	(12,000)	3,366	–	(0.00)%
Avid Bioservices Inc	788	9,298	–	(0.00)%
Avita Medical Inc	231	3,765	–	(0.00)%
Basilea Pharmaceutica AG	129	7,043	–	(0.00)%
BioGaia AB	2,178	19,883	–	(0.00)%
Biogen Inc	2	535	–	(0.00)%
BioMarin Pharmaceutical Inc	(62)	5,666	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Biotechnology (continued)				
Biotechnology Class A	211	1,042	–	(0.00)%
Black Diamond Therapeutics Inc	(2,354)	7,933	–	(0.00)%
Coherus Biosciences Inc	(693)	3,694	–	(0.00)%
Day One Biopharmaceuticals Inc	(89)	1,201	–	(0.00)%
Deciphera Pharmaceuticals Inc	(103)	1,446	–	(0.00)%
Eagle Pharmaceuticals Inc/DE	329	5,577	–	(0.00)%
Editas Medicine Inc	(948)	8,447	–	(0.00)%
Entrada Therapeutics Inc	82	1,207	–	(0.00)%
Esperion Therapeutics Inc	(4,479)	7,166	–	(0.00)%
Exact Sciences Corp	47	3,932	–	(0.00)%
Genfit	2,886	10,353	–	(0.00)%
Gilead Sciences Inc	(72)	5,507	–	(0.00)%
Grifols SA	11,755	161,098	–	(0.00)%
Idorsia Ltd	671	3,679	–	(0.00)%
Immatics NV	110	1,302	–	(0.00)%
Immunovant Inc	(56)	1,272	–	(0.00)%
Incyte Corp	(138)	8,905	–	(0.00)%
Inhibrx Inc	(443)	9,480	–	(0.00)%
Innovent Biologics Inc	(2,000)	8,951	–	(0.00)%
Intercept Pharmaceuticals Inc	(718)	7,776	–	(0.00)%
Intrexon Corp	(1,333)	2,333	–	(0.00)%
iTeos Therapeutics Inc	788	9,507	–	(0.00)%
KalVista Pharmaceuticals Inc	(263)	2,854	–	(0.00)%
Keymed Biosciences Inc	(1,500)	10,204	–	(0.00)%
Kiniksa Pharmaceuticals Ltd	447	7,702	–	(0.00)%
MacroGenics Inc	293	1,365	–	(0.00)%
MeiraGTx Holdings plc	(1,067)	6,711	–	(0.00)%
MiMedx Group Inc	482	3,576	–	(0.00)%
Mirati Therapeutics Inc	(153)	5,692	–	(0.00)%
Mirum Pharmaceuticals Inc	(244)	6,449	–	(0.00)%
Moderna Inc	50	5,654	–	(0.00)%
MorphoSys AG	(235)	7,124	–	(0.00)%
Natera Inc	(48)	2,819	–	(0.00)%
Neurocrine Biosciences Inc	(42)	4,573	–	(0.00)%
Olema Pharmaceuticals Inc	(425)	4,314	–	(0.00)%
OPKO Health Inc	991	1,814	–	(0.00)%
ORIC Pharmaceuticals Inc	(51)	457	–	(0.00)%
PDL BioPharma Inc	13,536	–	–	(0.00)%
Pharming Group NV	(17,993)	22,874	–	(0.00)%
PMV Pharmaceuticals Inc	(677)	4,888	–	(0.00)%
Point Biopharma Global Inc	275	2,189	–	(0.00)%
Regeneron Pharmaceuticals Inc	7	5,785	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Biotechnology (continued)				
REGENXBIO Inc	76	1,345	–	(0.00)%
Rhythm Pharmaceuticals Inc	(166)	4,318	–	(0.00)%
Sarepta Therapeutics Inc	(15)	1,815	–	(0.00)%
Seattle Genetics Inc	(31)	6,388	–	(0.00)%
Sutro Biopharma Inc	(247)	1,173	–	(0.00)%
Takara Bio Inc	800	7,841	–	(0.00)%
United Therapeutics Corp	44	9,872	–	(0.00)%
Unum Therapeutics Inc	144	1,758	–	(0.00)%
Vaccibody AS	(1,070)	2,883	–	(0.00)%
Vanda Pharmaceuticals Inc	1,762	9,145	–	(0.00)%
Veracyte Inc	316	8,342	–	(0.00)%
Vericel Corp	332	10,900	–	(0.00)%
Vertex Pharmaceuticals Inc	4	1,393	–	(0.00)%
Viking Therapeutics Inc	73	1,008	–	(0.00)%
Vir Biotechnology Inc	409	5,178	–	(0.00)%
Xencor Inc	397	8,726	–	(0.00)%
XOMA Corp	125	1,753	–	(0.00)%
Zafgen Inc	238	885	–	(0.00)%
Total Biotechnology			–	(0.00)%
Building Products				
Allegion PLC	161	18,323	–	(0.00)%
Armstrong World Industries Inc	239	18,305	–	(0.00)%
Central Glass Co Ltd	400	8,053	–	(0.00)%
Cie de Saint-Gobain	(2,209)	144,030	–	(0.00)%
Daikin Industries Ltd	200	34,628	–	(0.00)%
Deceuninck NV	1,539	3,836	–	(0.00)%
Fortune Brands Home & Security	57	3,934	–	(0.00)%
Geberit AG	(452)	234,541	–	(0.00)%
Griffon Corp	(316)	13,231	–	(0.00)%
Inwido AB	1,941	20,289	–	(0.00)%
James Halstead PLC	898	2,263	–	(0.00)%
JELD-WEN Holding Inc	1,210	18,247	–	(0.00)%
Lindab International AB	241	3,542	–	(0.00)%
LIXIL Group Corp	(600)	7,514	–	(0.00)%
Masco Corp	96	5,665	–	(0.00)%
Masonite International Corp	173	17,769	–	(0.00)%
Nippon Sheet Glass Co Ltd	(1,700)	8,938	–	(0.00)%
Nitto Boseki Co Ltd	(400)	10,996	–	(0.00)%
Nordic Waterproofing Holding A	(580)	8,165	–	(0.00)%
Patrick Industries Inc	24	2,007	–	(0.00)%
PGT Innovations Inc	376	10,599	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Building Products (continued)				
Polypipe Group plc	(121)	489	–	(0.00)%
Quanex Building Products Corp	468	12,627	–	(0.00)%
Rockwool International A/S	(330)	84,393	–	(0.00)%
Sciuker Frames SpA	338	2,275	–	(0.00)%
Tecnoglass Inc	100	3,897	–	(0.00)%
Tyman PLC	1,719	6,434	–	(0.00)%
Villeroy & Boch AG	138	2,513	–	(0.00)%
Total Building Products			–	(0.00)%
Capital Markets				
ABG Sundal Collier Holding ASA	2,175	1,064	–	(0.00)%
Affiliated Managers Group Inc	51	6,835	–	(0.00)%
Apollo Investment Corp	225	3,049	–	(0.00)%
Ares Management Corp	(25)	2,586	–	(0.00)%
Artisan Partners Asset Management Inc	183	7,031	–	(0.00)%
Australian Ethical Investment	(3,020)	8,787	–	(0.00)%
B3 SA - Brasil Bolsa Balcao	900	2,359	–	(0.00)%
Bain Capital Specialty Finance	79	1,244	–	(0.00)%
Banco BTG Pactual SA	4,100	26,984	–	(0.00)%
BlackRock Capital Investment C	360	1,278	–	(0.00)%
Blackstone Group Inc	(62)	6,595	–	(0.00)%
BRIGHT SMART	44,000	8,023	–	(0.00)%
Brightsphere Investment Group	152	3,148	–	(0.00)%
Brookfield Asset Management In	(313)	10,661	–	(0.00)%
Brookfield Asset Management Lt	(160)	5,517	–	(0.00)%
Burford Capital Ltd	(778)	10,741	–	(0.00)%
Canaccord Genuity Group Inc	(31)	195	–	(0.00)%
Capital Southwest Corp	55	1,213	–	(0.00)%
Carlyle Group Inc	(224)	7,246	–	(0.00)%
Catella AB	689	1,783	–	(0.00)%
Cboe Global Markets Inc	(415)	62,130	–	(0.00)%
China Cinda Asset Management C	57,000	5,596	–	(0.00)%
China Galaxy Securities Co Ltd	65,500	35,245	–	(0.00)%
CICC	12,800	24,612	–	(0.00)%
CITIC Securities Co Ltd	14,000	27,348	–	(0.00)%
CME Group Inc	(305)	61,817	–	(0.00)%
CMS	4,000	5,774	–	(0.00)%
Deutsche Bank AG	13,395	145,930	–	(0.00)%
Deutsche Boerse AG	1,750	310,766	–	(0.00)%
EFG International AG	961	10,765	–	(0.00)%
EQT Corp	(1,357)	27,353	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Capital Markets (continued)				
FactSet Research Systems Inc	(172)	75,063	–	(0.00)%
Federated Investors Inc	(85)	2,955	–	(0.00)%
GF Securities Co Ltd	24,400	34,846	–	(0.00)%
Gimv NV	(21)	965	–	(0.00)%
GMO Financial Holdings Inc	1,009	5,035	–	(0.00)%
Golub Capital BDC Inc	81	1,165	–	(0.00)%
Haitong Securities Co Ltd	54,400	33,781	–	(0.00)%
Hercules Capital Inc	61	1,003	–	(0.00)%
Huatai Securities Co Ltd	26,400	34,739	–	(0.00)%
IntegraFin Holdings PLC	(4,335)	13,233	–	(0.00)%
Intercontinental Exchange Inc	(628)	74,098	–	(0.00)%
Intermediate Capital Group PLC	(1,623)	27,803	–	(0.00)%
INTL. FCStone Inc	(114)	10,702	–	(0.00)%
Janus Henderson Group PLC	312	8,571	–	(0.00)%
KKR & Co Inc	(190)	11,934	–	(0.00)%
Leonteq AG	94	4,249	–	(0.00)%
Liontrust Asset Management PLC	(1,921)	16,034	–	(0.00)%
London Stock Exchange Group PLC	3,317	343,583	–	(0.00)%
M&A Research Institute Inc	1,100	26,841	–	(0.00)%
Macquarie Group Ltd	(1,036)	118,923	–	(0.00)%
Man Group PLC/Jersey	11,668	31,301	–	(0.00)%
Matsui Securities Co Ltd	1,700	9,347	–	(0.00)%
Moelis Australia Ltd	(2,799)	8,651	–	(0.00)%
Monroe Capital Corp	329	2,520	–	(0.00)%
Morningstar Inc	(12)	2,792	–	(0.00)%
Nasdaq Inc	(1,382)	72,527	–	(0.00)%
New Mountain Finance Corp	91	1,162	–	(0.00)%
Ninety One PLC	(8,601)	18,661	–	(0.00)%
Northern Trust Corp	95	7,227	–	(0.00)%
Open Lending Corp	132	1,089	–	(0.00)%
Oppenheimer Holdings Inc	125	4,763	–	(0.00)%
Pacific Current Group Ltd	(284)	2,038	–	(0.00)%
Partners Group Holding AG	(172)	185,895	–	(0.00)%
Perella Weinberg Partners	(267)	2,812	–	(0.00)%
Piper Jaffray Cos	(74)	11,025	–	(0.00)%
Portman Ridge Finance Corp	292	5,782	–	(0.00)%
Quilter PLC	(450)	488	–	(0.00)%
Sparx Group Co Ltd	(400)	4,127	–	(0.00)%
State Street Corp	91	6,255	–	(0.00)%
Stifel Financial Corp	(23)	1,495	–	(0.00)%
Sweden OMXS	177	35,302	–	(0.00)%
TINC Comm VA	407	5,249	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Capital Markets (continued)				
TP ICAP Group PLC	(10,803)	22,604	–	(0.00)%
Virtus Investment Partners Inc	(54)	11,183	–	(0.00)%
Yuanta Financial	2,476	1,895	–	(0.00)%
Total Capital Markets			–	(0.00)%
Chemicals				
Albemarle Corp	(5)	994	–	(0.00)%
American Vanguard Corp	260	3,593	–	(0.00)%
Asahi Kasei Corp	(2,267)	14,655	–	(0.00)%
Balchem Corp	(47)	6,604	–	(0.00)%
Braskem SA	261	2,307	–	(0.00)%
Celanese Corp	(105)	13,268	–	(0.00)%
CF Industries Holdings Inc	151	11,638	–	(0.00)%
Chemours Co	89	3,028	–	(0.00)%
China XLX Fertiliser Ltd	18,000	8,882	–	(0.00)%
Clariant AG	(1,646)	27,452	–	(0.00)%
Corbion NV	(1,096)	26,228	–	(0.00)%
Dongyue Group Ltd	10,000	8,594	–	(0.00)%
Dow Inc	158	8,620	–	(0.00)%
DSM-Firmenich AG	(811)	74,844	–	(0.00)%
DuPont de Nemours Inc	(63)	4,844	–	(0.00)%
Eastman Chemical Co	94	7,991	–	(0.00)%
Ecolab Inc	(7)	1,287	–	(0.00)%
Elementis PLC	(12,660)	18,312	–	(0.00)%
Elkem ASA	12,209	25,180	–	(0.00)%
Ercros SA	2,810	9,167	–	(0.00)%
Fufeng Group Ltd	16,000	8,507	–	(0.00)%
FutureFuel Corp	1,178	8,340	–	(0.00)%
Givaudan SA	(84)	280,190	–	(0.00)%
Hexpol AB	136	1,341	–	(0.00)%
Incitec Pivot Ltd	32,917	62,363	–	(0.00)%
Intrepid Potash Inc	95	2,549	–	(0.00)%
Ishihara Sangyo Kaisha Ltd	(200)	1,969	–	(0.00)%
Lee & Man Chemical Co Ltd	2,000	803	–	(0.00)%
Linde PLC	(6)	2,322	–	(0.00)%
LSB Industries Inc	457	4,625	–	(0.00)%
LyondellBasell Industries NV	(11)	1,086	–	(0.00)%
Mitsubishi Chemical Holdings Corp	(2,757)	16,469	–	(0.00)%
Mitsui Chemicals Inc	(675)	18,329	–	(0.00)%
Mosaic Co	83	3,225	–	(0.00)%
Nippon Shokubai Co Ltd	(400)	15,230	–	(0.00)%
Nutrien Ltd	641	40,519	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Chemicals (continued)				
OCI NV	2,735	69,244	–	(0.00)%
Orica Ltd	3,367	34,202	–	(0.00)%
Rayonier Advanced Materials Inc	1,152	4,067	–	(0.00)%
Re:NewCell AB	(1,228)	10,370	–	(0.00)%
RPM International Inc	84	8,378	–	(0.00)%
Sasol Ltd	5,053	65,265	–	(0.00)%
Sensient Technologies Corp	80	4,929	–	(0.00)%
Shin-Etsu Chemical Co Ltd	(4,300)	137,509	–	(0.00)%
Sinofert Holdings Ltd	70,000	8,569	–	(0.00)%
Solvay SA	(78)	9,037	–	(0.00)%
Symrise AG	2,306	240,327	–	(0.00)%
T Hasegawa Co Ltd	(300)	7,207	–	(0.00)%
Taiyo Nippon Sanso Corp	(700)	16,898	–	(0.00)%
Tiande Chemical Holdings Ltd	4,000	714	–	(0.00)%
Tianqi Lithium Corp	1,400	7,676	–	(0.00)%
Tokyo Ohka Kogyo Co Ltd	(400)	27,077	–	(0.00)%
Tosoh Corp	(1,200)	15,534	–	(0.00)%
Trinseo PLC	383	4,033	–	(0.00)%
Tronox Holdings PLC	(68)	928	–	(0.00)%
Valhi Inc	113	1,496	–	(0.00)%
Wacker Chemie AG	(381)	56,199	–	(0.00)%
Yara International ASA	240	8,750	–	(0.00)%
Zeon Corp	(800)	8,816	–	(0.00)%
Total Chemicals			–	(0.00)%
Commercial Services & Supplies				
ACCO Brands Corp	484	2,580	–	(0.00)%
Adicon Holdings Ltd	3,000	5,501	–	(0.00)%
Babcock International Group PLC	(2,810)	13,753	–	(0.00)%
Befesa SA	(604)	22,257	–	(0.00)%
Binjiang Service Group Co Ltd	1,500	3,347	–	(0.00)%
Boyd Group Income Fund	96	17,278	–	(0.00)%
Brink's Co	(158)	11,978	–	(0.00)%
Cewe Stiftung & Co KGAA	151	14,827	–	(0.00)%
CG SERVICES	(2,000)	2,300	–	(0.00)%
Civeo Corp	102	1,848	–	(0.00)%
Clean Harbors Inc	(64)	10,838	–	(0.00)%
Cleanaway Waste Management Ltd	14	24	–	(0.00)%
Daiei Kankyo Co Ltd	100	1,586	–	(0.00)%
Deluxe Corp	(778)	15,731	–	(0.00)%
Derichebourg SA	4,159	22,763	–	(0.00)%
Elis SA	857	16,384	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Commercial Services & Supplies				
(continued)				
Ennis Inc	275	5,858	–	(0.00)%
Healthcare Services Group Inc	487	5,625	–	(0.00)%
Heritage-Crystal Clean Inc	44	1,984	–	(0.00)%
HNI Corp	(401)	13,137	–	(0.00)%
ISS A/S	2,604	46,277	–	(0.00)%
IWG PLC	(13,533)	30,716	–	(0.00)%
Japan Elevator Service Holding Co Ltd	(500)	8,326	–	(0.00)%
Loomis AB	626	16,619	–	(0.00)%
Matsuda Sangyo Co Ltd	318	4,909	–	(0.00)%
Midac Co Ltd	(700)	8,836	–	(0.00)%
MSA Safety Inc	(29)	5,298	–	(0.00)%
Net Protections Holdings Inc	(3,300)	9,083	–	(0.00)%
Nippon Kanjai Holdings Co Ltd	(100)	1,830	–	(0.00)%
Prosegur Cia de Seguridad SA	2,324	4,055	–	(0.00)%
Raksul Inc	(800)	7,731	–	(0.00)%
Rollins Inc	51	2,018	–	(0.00)%
Serco Group PLC	33,191	64,279	–	(0.00)%
SmartGroup Corp Ltd	1,536	8,541	–	(0.00)%
Steelcase Inc	(287)	2,603	–	(0.00)%
UniFirst Corp	(44)	7,750	–	(0.00)%
Viad Corp	(125)	3,549	–	(0.00)%
Total Commercial Services & Supplies			–	(0.00)%
Communication Services				
Airtel Africa PLC	14,088	20,342	–	(0.00)%
Atrae Inc	(1,400)	10,474	–	(0.00)%
CITIC Telecom International Holdings Limited	24,000	9,334	–	(0.00)%
Frontier Developments PLC	2,001	8,541	–	(0.00)%
G5 Entertainment AB	661	10,288	–	(0.00)%
HKT Trust & HKT Ltd	7,000	7,462	–	(0.00)%
Hutchison Telecommunications Hong Kong Holdings Limited	28,000	3,927	–	(0.00)%
IPSOS	(8)	401	–	(0.00)%
IVE Group Ltd	2,584	3,509	–	(0.00)%
MTI Ltd	(800)	3,135	–	(0.00)%
Nintendo Co Ltd	5,800	249,493	–	(0.00)%
Pinterest Inc	137	3,766	–	(0.00)%
RAI Way SpA	4,557	25,336	–	(0.00)%
Scout24 AG	(34)	2,344	–	(0.00)%
Smartone Telecommunications	5,000	2,786	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Communication Services (continued)				
Spotify Technology SA	(38)	5,851	–	(0.00)%
Stillfront Group AB	7,408	12,173	–	(0.00)%
Superloop Ltd	(2,726)	1,243	–	(0.00)%
Total Communication Services			–	(0.00)%
Communications Equipment				
ADTRAN Holdings Inc	454	3,882	–	(0.00)%
Cambium Networks Corp	79	728	–	(0.00)%
Ciena Corp	(892)	44,582	–	(0.00)%
Clearfield Inc	29	1,019	–	(0.00)%
EchoStar Corp	548	9,524	–	(0.00)%
Harmonic Inc	495	5,287	–	(0.00)%
Hengxin Technology Co., Ltd	6,000	1,630	–	(0.00)%
Infinera Corp	(9,031)	42,265	–	(0.00)%
Lumentum Holdings Inc	(208)	11,259	–	(0.00)%
Net Insight AB	4,959	1,935	–	(0.00)%
NETGEAR Inc	569	7,499	–	(0.00)%
Quarterhill Inc	2,315	2,530	–	(0.00)%
Silicom Ltd	186	4,985	–	(0.00)%
VTech Holdings Ltd	1,300	7,940	–	(0.00)%
ZTE Corp	2,400	7,727	–	(0.00)%
Total Communications Equipment			–	(0.00)%
Construction & Engineering				
AF Gruppen ASA	362	4,486	–	(0.00)%
Arcadis NV	(551)	25,822	–	(0.00)%
Arcosa Inc	(108)	8,448	–	(0.00)%
Balfour Beatty PLC	3,611	14,965	–	(0.00)%
China Railway Group Ltd	1,000	529	–	(0.00)%
CHINACOMSERVICE	18,000	8,102	–	(0.00)%
Cie d'Entreprises CFE	128	1,120	–	(0.00)%
Eiffage SA	519	51,367	–	(0.00)%
Elecnor SA	313	4,614	–	(0.00)%
Ferrovial SE	5,302	168,079	–	(0.00)%
Great Lakes Dredge & Dock Corp	(539)	4,759	–	(0.00)%
Heijmans NV	1,269	15,266	–	(0.00)%
Implenia AG	269	9,588	–	(0.00)%
Integrated Design & Engineerin	(300)	6,991	–	(0.00)%
Johns Lyng Group	(112)	465	–	(0.00)%
Kier Group PLC	4,189	4,505	–	(0.00)%
Maire Tecnimont SpA	224	896	–	(0.00)%
Matsui Construction Co Ltd	400	2,040	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Construction & Engineering (continued)				
MCC	(4,000)	872	–	(0.00)%
MYR Group Inc	8	1,137	–	(0.00)%
Nichireki Co Ltd	500	7,152	–	(0.00)%
Nishimatsu Construction Co Ltd	1,100	27,883	–	(0.00)%
Obrascon Huarte Lain SA	1,189	603	–	(0.00)%
Quanta Services Inc	(58)	12,172	–	(0.00)%
Renew Holdings PLC	1,296	11,786	–	(0.00)%
Sacyr SA	9,880	31,460	–	(0.00)%
Severfield PLC	1,379	1,188	–	(0.00)%
Shinnihon Corp	689	5,826	–	(0.00)%
Sumitomo Mitsui Construction Co Ltd	(2,900)	8,062	–	(0.00)%
Taihei Dengyo Kaisha Ltd	300	8,051	–	(0.00)%
Taikisha Ltd	(500)	15,718	–	(0.00)%
Taisei Corp	800	26,923	–	(0.00)%
Tobishima Corp	800	7,215	–	(0.00)%
UCD	6,000	1,607	–	(0.00)%
Valmont Industries Inc	4	1,014	–	(0.00)%
Veidekke ASA	1,311	12,389	–	(0.00)%
Ventia Services Group Pty Ltd	4,321	7,600	–	(0.00)%
Vinci SA	3,236	361,099	–	(0.00)%
Wakachiku Construction Co Ltd	300	6,198	–	(0.00)%
Xinte Energy Co Ltd	4,400	7,787	–	(0.00)%
Yahagi Construction Co Ltd	900	7,740	–	(0.00)%
YIT Oyj	(8,714)	21,250	–	(0.00)%
Total Construction & Engineering			–	(0.00)%
Construction Materials				
Adelaide Brighton Ltd	8,904	12,724	–	(0.00)%
ASIA CEMENT CH	5,000	1,951	–	(0.00)%
BBMG Corp	2,000	209	–	(0.00)%
Forterra PLC	(66)	140	–	(0.00)%
Ibstock PLC	2,234	4,213	–	(0.00)%
LafargeHolcim Ltd	1,176	77,921	–	(0.00)%
Marshalls PLC	(3,667)	12,773	–	(0.00)%
Martin Marietta Materials Inc	42	18,749	–	(0.00)%
STO SE & Co KGaA	23	3,425	–	(0.00)%
Sumitomo Osaka Cement Co Ltd	(300)	8,251	–	(0.00)%
Taiheiyu Cement Corp	1,700	32,608	–	(0.00)%
Vertex Corp/Japan	200	2,074	–	(0.00)%
Vicat SA	561	18,940	–	(0.00)%
Vulcan Materials Co	91	19,861	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Construction Materials (continued)				
West China Cement Ltd	78,000	7,758	–	(0.00)%
Wienerberger AG	1,798	49,574	–	(0.00)%
Total Construction Materials			–	(0.00)%
Consumer Discretionary				
AcadeMedia AB	3,363	15,504	–	(0.00)%
Adairs Ltd	8,613	8,131	–	(0.00)%
AKWEL	59	944	–	(0.00)%
ARB Corp Ltd	(556)	12,151	–	(0.00)%
Baby Bunting Group Ltd	(2,461)	3,501	–	(0.00)%
Bulten AB	1,566	10,622	–	(0.00)%
Chargeurs SA	(564)	6,919	–	(0.00)%
Cie des Alpes	1,067	15,057	–	(0.00)%
Cleanup Corp	700	3,421	–	(0.00)%
Dillard's Inc	6	2,071	–	(0.00)%
eDreams ODIGEO SA	(2,593)	18,548	–	(0.00)%
Eslead Corp	500	10,186	–	(0.00)%
Fields Corp	1,900	34,077	–	(0.00)%
Fujio Food System Co Ltd	(200)	1,912	–	(0.00)%
Fujita Kanko Inc	(300)	9,812	–	(0.00)%
Green Brick Partners Inc	194	9,595	–	(0.00)%
HelloFresh SE	(420)	13,574	–	(0.00)%
JP-Holdings Inc	2,900	6,489	–	(0.00)%
Luk Fook Holdings (International) Ltd	3,000	7,444	–	(0.00)%
Mercari Inc	(400)	9,110	–	(0.00)%
On the Beach Group PLC	(17,469)	21,374	–	(0.00)%
Pacific Textiles Holdings Ltd	20,000	4,259	–	(0.00)%
Prosus NV	2,047	141,498	–	(0.00)%
Sac's Bar Holdings Inc	1,200	7,355	–	(0.00)%
Sanoh Industrial Co Ltd	(400)	2,520	–	(0.00)%
Shimano Inc	(900)	132,199	–	(0.00)%
SkiStar AB	(321)	3,423	–	(0.00)%
Texhong Textile Group Ltd	2,000	1,069	–	(0.00)%
Tod's SpA	130	5,377	–	(0.00)%
Twin River Worldwide Holdings	(299)	4,963	–	(0.00)%
Total Consumer Discretionary			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Consumer Finance				
Ally Financial Inc	81	2,243	–	(0.00)%
Axactor SE	4,930	2,528	–	(0.00)%
B2Holding ASA	3,175	2,018	–	(0.00)%
Capital One Financial Corp	109	11,161	–	(0.00)%
Cembra Money Bank AG	148	10,801	–	(0.00)%
Consumer Portfolio Services In	581	5,386	–	(0.00)%
Credit Saison Co Ltd	(2,300)	35,971	–	(0.00)%
Discover Financial Services	108	9,728	–	(0.00)%
Enova International Inc	82	4,137	–	(0.00)%
Funding Circle Holdings PLC	1,398	768	–	(0.00)%
Genera SAB de CV	5,800	7,175	–	(0.00)%
Green Dot Corp	582	8,637	–	(0.00)%
LendingClub Corp	773	5,380	–	(0.00)%
Navient Corp	545	9,619	–	(0.00)%
Provident Financial PLC	462	606	–	(0.00)%
Regional Management Corp	94	2,583	–	(0.00)%
Resurs Holding AB	5,050	11,064	–	(0.00)%
SLM Corp	654	9,313	–	(0.00)%
Synchrony Financial	401	12,944	–	(0.00)%
Total Consumer Finance			–	(0.00)%
Consumer Staples				
Australian Agricultural Co Ltd	2,718	2,548	–	(0.00)%
Bonduelle SCA	(484)	5,770	–	(0.00)%
C&C Group PLC	862	1,491	–	(0.00)%
Celsius Holdings Inc	(7)	1,372	–	(0.00)%
Sheng Siong Group Ltd	6,700	7,534	–	(0.00)%
Total Consumer Staples			–	(0.00)%
Consumer Staples Distribution				
Hawesko Holding SE	5	192	–	(0.00)%
Kitwave Group Plc	43	158	–	(0.00)%
Total Consumer Staples Distribution			–	(0.00)%
Containers & Packaging				
AptarGroup Inc	(279)	36,984	–	(0.00)%
Avery Dennison Corp	(381)	71,773	–	(0.00)%
DS Smith PLC	(9,352)	36,993	–	(0.00)%
Elopak ASA	236	483	–	(0.00)%
GAPACK	20,000	5,636	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference (28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Containers & Packaging (continued)				
International Paper Co	136	4,749	–	(0.00)%
O-I Glass Inc	154	3,058	–	(0.00)%
Orora Ltd	4,340	9,878	–	(0.00)%
Pact Group Holdings Ltd	(43)	20	–	(0.00)%
Rengo Co Ltd	(1,000)	6,794	–	(0.00)%
Silgan Holdings Inc	(962)	43,415	–	(0.00)%
Smurfit Kappa Group PLC	(891)	37,449	–	(0.00)%
SUNSHINE PAPER	8,000	2,662	–	(0.00)%
Vidrala SA	269	25,306	–	(0.00)%
Total Containers & Packaging			–	(0.00)%
Distributors				
Central Automotive Products Lt	100	2,416	–	(0.00)%
Funko Inc	(1,035)	7,214	–	(0.00)%
Headlam Group PLC	327	907	–	(0.00)%
Inchcape PLC	7,019	67,877	–	(0.00)%
Jardine Cycle & Carriage Ltd	200	4,945	–	(0.00)%
LKQ Corp	(157)	8,247	–	(0.00)%
Pool Corp	30	10,968	–	(0.00)%
XINHUA WINSHARE	10,000	7,472	–	(0.00)%
Total Distributors			–	(0.00)%
Diversified Consumer Services				
Asante Inc	308	3,433	–	(0.00)%
Beauty Farm Medical And Health	3,000	5,049	–	(0.00)%
China East Education Holdings	(18,500)	7,950	–	(0.00)%
China Kepei Education Group Lt	24,000	6,488	–	(0.00)%
China New Higher Education Gro	13,000	4,127	–	(0.00)%
China Yuhua Education Corp Ltd	72,000	7,620	–	(0.00)%
Coursera Inc	(257)	4,469	–	(0.00)%
Edvantage Group Holdings Ltd	8,000	2,377	–	(0.00)%
frontdoor Inc	276	9,058	–	(0.00)%
Gakkyusha Co Ltd	200	2,757	–	(0.00)%
IDP Education Ltd	(11)	175	–	(0.00)%
Meiko Network Japan Co Ltd	500	2,224	–	(0.00)%
Strategic Education Inc	116	8,990	–	(0.00)%
Tsukada Global Holdings Inc	100	338	–	(0.00)%
Total Diversified Consumer Services			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Diversified Financial Services				
Aker ASA	(128)	7,872	–	(0.00)%
AMP Ltd	(11,529)	9,430	–	(0.00)%
Berkshire Hathaway Inc	(11)	3,962	–	(0.00)%
Corebridge Financial Inc	131	2,336	–	(0.00)%
ECN Capital Corp	(4,520)	8,846	–	(0.00)%
Element Fleet Management Corp	3,351	51,403	–	(0.00)%
Eurazeo SE	430	25,376	–	(0.00)%
Far East Horizon Ltd	11,000	7,518	–	(0.00)%
Haitong UniTrust International	54,000	5,990	–	(0.00)%
Industrivarden AB	1,173	30,584	–	(0.00)%
Investor AB	790	15,224	–	(0.00)%
Plus500 Ltd	751	13,583	–	(0.00)%
Remgro Ltd	4,175	34,892	–	(0.00)%
Storskogen Industrier AB	11,477	8,675	–	(0.00)%
Tokyo Century Corp	(200)	7,686	–	(0.00)%
Wendel SA	127	11,624	–	(0.00)%
Total Diversified Financial Services			–	(0.00)%
Diversified Telecommunication				
APT Satellite Holdings Ltd	8,000	2,254	–	(0.00)%
ARTERIA Networks Corp	500	6,778	–	(0.00)%
AT&T Inc	(1,810)	26,770	–	(0.00)%
ATN International Inc	50	1,794	–	(0.00)%
Bandwidth Inc	85	1,221	–	(0.00)%
BT Group PLC	(14,520)	21,260	–	(0.00)%
Cellnex Telecom SA	6,640	254,034	–	(0.00)%
China Tower Corp Ltd	80,000	7,753	–	(0.00)%
Consolidated Communications Holdings	(585)	2,311	–	(0.00)%
Frontier Communications Parent	534	8,555	–	(0.00)%
Gamma Communications PLC	345	4,693	–	(0.00)%
Globalstar Inc	(968)	1,394	–	(0.00)%
Helios Towers PLC	(21,276)	24,563	–	(0.00)%
IDT Corp	86	2,011	–	(0.00)%
Internet Initiative Japan Inc	1,800	31,308	–	(0.00)%
Iridium Communications Inc	189	9,252	–	(0.00)%
Koninklijke KPN NV	68,117	238,234	–	(0.00)%
Orange SA	(3,301)	37,057	–	(0.00)%
PCCW Ltd	16,000	7,610	–	(0.00)%
Proximus SADP	(1,864)	14,097	–	(0.00)%
SingTel	4,300	7,571	–	(0.00)%
Spark New Zealand Ltd	2,594	7,833	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Diversified Telecommunication (continued)				
Swisscom AG	(21)	12,783	–	(0.00)%
Telefonica Brasil SA	600	5,029	–	(0.00)%
Telstra Corp Ltd	48,661	126,171	–	(0.00)%
TELUS Corp	(935)	16,387	–	(0.00)%
Verizon Communications Inc	(707)	24,731	–	(0.00)%
Total Diversified Telecommunication			–	(0.00)%
Electric Utilities				
Alliant Energy Corp	6	301	–	(0.00)%
American Electric Power Co Inc	17	1,333	–	(0.00)%
BKW AG	156	26,830	–	(0.00)%
Chugoku Electric Power Co Inc	2,697	17,781	–	(0.00)%
Cia Energetica de Minas Gerais	1,095	2,672	–	(0.00)%
Cia Paranaense de Energia	310	2,651	–	(0.00)%
CLP Holdings Ltd	(1,500)	11,763	–	(0.00)%
Duke Energy Corp	3	266	–	(0.00)%
Edison International	19	1,308	–	(0.00)%
EDP - Energias de Portugal SA	64,197	292,640	–	(0.00)%
Eletrobras SA	355	2,524	–	(0.00)%
Elia System Operator SA/NV	(89)	10,273	–	(0.00)%
Endesa SA	751	15,611	–	(0.00)%
Enel SpA	47,290	318,281	–	(0.00)%
Entergy Corp	3	286	–	(0.00)%
Equatorial Energia SA	4,200	26,952	–	(0.00)%
FirstEnergy Corp	36	1,299	–	(0.00)%
Fjordkraft Holding ASA	(3,995)	8,262	–	(0.00)%
IDACORP Inc	66	6,325	–	(0.00)%
Kyushu Electric Power Co Inc	4,205	27,760	–	(0.00)%
NextEra Energy Inc	19	1,269	–	(0.00)%
Orsted A/S	2,710	174,395	–	(0.00)%
PG&E Corporation	149	2,429	–	(0.00)%
Pinnacle West Capital Corp	44	3,400	–	(0.00)%
Portland General Electric Co	191	8,377	–	(0.00)%
Red Electrica Corp SA	(645)	10,489	–	(0.00)%
Southern Co	19	1,287	–	(0.00)%
SSE PLC	12,989	267,590	–	(0.00)%
Total Electric Utilities			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Electrical Equipment				
2G Energy AG	(5)	137	–	(0.00)%
AMETEK Inc	(7)	1,117	–	(0.00)%
Atkore International Group Inc	71	10,932	–	(0.00)%
AZZ Inc	(279)	13,699	–	(0.00)%
DiscoverIE Group PLC	(39)	361	–	(0.00)%
Eaton Corp PLC	(6)	1,382	–	(0.00)%
Emerson Electric Co	(123)	12,085	–	(0.00)%
Enapter AG	(9)	125	–	(0.00)%
Encore Wire Corp	62	10,218	–	(0.00)%
Eurogroup Laminations SpA	(4,656)	25,559	–	(0.00)%
FDK Corp	(700)	4,122	–	(0.00)%
Fluence Energy Inc	(184)	4,848	–	(0.00)%
Futaba Corporation	(1,100)	4,138	–	(0.00)%
GARO AB	(1,025)	4,866	–	(0.00)%
GrafTech International Ltd	950	3,363	–	(0.00)%
Harbin Electric Co Ltd	22,000	6,732	–	(0.00)%
Huber + Suhner AG	151	11,652	–	(0.00)%
LEOCH INT'L	6,000	1,224	–	(0.00)%
Mitsubishi Electric Corp	(15,000)	195,518	–	(0.00)%
Nexans SA	29	2,390	–	(0.00)%
Nidec Corp	3,300	172,871	–	(0.00)%
nVent Electric PLC	(189)	10,686	–	(0.00)%
Preformed Line Products Co	38	6,441	–	(0.00)%
Regal Beloit Corp	(75)	12,164	–	(0.00)%
Rockwell Automation Inc	2	624	–	(0.00)%
Schneider Electric SE	(24)	4,125	–	(0.00)%
Siemens Energy AG	9,684	138,121	–	(0.00)%
Vestas Wind Systems A/S	3,531	81,638	–	(0.00)%
Vicor Corp	42	2,846	–	(0.00)%
WEG SA	4,600	33,454	–	(0.00)%
XP Power Ltd	(389)	10,618	–	(0.00)%
Total Electrical Equipment			–	(0.00)%
Electronic Equipment, Instruments & Components				
A&D Co Ltd	700	8,303	–	(0.00)%
Acuity Brands Inc	60	9,677	–	(0.00)%
Alps Alpine Co Ltd	1,347	11,257	–	(0.00)%
Anritsu Corp	(400)	2,934	–	(0.00)%
Arlo Technologies Inc	513	5,012	–	(0.00)%
Arrow Electronics Inc	125	16,679	–	(0.00)%
AU Optronics Corp	46,000	25,684	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Electronic Equipment, Instruments & Components (continued)				
Bel Fuse Inc	112	5,858	–	(0.00)%
Belden Inc	55	5,165	–	(0.00)%
Benchmark Electronics Inc	432	11,120	–	(0.00)%
CDW Corp	(13)	2,745	–	(0.00)%
CHINA CRSC	20,000	6,630	–	(0.00)%
Citizen Watch Co Ltd	3,400	20,840	–	(0.00)%
Climb Global Solutions Inc	49	2,107	–	(0.00)%
Cognex Corp	93	4,378	–	(0.00)%
Corning Inc	(31)	1,017	–	(0.00)%
Fabrinet	(233)	37,459	–	(0.00)%
FIT Hon Teng Ltd	56,000	7,498	–	(0.00)%
Furuno Electric Co Ltd	(700)	6,203	–	(0.00)%
HannStar Display Corp	16,000	6,148	–	(0.00)%
Hanza Holding AB	679	4,779	–	(0.00)%
Hexagon AB	24,088	215,282	–	(0.00)%
Hochiki Corp	(200)	2,293	–	(0.00)%
Horiba Ltd	200	10,408	–	(0.00)%
Hosiden Corp	700	8,711	–	(0.00)%
Innolux Corp	53,800	24,386	–	(0.00)%
Itron Inc	71	4,857	–	(0.00)%
KB LAMINATES	9,000	7,482	–	(0.00)%
Keyence Corp	400	166,161	–	(0.00)%
Kingboard Holdings Ltd	3,500	7,944	–	(0.00)%
Kitron ASA	6,606	23,378	–	(0.00)%
Knowles Corp	287	4,601	–	(0.00)%
Lagercrantz Group AB	536	5,622	–	(0.00)%
Landis+Gyr Group AG	23	1,705	–	(0.00)%
LEM Holding SA	11	24,793	–	(0.00)%
Meiko Electronics Co Ltd	(400)	9,815	–	(0.00)%
Methode Electronics Inc	54	1,742	–	(0.00)%
MICT Inc	7,662	9,884	–	(0.00)%
Murata Manufacturing Co Ltd	1,320	74,159	–	(0.00)%
Mycronic AB	867	17,777	–	(0.00)%
Napco Security Technologies Inc	29	719	–	(0.00)%
NCAB Group AB	2,841	15,315	–	(0.00)%
Ouster Inc	(1,584)	8,918	–	(0.00)%
Renishaw PLC	(13)	599	–	(0.00)%
Richardson Electronics Ltd/Uni	195	2,455	–	(0.00)%
Sanmina Corp	271	15,095	–	(0.00)%
Santec Corp	400	7,196	–	(0.00)%
SDI Group PLC	666	1,004	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Electronic Equipment, Instruments & Components (continued)				
Siix Corp	(300)	3,247	–	(0.00)%
Softwareone Holding AG	1,486	29,710	–	(0.00)%
SYNNEX Corp	(59)	6,003	–	(0.00)%
Taiyo Yuden Co Ltd	(700)	19,493	–	(0.00)%
Tamura Corp	(100)	401	–	(0.00)%
TDK Corp	(1,200)	43,770	–	(0.00)%
TE Connectivity Ltd	47	6,222	–	(0.00)%
Trimble Inc	(401)	21,971	–	(0.00)%
TRULY INT'L	46,000	5,103	–	(0.00)%
TT Electronics plc	130	282	–	(0.00)%
Vishay Intertechnology Inc	189	5,186	–	(0.00)%
Vishay Precision Group Inc	191	6,880	–	(0.00)%
Total Electronic Equipment, Instruments & Components			–	(0.00)%
Energy				
Anglo Pacific Group PLC	9,076	12,645	–	(0.00)%
Nippon Coke & Engineering Co Ltd	(9,900)	7,679	–	(0.00)%
Tecnicas Reunidas SA	77	709	–	(0.00)%
Vallourec SA	(95)	1,272	–	(0.00)%
VERBIO Vereinigte BioEnergie AG	(505)	23,912	–	(0.00)%
Woodside Energy Group Ltd	296	7,022	–	(0.00)%
Total Energy			–	(0.00)%
Energy Equipment & Services				
Aker Solutions ASA	363	1,510	–	(0.00)%
ANTON OILFIELD	46,000	2,581	–	(0.00)%
Apergy Corp	(366)	13,209	–	(0.00)%
Archrock Inc	(932)	11,920	–	(0.00)%
Baker Hughes a GE Co	(961)	34,779	–	(0.00)%
BW Offshore Ltd	6,302	14,604	–	(0.00)%
Dril-Quip Inc	(299)	8,246	–	(0.00)%
Enerflex Ltd	1,745	10,748	–	(0.00)%
Era Group Inc	62	1,717	–	(0.00)%
Frank's International NV	(203)	4,773	–	(0.00)%
Fugro NV	(3)	51	–	(0.00)%
Halliburton Co	1,076	41,555	–	(0.00)%
Helix Energy Solutions Group Inc	(1,316)	13,344	–	(0.00)%
Helmerich & Payne Inc	230	9,198	–	(0.00)%
John Wood Group PLC	(11,858)	24,001	–	(0.00)%
Kenon Holdings Ltd	159	3,684	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Energy Equipment & Services (continued)				
Liberty Oilfield Services Inc	425	6,779	–	(0.00)%
Mammoth Energy Services Inc	627	2,903	–	(0.00)%
Matrix Service Co	(810)	6,731	–	(0.00)%
Modec Inc	(800)	9,088	–	(0.00)%
National Oilwell Varco Inc	(54)	1,141	–	(0.00)%
Noram Drilling AS	1,506	6,678	–	(0.00)%
Oil States International Inc	75	588	–	(0.00)%
Raiznext Corp	400	3,871	–	(0.00)%
RPC Inc	13	104	–	(0.00)%
SBM Offshore NV	(1,887)	27,343	–	(0.00)%
Schlumberger Ltd	(35)	2,064	–	(0.00)%
ShawCor Ltd	1,420	19,538	–	(0.00)%
Shelf Drilling Ltd	(9,729)	26,222	–	(0.00)%
Sinopec Oilfield Service Corp	(2,000)	153	–	(0.00)%
Tenaris SA	8,843	141,460	–	(0.00)%
TETRA Technologies Inc	(844)	4,634	–	(0.00)%
US Silica Holdings Inc	276	3,403	–	(0.00)%
Valaris Ltd	165	12,428	–	(0.00)%
Total Energy Equipment & Services			–	(0.00)%
Entertainment				
Alibaba Pictures Group Ltd	(30,000)	1,989	–	(0.00)%
Amuse Inc	500	5,453	–	(0.00)%
Anycolor Inc	1,500	34,851	–	(0.00)%
Bushiroad Inc	2,300	7,594	–	(0.00)%
Capcom Co Ltd	100	4,216	–	(0.00)%
Cinemark Holdings Inc	1,132	18,429	–	(0.00)%
CTS Eventim AG & Co KGaA	1,606	100,084	–	(0.00)%
Enad Global 7 AB	5,883	12,379	–	(0.00)%
GungHo Online Entertainment Inc	500	8,235	–	(0.00)%
Koei Tecmo Holdings Co Ltd	(400)	6,212	–	(0.00)%
Lions Gate Entertainment Corp	(1,226)	9,710	–	(0.00)%
Madison Square Garden Co	49	8,722	–	(0.00)%
Madison Square Garden Entertai	269	8,632	–	(0.00)%
Marcus Corp	516	7,838	–	(0.00)%
Modern Times Group MTG AB	(257)	1,747	–	(0.00)%
NetDragon Websoft Holdings Ltd	4,000	7,763	–	(0.00)%
Netflix Inc	92	39,899	–	(0.00)%
Paradox Interactive AB	935	23,849	–	(0.00)%
Square Enix Holdings Co Ltd	2,400	91,098	–	(0.00)%
Take-Two Interactive Software	25	3,555	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Entertainment (continued)				
Warner Bros Discovery Inc	(657)	8,633	–	(0.00)%
WWE	116	11,200	–	(0.00)%
Zengame Technology Holding Ltd	20,000	7,727	–	(0.00)%
Total Entertainment			–	(0.00)%
Equity Real Estate Investment				
Advance Residence Investment Corp	(1)	2,406	–	(0.00)%
AEON REIT Investment Corp	(3)	3,033	–	(0.00)%
Alexandria Real Estate Equities Inc	17	1,978	–	(0.00)%
Apartment Income REIT Corp	57	1,941	–	(0.00)%
Artis Real Estate Investment Trust	(482)	2,492	–	(0.00)%
Ascendas Real Estate Investment Trust	(375)	768	–	(0.00)%
AvalonBay Communities Inc	5	919	–	(0.00)%
Big Yellow Group PLC	(327)	4,452	–	(0.00)%
Boardwalk Real Estate Investment Trust	(50)	2,525	–	(0.00)%
CapitaLand Mall Trust	(600)	848	–	(0.00)%
Charter Hall Group	(52)	364	–	(0.00)%
Cofinimmo SA	(38)	2,961	–	(0.00)%
Comforia Residential REIT Inc	(1)	2,337	–	(0.00)%
Cromwell European Real Estate	3,100	4,771	–	(0.00)%
Daiwa Office Investment Corp	(1)	4,695	–	(0.00)%
Digital Realty Trust Inc	(8)	1,054	–	(0.00)%
EastGroup Properties Inc	(1)	180	–	(0.00)%
EPR Properties	(3)	134	–	(0.00)%
Equinix Inc	(3)	2,344	–	(0.00)%
Equity Residential	30	1,945	–	(0.00)%
Essex Property Trust Inc	4	954	–	(0.00)%
Far East Hospitality Trust	11,500	5,402	–	(0.00)%
Fibra Uno Administracion SA de	3,600	5,296	–	(0.00)%
First Industrial Realty Trust	(3)	156	–	(0.00)%
First Real Estate Investment Trust	3,000	566	–	(0.00)%
Frasers Centrepoint Trust	(500)	829	–	(0.00)%
Frasers Logistics & Industrial	(1,000)	888	–	(0.00)%
Gecina SA	(30)	3,214	–	(0.00)%
GEO Group Inc	1,358	9,832	–	(0.00)%
H&R Real Estate Investment Trust	(349)	2,665	–	(0.00)%
Hamborner REIT AG	(36)	262	–	(0.00)%
HCP Inc	92	1,893	–	(0.00)%
Heiwa Real Estate REIT Inc	(3)	2,992	–	(0.00)%
Hoshino Resorts REIT Inc	(1)	4,304	–	(0.00)%
Hudson Pacific Properties Inc	(10)	68	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Equity Real Estate Investment (continued)				
Hyprop Investments Ltd	(172)	297	–	(0.00)%
Ichigo Office REIT Investment	(5)	3,072	–	(0.00)%
Impact Healthcare Reit PLC	1,418	1,645	–	(0.00)%
Invincible Investment Corp	(8)	3,322	–	(0.00)%
Japan Excellent Inc	(4)	3,643	–	(0.00)%
Japan Logistics Fund Inc	(2)	4,187	–	(0.00)%
Japan Prime Realty Investment Corp	(1)	2,533	–	(0.00)%
Japan Retail Fund Investment Corp	(5)	3,356	–	(0.00)%
Kenedix Office Investment Corp	(1)	2,361	–	(0.00)%
Kenedix Residential Next Investment Corp	(2)	3,102	–	(0.00)%
Kenedix Retail REIT Corp	(2)	3,956	–	(0.00)%
Keppel DC REIT	(600)	976	–	(0.00)%
Killam Apartment Real Estate Investment Trust	(201)	2,688	–	(0.00)%
Kilroy Realty Corp	(3)	111	–	(0.00)%
Kimco Realty Corp	96	1,818	–	(0.00)%
Klepierre SA	(336)	8,885	–	(0.00)%
Lar Espana Real Estate Socimi SA	366	2,289	–	(0.00)%
Mapletree Commercial Trust	(800)	900	–	(0.00)%
Mapletree Industrial Trust	(503)	856	–	(0.00)%
Mapletree Logistics Trust	(768)	954	–	(0.00)%
Mid-America Apartment Community	13	1,888	–	(0.00)%
Mirai Corp	(11)	3,560	–	(0.00)%
Mirvac Group	(243)	380	–	(0.00)%
Mori Hills REIT Investment Corp	(3)	3,021	–	(0.00)%
Mori Trust Sogo Reit Inc	(7)	3,536	–	(0.00)%
National Storage Affiliates Trust	(904)	30,374	–	(0.00)%
Nippon Building Fund Inc	(1)	4,221	–	(0.00)%
Nippon Prologis REIT Inc	(2)	4,021	–	(0.00)%
NIPPON REIT Investment Corp	(1)	2,389	–	(0.00)%
Nomura Real Estate Master Fund	(3)	3,523	–	(0.00)%
One REIT Inc	(1)	1,750	–	(0.00)%
Orix JREIT Inc	(3)	3,729	–	(0.00)%
OUE Commercial REIT	3,600	626	–	(0.00)%
Picton Property Income Ltd	3,146	2,745	–	(0.00)%
Premier Investment Corp	(4)	3,805	–	(0.00)%
PRS REIT Plc	2,379	2,167	–	(0.00)%
Realty Income Corp	33	1,849	–	(0.00)%
Redefine Properties Ltd	(124)	23	–	(0.00)%
Regency Centers Corp	30	1,866	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Equity Real Estate Investment				
(continued)				
Retail Estates NV	6	369	–	(0.00)%
SBA Communications Corp	(126)	28,291	–	(0.00)%
Scentre Group	(208)	370	–	(0.00)%
Schroder Real Estate Investmen	1,480	780	–	(0.00)%
Senior Housing Properties Trust	(83)	225	–	(0.00)%
Simon Property Group Inc	16	1,816	–	(0.00)%
STAG Industrial Inc	(5)	183	–	(0.00)%
Star Asia Investment Corp	(10)	3,974	–	(0.00)%
Stockland	(136)	373	–	(0.00)%
Terreno Realty Corp	(3)	183	–	(0.00)%
Triple Point Social Housing Re	1,208	868	–	(0.00)%
Tritax Big Box REIT PLC	(2,529)	4,523	–	(0.00)%
UDR Inc	47	1,875	–	(0.00)%
United Urban Investment Corp	(3)	3,223	–	(0.00)%
Ventas Inc	42	1,835	–	(0.00)%
Vicinity Centres	(302)	365	–	(0.00)%
Welltower Inc	(2)	166	–	(0.00)%
Workspace Group PLC	(764)	4,858	–	(0.00)%
Total Equity Real Estate Investment			–	(0.00)%
Financials				
Corporacion Financiera Alba SA	206	10,750	–	(0.00)%
Bank of Saga Ltd	500	6,212	–	(0.00)%
BCB Bancorp Inc	128	1,457	–	(0.00)%
Boku Inc	(191)	346	–	(0.00)%
Cathay Financial Holding Co Ltd	1,469	2,101	–	(0.00)%
CMC Markets PLC	5,218	7,006	–	(0.00)%
FFP	72	8,022	–	(0.00)%
Fidus Investment Corporation	59	1,122	–	(0.00)%
HUB24 Ltd	(463)	9,664	–	(0.00)%
KBC Ancora	604	26,787	–	(0.00)%
OFX Group Ltd	665	744	–	(0.00)%
Sinopac Financial Holdings Co Ltd	462	248	–	(0.00)%
Strike Co Ltd	(400)	8,786	–	(0.00)%
Swiss Market Index Sep '23	(8)	1,006,653	–	(0.00)%
Taishin Financial Holding Co Ltd	3,647	2,036	–	(0.00)%
Taiwan Cooperative Financial Holding Co Ltd	158	130	–	(0.00)%
Tochigi Bank Ltd	(300)	605	–	(0.00)%
Trupanion Inc	46	1,368	–	(0.00)%
Wuestenrot & Wuerttembergische	526	8,756	–	(0.00)%
Total Financials			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Food & Staples Retailing				
Amsterdam Commodities NV	200	4,248	–	(0.00)%
Carrefour SA	6,930	132,715	–	(0.00)%
Cia Brasileira de Distribuicao	754	743	–	(0.00)%
Coles Group Ltd	(258)	2,714	–	(0.00)%
Costco Wholesale Corp	45	24,718	–	(0.00)%
Endeavour Group Ltd/Australia	10,471	37,238	–	(0.00)%
Genky DrugStores Co Ltd	(100)	3,569	–	(0.00)%
Grocery Outlet Holding Corp	294	9,070	–	(0.00)%
Grupo Comercial Chedraui SA de	1,000	5,653	–	(0.00)%
J Sainsbury PLC	48,742	166,751	–	(0.00)%
Jeronimo Martins SGPS SA	3,696	94,135	–	(0.00)%
Kesko Oyj	(430)	8,398	–	(0.00)%
Koninklijke Ahold Delhaize NV	10,627	347,542	–	(0.00)%
Lacto Japan Co Ltd	(100)	1,408	–	(0.00)%
Lawson Inc	200	9,542	–	(0.00)%
Loblaw Cos Ltd	(315)	27,296	–	(0.00)%
Matsumotokiyoshi Holdings Co Ltd	400	23,543	–	(0.00)%
Performance Food Group Co	(190)	11,805	–	(0.00)%
Sendas Distribuidora SA	8,400	19,767	–	(0.00)%
Shoprite Holdings Ltd	605	8,440	–	(0.00)%
Sligro Food Group NV	(121)	2,329	–	(0.00)%
Sonae SGPS SA	23,823	25,109	–	(0.00)%
Sprouts Farmers Market Inc	(952)	38,832	–	(0.00)%
Tsuruha Holdings Inc	400	29,268	–	(0.00)%
Village Super Market Inc	89	2,007	–	(0.00)%
Wal-Mart de Mexico SAB de CV	11,100	44,155	–	(0.00)%
Welcia Holdings Co Ltd	2,400	44,107	–	(0.00)%
Zur Rose Group AG	(148)	11,178	–	(0.00)%
Total Food & Staples Retailing			–	(0.00)%
Food Products				
AAK AB	(1,506)	27,936	–	(0.00)%
Ajinomoto Co Inc	(4,400)	186,431	–	(0.00)%
Associated British Foods PLC	3,652	92,166	–	(0.00)%
Austevoll Seafood ASA	(869)	6,285	–	(0.00)%
AVI Ltd	99	380	–	(0.00)%
BRF SA	1,455	2,663	–	(0.00)%
Bumitama Agri Ltd	10,400	4,231	–	(0.00)%
China Foods Ltd	10,000	3,711	–	(0.00)%
Danone SA	6,447	376,124	–	(0.00)%
Food Empire Holdings Ltd	10,400	7,924	–	(0.00)%
Fresh Del Monte Produce Inc	146	3,730	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Food Products (continued)				
Freshpet Inc	(25)	1,888	–	(0.00)%
GrainCorp Ltd	1,628	7,684	–	(0.00)%
Greencore Group PLC	11,808	12,600	–	(0.00)%
Greenyard NV	272	1,860	–	(0.00)%
Grieg Seafood ASA	(1,975)	13,923	–	(0.00)%
Gruma SAB de CV	935	15,761	–	(0.00)%
Grupo Bimbo SAB de CV	6,900	34,276	–	(0.00)%
High Liner Foods Inc	236	2,065	–	(0.00)%
Hilton Food Group PLC	(1,395)	11,909	–	(0.00)%
J&J Snack Foods Corp	(39)	6,323	–	(0.00)%
JBS SA	6,200	23,123	–	(0.00)%
John B Sanfilippo & Son Inc	101	10,135	–	(0.00)%
Kerry Group PLC	(1)	93	–	(0.00)%
Lancaster Colony Corp	31	5,121	–	(0.00)%
Leroy Seafood Group ASA	(4,339)	17,906	–	(0.00)%
Maple Leaf Foods Inc	(518)	11,129	–	(0.00)%
Minerva SA/Brazil	5,000	8,513	–	(0.00)%
Nestle SA	3,125	376,216	–	(0.00)%
Nippon Suisan Kaisha Ltd	100	525	–	(0.00)%
Pilgrim's Pride Corp	(6,461)	162,559	–	(0.00)%
Post Holdings Inc	(108)	9,689	–	(0.00)%
Premium Brands Holdings Corporation	(14)	1,074	–	(0.00)%
Rokko Butter Co Ltd	(200)	1,929	–	(0.00)%
Salmar ASA	(41)	1,999	–	(0.00)%
Sipef NV	67	3,979	–	(0.00)%
SLC Agricola SA	1,600	13,044	–	(0.00)%
Tate & Lyle PLC	3,841	34,371	–	(0.00)%
Tootsie Roll Industries Inc	270	8,681	–	(0.00)%
Warabeya	400	7,479	–	(0.00)%
Total Food Products			–	(0.00)%
Gas Utilities				
AltaGas Ltd	(2,856)	55,728	–	(0.00)%
Ascopiave SpA	1,705	3,991	–	(0.00)%
Atmos Energy Corp	25	2,899	–	(0.00)%
Beijing Enterprises Holdings Ltd	2,000	7,498	–	(0.00)%
Enagas SA	532	9,078	–	(0.00)%
Italgas SpA	362	2,060	–	(0.00)%
Naturgy Energy Group SA	(1,650)	47,818	–	(0.00)%
ONE Gas Inc	104	7,537	–	(0.00)%
Snam SpA	(297)	1,533	–	(0.00)%
Superior Plus Corp	(169)	1,274	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Gas Utilities (continued)				
TIAN LUN GAS	500	258	–	(0.00)%
Toho Gas Co Ltd	1,495	26,783	–	(0.00)%
Total Gas Utilities			–	(0.00)%
Health Care				
Bastide le Confort Medical	91	2,683	–	(0.00)%
Charm Care Corp KK	900	7,345	–	(0.00)%
Coltene Holding AG	68	5,294	–	(0.00)%
Dermapharm Holding SE	454	21,758	–	(0.00)%
GNI Group Ltd	(200)	2,938	–	(0.00)%
Health Catalyst Inc	74	865	–	(0.00)%
Integral Diagnostics Ltd	2,408	4,655	–	(0.00)%
Ion Beam Applications SA	72	950	–	(0.00)%
LNA Sante SA	104	3,241	–	(0.00)%
Perfect Medical Health Management Limited	7,000	3,481	–	(0.00)%
Raffles Medical Group Ltd	8,000	7,457	–	(0.00)%
Regis Healthcare Ltd	(543)	892	–	(0.00)%
SIGA Technologies Inc	595	2,731	–	(0.00)%
Towa Pharmaceutical Co Ltd	(300)	5,724	–	(0.00)%
Uniphar PLC	3,791	11,463	–	(0.00)%
Total Health Care			–	(0.00)%
Health Care Equipment & Supplies				
Accuray Inc	581	1,656	–	(0.00)%
ADDvise Group AB	7,280	6,633	–	(0.00)%
Align Technology Inc	(18)	6,663	–	(0.00)%
Ansell Ltd	458	6,980	–	(0.00)%
Arjo AB	1,235	4,866	–	(0.00)%
AtriCure Inc	48	2,167	–	(0.00)%
Atrion Corp	12	5,581	–	(0.00)%
Axonics Modulation Technologies Inc	29	1,662	–	(0.00)%
Boston Scientific Corp	(277)	14,941	–	(0.00)%
Butterfly Network Inc	1,061	1,878	–	(0.00)%
China Isotope & Radiation Corp	1,400	2,264	–	(0.00)%
Cochlear Ltd	(102)	17,906	–	(0.00)%
CryoPort Inc	237	3,342	–	(0.00)%
Danaher Corp	(96)	25,440	–	(0.00)%
DiaSorin SpA	679	71,794	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Health Care Equipment & Supplies				
(continued)				
Edwards Lifesciences Corp	(53)	4,053	–	(0.00)%
El.En. SpA	(898)	10,686	–	(0.00)%
Embecta Corp	496	9,092	–	(0.00)%
GE HealthCare Technologies Inc	131	9,229	–	(0.00)%
Getinge AB	5,477	95,174	–	(0.00)%
GVS SpA	(945)	5,889	–	(0.00)%
IDEXX Laboratories Inc	24	12,274	–	(0.00)%
Inmode Ltd	256	10,007	–	(0.00)%
Insulet Corp	34	6,518	–	(0.00)%
Intuitive Surgical Inc	37	11,569	–	(0.00)%
Kangji Medical Holdings Ltd	500	442	–	(0.00)%
LeMaitre Vascular Inc	43	2,486	–	(0.00)%
LivaNova PLC	111	6,166	–	(0.00)%
Mesa Laboratories Inc	(13)	1,864	–	(0.00)%
Nevro Corp	(595)	11,924	–	(0.00)%
Olympus Corp	10,800	146,073	–	(0.00)%
Orthofix Medical Inc	(439)	9,289	–	(0.00)%
Penumbra Inc	(23)	6,084	–	(0.00)%
ResMed Inc	7,705	126,993	–	(0.00)%
Sartorius AG	(2)	818	–	(0.00)%
Sedana Medical AB	(111)	201	–	(0.00)%
Shockwave Medical Inc	38	8,375	–	(0.00)%
Smith & Nephew PLC	17,785	241,033	–	(0.00)%
Sonova Holding AG	82	21,683	–	(0.00)%
STAAR Surgical Co	206	8,932	–	(0.00)%
STERIS PLC	(64)	14,694	–	(0.00)%
Straumann Holding AG	1,370	207,717	–	(0.00)%
Stryker Corp	(52)	14,745	–	(0.00)%
Tactile Systems Technology Inc	472	8,944	–	(0.00)%
Terumo Corp	6,300	190,829	–	(0.00)%
TransMedics Group Inc	35	2,297	–	(0.00)%
Utah Medical Products Inc	91	8,336	–	(0.00)%
Varex Imaging Corp	474	9,324	–	(0.00)%
Vimian Group AB	(289)	853	–	(0.00)%
WEIGAO GROUP	3,600	3,580	–	(0.00)%
Zimvie Inc	456	5,381	–	(0.00)%
Zynex Inc	218	1,679	–	(0.00)%
Total Health Care Equipment & Supplies			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Health Care Providers & Services				
Acadia Healthcare Co Inc	278	21,434	–	(0.00)%
AirSculpt Technologies Inc	245	1,882	–	(0.00)%
Amedisys Inc	(328)	30,750	–	(0.00)%
AmerisourceBergen Corp	6	1,056	–	(0.00)%
AMN Healthcare Services Inc	96	8,484	–	(0.00)%
Andlauer Healthcare Group Inc	39	1,267	–	(0.00)%
Attendo AB	5,007	14,193	–	(0.00)%
Australian Clinical Labs Ltd	4,120	7,859	–	(0.00)%
Cardinal Health Inc	86	7,510	–	(0.00)%
Chaoju Eye Care Holdings Ltd	13,500	7,281	–	(0.00)%
Community Health Systems Inc	1,028	3,475	–	(0.00)%
CR MEDICAL	10,000	7,421	–	(0.00)%
DaVita Inc	126	12,905	–	(0.00)%
dentalcorp Holdings Ltd	437	2,149	–	(0.00)%
Enhabit Inc	844	10,812	–	(0.00)%
Galenica AG	325	25,815	–	(0.00)%
Guardant Health Inc	(141)	5,510	–	(0.00)%
Hapvida Participacoes e Invest	15,400	13,297	–	(0.00)%
Henry Schein Inc	124	9,491	–	(0.00)%
Hims & Hers Health Inc	529	3,550	–	(0.00)%
Humana Inc	(58)	26,775	–	(0.00)%
InfuSystem Holdings Inc	296	3,043	–	(0.00)%
Japan Hospice Holdings Inc	400	7,207	–	(0.00)%
Joint Corp	318	2,954	–	(0.00)%
Korian SA	4,025	27,264	–	(0.00)%
LifeStance Health Group Inc	341	2,800	–	(0.00)%
Miraca Holdings Inc	300	5,432	–	(0.00)%
Molina Healthcare Inc	(95)	29,461	–	(0.00)%
National Research Corp	197	8,235	–	(0.00)%
Option Care Health Inc	(181)	6,304	–	(0.00)%
Oriola Oyj	(1,219)	1,248	–	(0.00)%
Patterson Cos Inc	34	1,021	–	(0.00)%
Privia Health Group Inc	372	9,765	–	(0.00)%
Progyny Inc	308	11,501	–	(0.00)%
Quest Diagnostics Inc	8	1,052	–	(0.00)%
Rede D'Or Sao Luiz SA	1,600	9,295	–	(0.00)%
Select Medical Holdings Corp	714	20,856	–	(0.00)%
SH PHARMA	2,700	4,441	–	(0.00)%
Sienna Senior Living Inc	(268)	2,324	–	(0.00)%
Sinopharm Group Co Ltd	1,600	4,641	–	(0.00)%
Surgery Partners Inc	189	6,853	–	(0.00)%
Talkspace Inc	1,690	2,738	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Health Care Providers & Services (continued)				
Terveystalo Oyj	(1,417)	11,948	–	(0.00)%
UNI MEDICAL	15,500	8,064	–	(0.00)%
UnitedHealth Group Inc	9	4,289	–	(0.00)%
Universal Health Services Inc	232	31,250	–	(0.00)%
US Physical Therapy Inc	33	3,327	–	(0.00)%
Viemed Healthcare Inc	780	6,222	–	(0.00)%
Total Health Care Providers & Services			–	(0.00)%
Health Care Technology				
Ascom Holding AG	1,122	13,812	–	(0.00)%
Cegedim SA	216	4,787	–	(0.00)%
Certara Inc	116	1,875	–	(0.00)%
CompuGroup Medical SE	334	15,660	–	(0.00)%
Computer Programs & Systems Inc	154	2,506	–	(0.00)%
DATA HORIZON Co Ltd	(100)	1,606	–	(0.00)%
Definitive Healthcare Corp	383	3,600	–	(0.00)%
Doximity Inc	370	8,821	–	(0.00)%
Evolent Health Inc	84	2,143	–	(0.00)%
eWeLL Co Ltd/JP	200	5,917	–	(0.00)%
GENOVA Inc	700	7,587	–	(0.00)%
GoodRx Holdings Inc	526	3,435	–	(0.00)%
Inspire Medical Systems Inc	23	5,218	–	(0.00)%
MedPeer Inc	(1,100)	8,200	–	(0.00)%
OptimizeRx Corp	104	886	–	(0.00)%
Pharmagest Interactive	64	5,216	–	(0.00)%
Schrodinger Inc	251	9,259	–	(0.00)%
Sema4 Holdings Corp	505	2,247	–	(0.00)%
Simulations Plus Inc	145	6,451	–	(0.00)%
Total Health Care Technology			–	(0.00)%
Hotels Restaurants & Leisure				
888 Holdings PLC	(15,221)	24,600	–	(0.00)%
ABHotel Co Ltd	400	7,635	–	(0.00)%
Accel Entertainment Inc	(147)	1,748	–	(0.00)%
Accor SA	5,394	193,445	–	(0.00)%
Betsson AB	2,249	25,179	–	(0.00)%
Biglari Holdings Inc	35	6,510	–	(0.00)%
BJ's Restaurants Inc	340	9,999	–	(0.00)%
Boyd Gaming Corp	6	401	–	(0.00)%
Carnival Corp	16	253	–	(0.00)%
Carnival PLC	108	1,544	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Hotels Restaurants & Leisure (continued)				
Chipotle Mexican Grill Inc	7	13,486	–	(0.00)%
Churchill Downs Inc	(85)	10,649	–	(0.00)%
Chuy's Holdings Inc	296	11,278	–	(0.00)%
Compass Group PLC	10	252	–	(0.00)%
Darden Restaurants Inc	189	29,391	–	(0.00)%
Domino's Pizza Inc	25	9,685	–	(0.00)%
El Pollo Loco Holdings Inc	58	552	–	(0.00)%
Evolution Gaming Group AB	16	1,733	–	(0.00)%
Flutter Entertainment plc	1,146	209,165	–	(0.00)%
Galaxy Entertainment Group Ltd	1,000	6,618	–	(0.00)%
Gamecard-Joyco Holdings Inc	300	7,948	–	(0.00)%
Greggs PLC	1,638	51,162	–	(0.00)%
GVC Holdings PLC	11,044	161,915	–	(0.00)%
Gym Group PLC	510	717	–	(0.00)%
Hilton Worldwide Holdings Inc	16	2,378	–	(0.00)%
Hyatt Hotels Corp	9	1,012	–	(0.00)%
International Game Technology	15	480	–	(0.00)%
Jumbo Interactive Ltd	917	9,066	–	(0.00)%
Kambi Group PLC	581	9,478	–	(0.00)%
Kindred Group PLC	506	5,021	–	(0.00)%
Kourakuen Holdings Corp	(800)	5,733	–	(0.00)%
Las Vegas Sands Corp	109	5,980	–	(0.00)%
Lottery Corp Ltd	2,290	7,463	–	(0.00)%
MakeMyTrip Ltd	(30)	1,190	–	(0.00)%
Matsuyafoods Holdings Co Ltd	100	2,907	–	(0.00)%
Melco Resorts & Entertainment Ltd	67	752	–	(0.00)%
Melia Hotels International SA	1,423	9,307	–	(0.00)%
MGM China Holdings Ltd	2,000	2,509	–	(0.00)%
Mitchells & Butlers PLC	1,926	5,381	–	(0.00)%
Monarch Casino & Resort Inc	133	8,964	–	(0.00)%
NH Hotel Group SA	1,062	4,782	–	(0.00)%
Norwegian Cruise Line Holdings	1,526	25,286	–	(0.00)%
Ootoya Holdings Co Ltd	(100)	3,789	–	(0.00)%
Oriental Land Co Ltd	(6,100)	219,774	–	(0.00)%
Pandox AB	1,856	20,637	–	(0.00)%
Papa John's International Inc	92	6,964	–	(0.00)%
Playtech Plc	4,044	26,891	–	(0.00)%
PPHE Hotel Group Ltd	(107)	1,477	–	(0.00)%
Rank Group PLC	1,017	1,082	–	(0.00)%
Red Rock Resorts Inc	18	791	–	(0.00)%
Restaurant Group PLC	(15,889)	8,553	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Hotels Restaurants & Leisure (continued)				
Royal Caribbean Cruises Ltd	27	2,671	–	(0.00)%
Sands China Ltd	800	2,708	–	(0.00)%
Scandic Hotels Group AB	4,209	13,660	–	(0.00)%
Shake Shack Inc	144	10,080	–	(0.00)%
Shidax Corp	2,100	7,740	–	(0.00)%
Six Flags Entertainment Corp	429	9,850	–	(0.00)%
SJM Holdings Ltd	6,000	2,418	–	(0.00)%
Sodexo SA	217	23,288	–	(0.00)%
Sushiro Global Holdings Ltd	1,900	36,105	–	(0.00)%
Tam Jai International Co Ltd	2,000	403	–	(0.00)%
Texas Roadhouse Inc	105	10,931	–	(0.00)%
TUI AG	8,887	52,840	–	(0.00)%
Wendy's Co	194	3,839	–	(0.00)%
Wingstop Inc	58	9,317	–	(0.00)%
Wyndham Hotels & Resorts Inc	159	11,987	–	(0.00)%
Wynn Macau Ltd	2,800	2,731	–	(0.00)%
Wynn Resorts Ltd	44	4,461	–	(0.00)%
Young & Co's Brewery PLC	(46)	670	–	(0.00)%
Zensho Holdings Co Ltd	200	9,425	–	(0.00)%
Total Hotels Restaurants & Leisure			–	(0.00)%
Household Durables				
Bassett Furniture Industries Inc	74	1,129	–	(0.00)%
Beazer Homes USA Inc	330	9,672	–	(0.00)%
Bonava AB	3,308	5,415	–	(0.00)%
Century Communities Inc	339	25,171	–	(0.00)%
Corona Corp	300	1,868	–	(0.00)%
De' Longhi SpA	(277)	7,331	–	(0.00)%
DFS Furniture plc	1,186	1,652	–	(0.00)%
DR Horton Inc	130	15,473	–	(0.00)%
Einhell Germany AG	39	6,205	–	(0.00)%
Electrolux AB	1,372	15,111	–	(0.00)%
Ethan Allen Interiors Inc	368	11,548	–	(0.00)%
Fiskars OYJ Abp	(356)	6,659	–	(0.00)%
Glenveagh Properties PLC	23,697	25,734	–	(0.00)%
Haier Smart Home Co Ltd	1,124	1,330	–	(0.00)%
Huscompagniet A/S	338	2,581	–	(0.00)%
Iida Group Holdings Co Ltd	500	8,194	–	(0.00)%
Installed Building Products Inc	183	26,486	–	(0.00)%
JS Global Lifestyle Co Ltd	53,500	7,640	–	(0.00)%
Kaufman & Broad SA	(47)	1,355	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Household Durables (continued)				
KB Home	513	26,060	–	(0.00)%
La-Z-Boy Inc	277	8,545	–	(0.00)%
Lennar Corp	183	21,793	–	(0.00)%
LGI Homes Inc	106	13,049	–	(0.00)%
M/I Homes Inc	133	13,058	–	(0.00)%
MDC Holdings Inc	542	25,718	–	(0.00)%
Meritage Homes Corp	187	26,000	–	(0.00)%
MJ Gleeson PLC	(106)	521	–	(0.00)%
Nikon Corp	7,200	77,787	–	(0.00)%
Panasonic Corp	16,000	184,446	–	(0.00)%
Persimmon PLC	(763)	10,302	–	(0.00)%
PulteGroup Inc	328	26,916	–	(0.00)%
Rinnai Corp	100	1,937	–	(0.00)%
Sharp Corp/Japan	(1,400)	8,619	–	(0.00)%
Skyworth Group Ltd	22,000	8,051	–	(0.00)%
Sony Corp	2,300	191,732	–	(0.00)%
Tamron Co Ltd	100	3,092	–	(0.00)%
Taylor Morrison Home Corp	477	22,610	–	(0.00)%
TRI Pointe Group Inc	793	24,662	–	(0.00)%
Whirlpool Corp	155	21,694	–	(0.00)%
Total Household Durables			–	(0.00)%
Household Products				
Central Garden & Pet Co	(256)	10,445	–	(0.00)%
Church & Dwight Co Inc	(68)	6,580	–	(0.00)%
Clorox Co	18	2,816	–	(0.00)%
Essity AB	14,025	327,384	–	(0.00)%
Henkel AG & Co KGaA	4,754	364,377	–	(0.00)%
Kimberly-Clark Corp	(8)	1,031	–	(0.00)%
Kimberly-Clark de Mexico SAB d	16,600	37,711	–	(0.00)%
Lion Corp	(1,600)	17,412	–	(0.00)%
Reckitt Benckiser Group PLC	3,830	276,608	–	(0.00)%
Unicharm Corp	(500)	19,946	–	(0.00)%
VINDA INT'L	(2,000)	4,631	–	(0.00)%
WD-40 Co	47	10,099	–	(0.00)%
Total Household Products			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Independent Power and Renewable Electricity Producers				
7C Solarparken AG	277	1,001	–	(0.00)%
Arise AB	1,054	3,897	–	(0.00)%
Beijing Enterprises Clean Ener	1,000	353	–	(0.00)%
China Power	34,000	12,139	–	(0.00)%
China Res Power	6,000	11,751	–	(0.00)%
Corp ACCIONA Energias Renovables	(127)	3,777	–	(0.00)%
Drax Group PLC	7,951	55,590	–	(0.00)%
ERG SpA	1,968	53,963	–	(0.00)%
Huaneng Power	24,000	11,996	–	(0.00)%
JNCEC	34,000	7,240	–	(0.00)%
Northland Power Inc	(459)	8,661	–	(0.00)%
Solaria Energia y Medio Ambien	1,602	23,856	–	(0.00)%
Vistra Energy Corp	(31)	974	–	(0.00)%
Voltaia SA	(1,024)	17,979	–	(0.00)%
West Holdings Corp	(500)	9,716	–	(0.00)%
Total Independent Power and Renewable Electricity Producers			–	(0.00)%
Industrial Conglomerates				
3U Holding AG	633	1,605	–	(0.00)%
Bonheur ASA	101	2,192	–	(0.00)%
CITIC Ltd	8,000	7,946	–	(0.00)%
Far Eastern New Century Corp	3,000	2,649	–	(0.00)%
General Electric Co	(18)	2,060	–	(0.00)%
Nisshinbo Holdings Inc	1,400	10,407	–	(0.00)%
Nolato AB	(1,187)	5,086	–	(0.00)%
Rheinmetall AG	834	227,147	–	(0.00)%
Sembcorp Industries Ltd	2,300	9,103	–	(0.00)%
SHANGHAI IND H	5,000	6,567	–	(0.00)%
Siemens AG	1,541	231,948	–	(0.00)%
Smiths Group PLC	(1,209)	25,114	–	(0.00)%
Volati AB	(39)	326	–	(0.00)%
Total Industrial Conglomerates			–	(0.00)%
Industrials				
Alimak Group AB	155	1,033	–	(0.00)%
Belimo Holding AG	12	6,325	–	(0.00)%
Bertrandt AG	32	1,595	–	(0.00)%
Bufab AB	66	1,779	–	(0.00)%
Burkhalter Holding AG	204	21,420	–	(0.00)%
Creek & River Co Ltd	(300)	4,460	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Industrials (continued)				
D/S Norden A/S	526	25,305	–	(0.00)%
Dai Nippon Printing Co Ltd	4,000	109,355	–	(0.00)%
Daiichi Jitsugyo Co Ltd	100	3,665	–	(0.00)%
Danieli & C Officine Meccanich	707	16,972	–	(0.00)%
Emeco Holdings Ltd	412	176	–	(0.00)%
FCC	231	2,974	–	(0.00)%
Galliford Try Holdings PLC	1,915	4,754	–	(0.00)%
Hirano Tecseed Co Ltd	(400)	6,323	–	(0.00)%
ID Logistics Group	24	6,256	–	(0.00)%
Jacquet Metal Service SA	386	7,522	–	(0.00)%
Johnson Electric Holdings Ltd	5,500	7,378	–	(0.00)%
JOST Werke AG	64	3,302	–	(0.00)%
Kerry Logistics Network Limited	3,500	3,289	–	(0.00)%
Luceco PLC	1,555	2,427	–	(0.00)%
Meisei Industrial Co Ltd	300	1,975	–	(0.00)%
Nikko Co Ltd/Hyogo	500	2,293	–	(0.00)%
Oyo Corp	(500)	9,349	–	(0.00)%
Porr Ag	725	9,476	–	(0.00)%
Qantas Airways Ltd	748	2,858	–	(0.00)%
Redde Northgate PLC	3,926	15,962	–	(0.00)%
Renewi PLC	1,024	6,239	–	(0.00)%
Service Stream Ltd	(5,917)	3,443	–	(0.00)%
Shun Tak Holdings	10,000	1,403	–	(0.00)%
Singapore Post Ltd	2,400	879	–	(0.00)%
SITC International Holdings	4,000	7,457	–	(0.00)%
Totech Corp	(237)	8,524	–	(0.00)%
TOTO Ltd	(300)	8,226	–	(0.00)%
Troax Group AB	155	2,488	–	(0.00)%
Uber Technologies Inc	180	8,501	–	(0.00)%
Wallenius Wilhelmsen ASA	(2,951)	23,875	–	(0.00)%
Washtec AG	38	1,373	–	(0.00)%
Yushin Precision Equipment Co	400	1,897	–	(0.00)%
Zehnder Group AG	259	17,144	–	(0.00)%
Zumtobel Group AG	408	3,078	–	(0.00)%
Total Industrials			–	(0.00)%
Information Technology				
Cadence Design Systems Inc	(5)	1,202	–	(0.00)%
Digital Hearts Holdings Co Ltd	(200)	1,624	–	(0.00)%
Dynatrace Inc	314	15,135	–	(0.00)%
Elmos Semiconductor AG	78	5,647	–	(0.00)%
EML Payments Ltd	(12,928)	9,446	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Information Technology (continued)				
Esprinet SpA	(4,298)	27,087	–	(0.00)%
F-Secure Oyj	(7,209)	8,165	–	(0.00)%
Global Dominion Access SA	3,260	13,037	–	(0.00)%
Infomedia Ltd	5,346	5,807	–	(0.00)%
iomart Group PLC	884	1,976	–	(0.00)%
Kainos Group PLC	970	14,928	–	(0.00)%
KNOW IT AB	150	1,903	–	(0.00)%
Luna Innovations Inc	124	854	–	(0.00)%
Megaport Ltd	(1,283)	9,988	–	(0.00)%
PagerDuty Inc	22	567	–	(0.00)%
PAX Global Technology Limited	5,000	3,787	–	(0.00)%
SAES Getters SpA	64	2,022	–	(0.00)%
SMA Solar Technology AG	641	51,617	–	(0.00)%
Strix Group PLC	5,196	5,923	–	(0.00)%
Tachibana Eletech Co Ltd	400	7,300	–	(0.00)%
Tazmo Co Ltd	(500)	10,639	–	(0.00)%
Total Information Technology			–	(0.00)%
Insurance				
Advance Create Co Ltd	300	2,339	–	(0.00)%
Aegon NV	43,718	224,589	–	(0.00)%
Aflac Inc	(59)	4,400	–	(0.00)%
Ageas	272	10,813	–	(0.00)%
Alm Brand A/S	(3,101)	5,132	–	(0.00)%
AMERISAFE Inc	185	9,583	–	(0.00)%
Anicom Holdings Inc	(2,000)	8,882	–	(0.00)%
Aon PLC	(4)	1,334	–	(0.00)%
Arthur J Gallagher & Co	(58)	13,368	–	(0.00)%
ASR Nederland NV	4,552	199,164	–	(0.00)%
Assurant Inc	(18)	2,508	–	(0.00)%
AXA SA	9,859	296,781	–	(0.00)%
BB Seguridade Participacoes SA	5,900	36,331	–	(0.00)%
Brighthouse Financial Inc	112	5,562	–	(0.00)%
Brown & Brown Inc	(168)	12,449	–	(0.00)%
BRP Inc	(187)	4,972	–	(0.00)%
Chesnara PLC	(1,169)	4,042	–	(0.00)%
China Development Financial Holding Corp	6,000	2,230	–	(0.00)%
China Life Insurance Co Ltd	19,000	28,830	–	(0.00)%
China Reinsurance Group Corp	57,000	3,707	–	(0.00)%
CHINA TAIPING	28,600	30,122	–	(0.00)%
Cincinnati Financial Corp	46	4,866	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Insurance (continued)				
CPIC	12,000	27,481	–	(0.00)%
Dai-ichi Life Holdings Inc	8,700	161,919	–	(0.00)%
Definity Financial Corp	(12)	330	–	(0.00)%
Direct Line Insurance Group PLC	(27,244)	55,954	–	(0.00)%
Discovery Ltd	4,316	33,487	–	(0.00)%
Erie Indemnity Co	5	1,394	–	(0.00)%
F&G Annuities & Life Inc	(378)	10,701	–	(0.00)%
FP Partner Inc	700	18,210	–	(0.00)%
Fubon Financial Holding Co Ltd	1,950	3,890	–	(0.00)%
Genworth Financial Inc	1,953	11,308	–	(0.00)%
Gjensidige Forsikring ASA	(564)	8,751	–	(0.00)%
Globe Life Inc	76	8,479	–	(0.00)%
Great-West Lifeco Inc	3,253	93,290	–	(0.00)%
Hannover Rueck SE	57	12,124	–	(0.00)%
Hanover Insurance Group Inc	22	2,348	–	(0.00)%
iA Financial Corp Inc	1,452	90,905	–	(0.00)%
Insurance Australia Group Ltd	65,611	246,908	–	(0.00)%
Intact Financial Corp	553	77,804	–	(0.00)%
James River Group Holdings Ltd	616	8,969	–	(0.00)%
Linea Directa Aseguradora SA C	(5,833)	5,911	–	(0.00)%
Markel Corp	(1)	1,479	–	(0.00)%
Marsh & McLennan Cos Inc	(6)	1,170	–	(0.00)%
Mercury General Corp	36	1,030	–	(0.00)%
MetLife Inc	(38)	2,407	–	(0.00)%
NCI	11,400	28,549	–	(0.00)%
Old Mutual Ltd	51,002	34,224	–	(0.00)%
Old Republic International Corp	336	9,190	–	(0.00)%
Palomar Holdings Inc	146	7,447	–	(0.00)%
People's Insurance Co Group of China	83,000	28,257	–	(0.00)%
PING AN	5,000	29,933	–	(0.00)%
Power Corp of Canada	6,431	175,261	–	(0.00)%
ProAssurance Corp	(788)	13,932	–	(0.00)%
Prudential PLC	9,404	115,085	–	(0.00)%
QBE Insurance Group Ltd	26,382	255,538	–	(0.00)%
Reinsurance Group of America Inc	50	6,931	–	(0.00)%
RenaissanceRe Holdings Ltd	(11)	2,067	–	(0.00)%
RLI Corp	83	10,916	–	(0.00)%
Ryan Specialty Holdings Inc	(6)	293	–	(0.00)%
Safety Insurance Group Inc	122	8,402	–	(0.00)%
Saga PLC	(5,049)	9,375	–	(0.00)%
Selective Insurance Group Inc	117	11,608	–	(0.00)%
Shin Kong Financial Holding Co	8,000	2,376	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Insurance (continued)				
Sompo Holdings Inc	(600)	26,139	–	(0.00)%
Sun Life Financial Inc	1,911	93,024	–	(0.00)%
Tokio Marine Holdings Inc	8,100	179,413	–	(0.00)%
Trisura Group Ltd	62	1,468	–	(0.00)%
Tryg A/S	6,938	132,430	–	(0.00)%
UnipolSai Assicurazioni SpA	6,099	15,428	–	(0.00)%
United Fire Group Inc	76	1,503	–	(0.00)%
Universal Insurance Holdings Inc	732	9,267	–	(0.00)%
Vaudoise Assurances Holding SA	8	3,983	–	(0.00)%
WR Berkley Corp	(37)	2,289	–	(0.00)%
Total Insurance			–	(0.00)%
Interactive Media & Services				
Adevinta ASA	(3,643)	25,887	–	(0.00)%
Auto Trader Group PLC	3,105	23,848	–	(0.00)%
Baltic Classifieds Group PLC	(3,663)	9,766	–	(0.00)%
Cargurus Inc	524	9,490	–	(0.00)%
Catena Media PLC	8,454	13,876	–	(0.00)%
COOKPAD Inc	(2,200)	2,492	–	(0.00)%
DHI Group Inc	816	3,076	–	(0.00)%
Facebook Inc	344	101,786	–	(0.00)%
IAC/InterActiveCorp	103	5,699	–	(0.00)%
Kakaku.com Inc	3,200	38,108	–	(0.00)%
New Work SE	11	1,177	–	(0.00)%
PR Times Inc	(200)	2,372	–	(0.00)%
Rightmove PLC	3,145	22,307	–	(0.00)%
Snap Inc	214	2,215	–	(0.00)%
TripAdvisor Inc	372	5,621	–	(0.00)%
TrueCar Inc	(1,701)	4,065	–	(0.00)%
Wantedly Inc	800	8,709	–	(0.00)%
Yelp Inc	304	13,026	–	(0.00)%
ZIGExN Co Ltd	1,900	7,538	–	(0.00)%
Zillow Group Inc	82	4,277	–	(0.00)%
ZipRecruiter Inc	282	4,284	–	(0.00)%
Total Interactive Media & Services			–	(0.00)%
Internet & Direct Marketing Retail				
Alibaba Group Holding Ltd	(14)	1,301	–	(0.00)%
ASOS PLC	(5,132)	28,497	–	(0.00)%
Booking Holdings Inc	(2)	6,210	–	(0.00)%
Boutiques Inc	200	3,308	–	(0.00)%
Cettire Ltd	1,756	3,111	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Internet & Direct Marketing Retail				
(continued)				
Despegar.com Corp	(425)	3,379	–	(0.00)%
eBay Inc	(23)	1,030	–	(0.00)%
Istyle Inc	(2,300)	7,862	–	(0.00)%
Lastminute.com NV	222	5,853	–	(0.00)%
Maoyan Entertainment	(5,600)	7,683	–	(0.00)%
Moneysupermarket.com Group PLC	13,040	41,027	–	(0.00)%
Naspers Ltd	3	510	–	(0.00)%
Ocado Group PLC	(6,823)	75,324	–	(0.00)%
Oisix ra daichi Inc	300	3,433	–	(0.00)%
Pinduoduo Inc	(16)	1,584	–	(0.00)%
Raccoon Holdings Inc	(1,600)	8,303	–	(0.00)%
Rakuten Inc	(25,300)	98,689	–	(0.00)%
Real Matters Inc	540	2,724	–	(0.00)%
RumbleON Inc	(165)	1,089	–	(0.00)%
Senshukai Co Ltd	(800)	2,218	–	(0.00)%
SRP Groupe SA	757	1,009	–	(0.00)%
Temple & Webster Group Ltd	(1,192)	5,549	–	(0.00)%
ThredUp Inc	(1,574)	6,265	–	(0.00)%
Victorian Plumbing Group PLC	1,052	1,046	–	(0.00)%
ZOZO Inc	200	3,994	–	(0.00)%
Total Internet & Direct Marketing Retail			–	(0.00)%
IT Services				
Adesso SE	(63)	7,893	–	(0.00)%
Adyen NV	159	133,120	–	(0.00)%
Affirm Holdings Inc	(354)	7,367	–	(0.00)%
Akamai Technologies Inc	(17)	1,787	–	(0.00)%
Alliance Data Systems Corp	1,013	38,069	–	(0.00)%
Amadeus IT Group SA	2,381	163,347	–	(0.00)%
Atea ASA	2,030	25,120	–	(0.00)%
Atos SE	(1,384)	11,643	–	(0.00)%
Base Co Ltd	200	5,985	–	(0.00)%
BASE Inc	(4,500)	11,058	–	(0.00)%
baudroie inc	200	8,333	–	(0.00)%
Bechtel AG	(144)	7,014	–	(0.00)%
Bewith Inc	500	8,343	–	(0.00)%
Block Inc	457	26,521	–	(0.00)%
Booz Allen Hamilton Holding Co	412	46,684	–	(0.00)%
Bouvet ASA	709	3,749	–	(0.00)%
Broadridge Financial Solutions	(33)	6,145	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
IT Services (continued)				
CACI International Inc	122	40,017	–	(0.00)%
CANCOM SE	(1,211)	35,175	–	(0.00)%
Capgemini SE	(35)	6,538	–	(0.00)%
CentralNic Group PLC	951	1,455	–	(0.00)%
Change Inc	(600)	8,488	–	(0.00)%
Chinasoft International Ltd	(10,000)	6,630	–	(0.00)%
Cielo SA	11,600	8,747	–	(0.00)%
Computacenter PLC	71	1,960	–	(0.00)%
Data#3 Ltd	1,529	7,326	–	(0.00)%
Double Standard Inc	800	7,836	–	(0.00)%
DXC Technology Co	(51)	1,058	–	(0.00)%
EPAM Systems Inc	(29)	7,511	–	(0.00)%
Flywire Corp	(88)	3,043	–	(0.00)%
Fujitsu Ltd	500	62,479	–	(0.00)%
Gartner Inc	10	3,497	–	(0.00)%
Global Payments Inc	(330)	41,808	–	(0.00)%
Global Security Experts Inc	200	6,480	–	(0.00)%
GMO Cloud KK	(400)	8,539	–	(0.00)%
IBEX Holdings Ltd	91	1,780	–	(0.00)%
Indra Sistemas SA	1,305	18,457	–	(0.00)%
Itfor Inc	1,000	7,269	–	(0.00)%
Itochu Techno-Solutions Corp	(200)	5,937	–	(0.00)%
KBR Inc	(131)	8,059	–	(0.00)%
Leidos Holdings Inc	431	42,027	–	(0.00)%
Limelight Networks Inc	(595)	514	–	(0.00)%
Marathon Patent Group Inc	(119)	1,496	–	(0.00)%
Marqeta Inc	(1,079)	6,636	–	(0.00)%
Mastercard Inc	(69)	28,472	–	(0.00)%
Mitsubishi Research Institute	200	6,891	–	(0.00)%
Nexi SpA	13,192	94,821	–	(0.00)%
Nihon Unisys Ltd	(200)	5,177	–	(0.00)%
PayPal Holdings Inc	(29)	1,813	–	(0.00)%
Paysafe Ltd	(729)	9,550	–	(0.00)%
Proact IT Group AB	882	5,717	–	(0.00)%
Rackspace Technology Inc	(4,088)	10,220	–	(0.00)%
Remitly Global Inc	(236)	5,935	–	(0.00)%
Sabre Corp	(894)	4,470	–	(0.00)%
Science Applications International Corp	371	43,652	–	(0.00)%
SCSK Corp	(400)	6,935	–	(0.00)%
Secunet Security Networks AG	(17)	4,099	–	(0.00)%
Shift4 Payments Inc	39	2,215	–	(0.00)%
Simplex Holdings Inc	(500)	9,870	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
IT Services (continued)				
Snowflake Inc	39	6,117	–	(0.00)%
Societe pour l’Informatique In	162	9,060	–	(0.00)%
Squarespace Inc	38	1,146	–	(0.00)%
Sword Group	136	6,146	–	(0.00)%
Toast Inc	(321)	7,117	–	(0.00)%
Tucows Inc	(97)	2,294	–	(0.00)%
Tyro Payments Ltd	(10,937)	10,007	–	(0.00)%
Ubicom Holdings Inc	(300)	2,658	–	(0.00)%
USA Technologies Inc	(170)	1,346	–	(0.00)%
VeriSign Inc	54	11,221	–	(0.00)%
Visa Inc	(115)	28,253	–	(0.00)%
Western Union Co	(87)	1,074	–	(0.00)%
WEX Inc	(19)	3,727	–	(0.00)%
Wise PLC	3,040	24,651	–	(0.00)%
Worldline SA	3,630	118,341	–	(0.00)%
Zuken Inc	(400)	11,682	–	(0.00)%
Total IT Services			–	(0.00)%
Leisure Products				
Bandai Namco Holdings Inc	6,600	153,210	–	(0.00)%
BRP Inc	327	24,955	–	(0.00)%
Callaway Golf Co	(553)	9,644	–	(0.00)%
Fujishoji Co Ltd	800	7,990	–	(0.00)%
Furyu Corp	(500)	5,817	–	(0.00)%
Games Workshop Group PLC	183	25,079	–	(0.00)%
Hasbro Inc	(176)	12,672	–	(0.00)%
JAKKS Pacific Inc	526	10,352	–	(0.00)%
Kotobukiya Co Ltd	100	1,433	–	(0.00)%
MasterCraft Boat Holdings Inc	413	8,987	–	(0.00)%
Polaris Inc	27	3,026	–	(0.00)%
Sega Sammy Holdings Inc	4,000	79,854	–	(0.00)%
Solo Brands Inc	249	1,392	–	(0.00)%
Sturm Ruger & Co Inc	43	2,218	–	(0.00)%
Total Leisure Products			–	(0.00)%
Life Sciences Tools & Services				
10X Genomics Inc	43	2,230	–	(0.00)%
AbCellera Biologics Inc	263	1,433	–	(0.00)%
Bachem Holding AG	(12)	1,122	–	(0.00)%
Chemometec A/S	332	20,423	–	(0.00)%
CMIC Holdings Co Ltd	600	7,182	–	(0.00)%
Ergomed PLC	76	1,007	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Life Sciences Tools & Services				
(continued)				
Evotec SE	116	2,721	–	(0.00)%
Fortrea Holdings Inc	353	9,725	–	(0.00)%
Harvard Bioscience Inc	2,229	9,830	–	(0.00)%
ICON PLC	(44)	11,437	–	(0.00)%
IQVIA Holdings Inc	(5)	1,113	–	(0.00)%
Lonza Group AG	408	225,697	–	(0.00)%
Maravai LifeSciences Holdings	782	8,086	–	(0.00)%
NeoGenomics Inc	215	3,231	–	(0.00)%
PolyPeptide Group AG	(356)	10,070	–	(0.00)%
Quantum-Si Inc	786	1,839	–	(0.00)%
Sartorius Stedim Biotech	(46)	13,067	–	(0.00)%
Sotera Health Co	109	1,759	–	(0.00)%
Thermo Fisher Scientific Inc	(45)	25,070	–	(0.00)%
Waters Corp	(123)	34,538	–	(0.00)%
Wuxi Biologics Cayman Inc	(1,500)	8,444	–	(0.00)%
Total Life Sciences Tools & Services			–	(0.00)%
Machinery				
Actuant Corp	41	1,074	–	(0.00)%
Ag Growth International Inc	(300)	13,079	–	(0.00)%
AGCO Corp	4	518	–	(0.00)%
Albany International Corp	193	17,895	–	(0.00)%
Alfa Laval AB	180	6,330	–	(0.00)%
Andritz AG	(266)	14,149	–	(0.00)%
Astec Industries Inc	(53)	2,905	–	(0.00)%
Atlas Copco AB	480	5,537	–	(0.00)%
ATS Automation Tooling Systems	(18)	806	–	(0.00)%
Bucher Industries AG	33	13,554	–	(0.00)%
Cargotec Oyj	117	5,501	–	(0.00)%
Caterpillar Inc	(124)	34,860	–	(0.00)%
Chart Industries Inc	(74)	13,363	–	(0.00)%
CIMC Vehicles Group Co Ltd	9,500	7,353	–	(0.00)%
CNH Industrial N.V.	72	992	–	(0.00)%
Colfax Corp	9	504	–	(0.00)%
Commercial Vehicle Group Inc	234	2,155	–	(0.00)%
Crane Co	117	10,661	–	(0.00)%
Daimler Truck Holding AG	1	35	–	(0.00)%
Deere & Co	1	411	–	(0.00)%
Deutz AG	5,560	26,104	–	(0.00)%
Dover Corp	(20)	2,966	–	(0.00)%
Epiroc AB	(49)	942	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Machinery (continued)				
Esab Corp	(108)	7,794	–	(0.00)%
FANUC Corp	(100)	2,851	–	(0.00)%
Feintool International Holding	92	2,379	–	(0.00)%
Fluidra SA	(4,511)	101,496	–	(0.00)%
Fortive Corp	(159)	12,537	–	(0.00)%
Gardner Denver Holdings Inc	(201)	13,992	–	(0.00)%
Glory Ltd	(400)	8,451	–	(0.00)%
Graco Inc	148	11,683	–	(0.00)%
Harmonic Drive Systems Inc	(400)	10,529	–	(0.00)%
Heidelberger Druckmaschinen AG	44	62	–	(0.00)%
Hexagon Composites ASA	(4,311)	15,260	–	(0.00)%
Hino Motors Ltd	(834)	3,269	–	(0.00)%
Hurco Cos Inc	163	3,534	–	(0.00)%
IDEX Corp	(91)	20,602	–	(0.00)%
Illinois Tool Works Inc	123	30,424	–	(0.00)%
IMI PLC	4,018	76,440	–	(0.00)%
Interroll Holding AG	3	8,944	–	(0.00)%
Juki Corp	(1,900)	8,138	–	(0.00)%
Jungheinrich AG	(169)	5,616	–	(0.00)%
Kawasaki Heavy Industries Ltd	100	2,566	–	(0.00)%
Kennametal Inc	431	11,409	–	(0.00)%
KION Group AG	971	38,832	–	(0.00)%
Knorr-Bremse AG	3	205	–	(0.00)%
Kone Oyj	4,815	219,177	–	(0.00)%
Konecranes Oyj	330	11,413	–	(0.00)%
Lincoln Electric Holdings Inc	2	385	–	(0.00)%
Lindsay Corp	18	2,234	–	(0.00)%
Meier Tobler Group AG	316	15,303	–	(0.00)%
METAWATER Co Ltd	(200)	2,638	–	(0.00)%
Mueller Industries Inc	146	11,265	–	(0.00)%
Mueller Water Products Inc	1,211	17,099	–	(0.00)%
Nabtesco Corp	(400)	7,575	–	(0.00)%
NSK Ltd	733	4,273	–	(0.00)%
NTN Corp	2,200	4,378	–	(0.00)%
OC Oerlikon Corp AG	(161)	791	–	(0.00)%
OKUMA Corp	100	4,691	–	(0.00)%
Organo Corp	(300)	8,340	–	(0.00)%
Oshkosh Corp	(56)	5,814	–	(0.00)%
PACCAR Inc	161	13,249	–	(0.00)%
Parker-Hannifin Corp	(32)	13,341	–	(0.00)%
Pentair PLC	(178)	12,506	–	(0.00)%
Ponsse Oyj	33	1,048	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Machinery (continued)				
Porvair PLC	122	946	–	(0.00)%
Rexnord Corp	23	681	–	(0.00)%
Sandvik AB	297	5,623	–	(0.00)%
Schindler Holding AG	764	170,426	–	(0.00)%
SFS Group AG	129	14,800	–	(0.00)%
Shima Seiki Manufacturing Ltd	(600)	8,187	–	(0.00)%
Sinotruk Hong Kong Ltd	4,000	7,416	–	(0.00)%
Snap-on Inc	3	806	–	(0.00)%
Stabilus SE	40	2,246	–	(0.00)%
Tadano Ltd	(1,000)	8,127	–	(0.00)%
Talgo SA	(905)	3,835	–	(0.00)%
THK Co Ltd	(300)	5,489	–	(0.00)%
Tokyo Keiki Inc	(700)	7,010	–	(0.00)%
Traton SE	357	7,348	–	(0.00)%
Trelleborg AB	1,222	31,057	–	(0.00)%
Volvo AB	268	5,490	–	(0.00)%
Wabash National Corp	474	10,689	–	(0.00)%
Wartsila OYJ Abp	(1,379)	17,524	–	(0.00)%
Weir Group PLC	4,520	105,026	–	(0.00)%
Yamashin-Filter Corp	(3,600)	8,006	–	(0.00)%
Total Machinery			–	(0.00)%
Marine				
2020 Bulkera Ltd	677	5,772	–	(0.00)%
Belships ASA	13,750	20,676	–	(0.00)%
Clarkson PLC	735	25,229	–	(0.00)%
COSCO SHIPPING Holdings Co Ltd	8,500	8,725	–	(0.00)%
Costamare Inc	1,588	16,372	–	(0.00)%
Danaos Corp	173	11,612	–	(0.00)%
Dfds A/S	347	11,627	–	(0.00)%
Diana Shipping Inc	2,556	9,227	–	(0.00)%
Eagle Bulk Shipping Inc	310	13,566	–	(0.00)%
Genco Shipping & Trading Ltd	998	13,643	–	(0.00)%
Global Ship Lease Inc	527	10,171	–	(0.00)%
Golden Ocean Group Ltd	1,291	9,437	–	(0.00)%
Hapag-Lloyd AG	127	25,244	–	(0.00)%
Kawasaki Kisen Kaisha Ltd	(3,000)	100,611	–	(0.00)%
Matson Inc	145	12,743	–	(0.00)%
MPC Container Ships AS	15,708	27,125	–	(0.00)%
Naigai Trans Line Ltd	400	7,451	–	(0.00)%
Nippon Concept Corp	400	4,843	–	(0.00)%
OOIL	500	6,707	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Marine (continued)				
Pacific Basin Shipping Limited	29,000	7,876	–	(0.00)%
Pangaea Logistics Solutions Lt	1,577	8,894	–	(0.00)%
Safe Bulkers Inc	4,105	13,177	–	(0.00)%
Samudera Shipping Line Ltd	14,000	7,664	–	(0.00)%
Scorpio Bulkers Inc	1,050	11,382	–	(0.00)%
Star Bulk Carriers Corp	521	9,164	–	(0.00)%
ZIM Integrated Shipping Servic	719	8,678	–	(0.00)%
Total Marine			–	(0.00)%
Marine Transportation				
Klaveness Combination Carriers	1,710	10,388	–	(0.00)%
Total Marine Transportation			–	(0.00)%
Materials				
Alkane Resources Ltd	17,182	7,444	–	(0.00)%
Asahi Yukizai Corp	300	8,329	–	(0.00)%
Cementir Holding NV	1,199	10,474	–	(0.00)%
Gold Road Resources Ltd	(1,091)	1,252	–	(0.00)%
Miquel y Costas & Miquel SA	111	1,237	–	(0.00)%
Ramelius Resources Ltd	(1,387)	1,233	–	(0.00)%
Reach PLC	8,648	8,040	–	(0.00)%
Silver Lake Resources Ltd	(1,570)	1,000	–	(0.00)%
Total Materials			–	(0.00)%
Media				
Aimia Inc	475	1,137	–	(0.00)%
Asahi Broadcasting Group Holdi	500	2,323	–	(0.00)%
Atresmedia Corp de Medios de Comunicacion SA	8,042	31,935	–	(0.00)%
Bloomsbury Publishing PLC	704	3,718	–	(0.00)%
Boston Omaha Corp	63	1,114	–	(0.00)%
Cairo Communication SpA	3,847	6,930	–	(0.00)%
Cardlytics Inc	(404)	6,731	–	(0.00)%
Charter Communications Inc	(10)	4,381	–	(0.00)%
China Literature Ltd	(1,000)	4,017	–	(0.00)%
Cogeco Communications Inc	187	9,212	–	(0.00)%
Cogeco Inc	99	3,656	–	(0.00)%
Comcast Corp	(126)	5,892	–	(0.00)%
DISH Network Corp	165	990	–	(0.00)%
Entravision Communications Corp	1,090	4,175	–	(0.00)%
Eutelsat Communications SA	2,776	16,908	–	(0.00)%
Fuji Media Holdings Inc	3,200	33,419	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Media (continued)				
Future PLC	(358)	3,521	–	(0.00)%
Grupo Televisa SAB	400	358	–	(0.00)%
Hakuhodo DY Holdings Inc	4,000	37,985	–	(0.00)%
Informa PLC	15	139	–	(0.00)%
Integral Ad Science Holding Co	293	4,181	–	(0.00)%
JCDecaux SA	(756)	14,044	–	(0.00)%
Kin & Carta plc	(6,727)	6,944	–	(0.00)%
Liberty Global PLC	(283)	5,615	–	(0.00)%
MediaForEurope	1,632	826	–	(0.00)%
Megacable Holdings SAB de CV	3,164	7,752	–	(0.00)%
Metropole Television SA	1,651	22,617	–	(0.00)%
MFE-MediaForEurope NV	28,021	20,074	–	(0.00)%
MicroAd Inc	400	7,778	–	(0.00)%
News Corp	(357)	7,672	–	(0.00)%
Nippon BS Broadcasting Corp	100	617	–	(0.00)%
Nordic Entertainment Group AB	(5,736)	26,941	–	(0.00)%
Omnicom Group Inc	(17)	1,377	–	(0.00)%
OPT Holding Inc	(800)	5,870	–	(0.00)%
Pearson PLC	14,521	154,311	–	(0.00)%
Perion Network Ltd	167	5,543	–	(0.00)%
ProSiebenSat.1 Media SE	860	6,828	–	(0.00)%
Publicis Groupe SA	2,262	176,659	–	(0.00)%
PubMatic Inc	105	1,460	–	(0.00)%
Quebecor Inc	901	20,555	–	(0.00)%
ReWorld Media SA	554	2,177	–	(0.00)%
Schibsted ASA	(1,390)	29,515	–	(0.00)%
Seven West Media Ltd	23,299	4,520	–	(0.00)%
Tokyo Broadcasting System Hold	2,200	38,907	–	(0.00)%
Tremor International Ltd	1,014	1,974	–	(0.00)%
TV Asahi Holdings Corp	1,900	21,623	–	(0.00)%
Tv Tokyo Holdings Corp	400	8,456	–	(0.00)%
TX Group AG	20	2,095	–	(0.00)%
Urban One Inc	718	3,935	–	(0.00)%
Total Media			–	(0.00)%
Metals & Mining				
29Metals Ltd	(14,543)	8,275	–	(0.00)%
Acerinox SA	4,987	50,082	–	(0.00)%
Alamos Gold	(292)	3,749	–	(0.00)%
Alcoa Corp	172	5,174	–	(0.00)%
Allegheny Technologies Inc	262	11,876	–	(0.00)%
Alumina Ltd	(12,978)	9,063	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Metals & Mining (continued)				
Aluminum Corp of China Ltd	24,000	11,598	–	(0.00)%
AMG Advanced Metallurgical Group NV	91	3,090	–	(0.00)%
Angang Steel Co Ltd	42,000	10,764	–	(0.00)%
Anglo American PLC	5,316	141,432	–	(0.00)%
APERAM SA	864	24,487	–	(0.00)%
Argonaut Gold Inc	(103)	55	–	(0.00)%
Ausdrill Ltd	5,244	3,594	–	(0.00)%
B2Gold Corp	48	147	–	(0.00)%
Bellevue Gold Ltd	(9,257)	10,116	–	(0.00)%
Boliden AB	5,532	147,238	–	(0.00)%
Boss Resources Ltd	(4,610)	10,343	–	(0.00)%
Century Aluminum Co	298	2,217	–	(0.00)%
Champion Iron Ltd	(1,567)	6,171	–	(0.00)%
China Graphite Group Ltd	70,000	7,319	–	(0.00)%
China Molybdenum Co Ltd	18,000	10,764	–	(0.00)%
Chubu Steel Plate Co Ltd	600	8,558	–	(0.00)%
Cia Siderurgica Nacional SA	1,024	2,499	–	(0.00)%
Daiki Aluminium Industry Co Ltd	800	7,907	–	(0.00)%
DDH1 Ltd	14,454	8,224	–	(0.00)%
De Grey Mining Ltd	(8,932)	8,259	–	(0.00)%
Deterra Royalties Ltd	2,905	8,359	–	(0.00)%
Dundee Precious Metals Inc	1,088	7,007	–	(0.00)%
Endeavour Silver Corp	57	162	–	(0.00)%
Equinox Gold Corp	22	111	–	(0.00)%
Evolution Mining Ltd	(498)	1,195	–	(0.00)%
Ferrexpo PLC	22,283	21,831	–	(0.00)%
Ferroglobe PLC	1,838	9,797	–	(0.00)%
Fortuna Silver Mines Inc	106	329	–	(0.00)%
Freeport-McMoRan Inc	188	7,503	–	(0.00)%
Gatos Silver Inc	213	973	–	(0.00)%
Genesis Minerals Ltd	(9,149)	9,465	–	(0.00)%
Gerdau SA	4,929	25,810	–	(0.00)%
Glencore PLC	36,635	195,561	–	(0.00)%
Gran Colombia Gold Corp	1,020	2,365	–	(0.00)%
Grange Resources Ltd	27,317	8,037	–	(0.00)%
Grupo Mexico SAB de CV	5,400	25,971	–	(0.00)%
Harmony Gold Mining Co Ltd	(4,195)	17,482	–	(0.00)%
Haynes International Inc	178	8,688	–	(0.00)%
Hecla Mining Co	(673)	2,954	–	(0.00)%
Hochschild Mining PLC	(34,635)	40,096	–	(0.00)%
Hudbay Minerals Inc	1,229	6,100	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Metals & Mining (continued)				
IAMGOLD Corp	(1,350)	3,321	–	(0.00)%
Independence Group NL	(12,077)	108,701	–	(0.00)%
Industrias Penoles SAB de CV	(700)	9,997	–	(0.00)%
Ivanhoe Mines Ltd	1,877	16,663	–	(0.00)%
JFE Holdings Inc	(533)	8,427	–	(0.00)%
Jiangxi Copper Co Ltd	7,000	10,925	–	(0.00)%
Kenmare Resources PLC	2,225	11,526	–	(0.00)%
Kingsgate Consolidated Ltd	(2,352)	2,000	–	(0.00)%
Kyoei Steel Ltd	600	7,994	–	(0.00)%
Labrador Iron Ore Royalty Corp	68	1,577	–	(0.00)%
Lake Resources NL	(33,019)	4,697	–	(0.00)%
Liontown Resources Ltd	(4,747)	8,349	–	(0.00)%
Lundin Gold Inc	540	6,461	–	(0.00)%
Lundin Mining Corp	2,092	16,192	–	(0.00)%
Lynas Corp Ltd	3,330	15,481	–	(0.00)%
MMG Ltd	28,000	9,318	–	(0.00)%
New Gold Inc	340	359	–	(0.00)%
Newcrest Mining Ltd	319	5,369	–	(0.00)%
Newmont Goldcorp Corp	442	17,424	–	(0.00)%
Nippon Light Metal Holdings Co	30	320	–	(0.00)%
Norsk Hydro ASA	1,153	6,388	–	(0.00)%
Osisko Mining Inc	200	417	–	(0.00)%
Outokumpu Oyj	5,343	24,912	–	(0.00)%
Pan African Resources PLC	7,028	1,246	–	(0.00)%
Pan American Silver Corp	(133)	2,194	–	(0.00)%
Patriot Battery Metals Inc	438	365	–	(0.00)%
Petra Diamonds Ltd	2,898	2,643	–	(0.00)%
Pilbara Minerals Ltd	21,395	64,605	–	(0.00)%
Ramaco Resources Inc	458	3,591	–	(0.00)%
Rana Gruber AS	1,657	8,979	–	(0.00)%
Regis Resources Ltd	(880)	922	–	(0.00)%
Reliance Steel & Aluminum Co	47	13,393	–	(0.00)%
Rio Tinto PLC	3,570	220,323	–	(0.00)%
Royal Gold Inc	(29)	3,251	–	(0.00)%
Ryerson Holding Corp	320	9,965	–	(0.00)%
Salzgitter AG	792	23,348	–	(0.00)%
Sandfire Resources NL	5,611	24,272	–	(0.00)%
Sandstorm Gold Ltd	(470)	2,590	–	(0.00)%
Schnitzer Steel Industries Inc	115	3,818	–	(0.00)%
Sims Metal Management Ltd	(1,752)	17,378	–	(0.00)%
South32 Ltd	55,563	122,152	–	(0.00)%
Stelco Holdings Inc	154	4,402	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Metals & Mining (continued)				
Straits Trading Co Ltd/Singapo	1,500	2,186	–	(0.00)%
Sylvania Platinum Ltd	2,407	2,024	–	(0.00)%
Teck Resources Ltd	44	1,816	–	(0.00)%
Tiangong International Co Ltd	(24,000)	8,110	–	(0.00)%
TimkenSteel Corp	591	12,949	–	(0.00)%
Tokyo Tekko Co Ltd	300	6,898	–	(0.00)%
Topy Industries Ltd	500	7,811	–	(0.00)%
Torex Gold Resources Inc	889	10,249	–	(0.00)%
UACJ Corp	(100)	2,152	–	(0.00)%
United States Steel Corp	(7)	218	–	(0.00)%
Vale SA	2,699	35,599	–	(0.00)%
Victoria Gold Corp	802	4,051	–	(0.00)%
voestalpine AG	527	15,410	–	(0.00)%
Warrior Met Coal Inc	295	11,670	–	(0.00)%
West African Resources Ltd	14,704	8,129	–	(0.00)%
XINXIN MINING	25,000	2,933	–	(0.00)%
Zijin Mining Group Company Limited	6,000	9,441	–	(0.00)%
Total Metals & Mining			–	(0.00)%
Mortgage Real Estate Investment				
Annaly Capital Management Inc	(424)	8,594	–	(0.00)%
KKR Real Estate Finance Trust	(713)	8,920	–	(0.00)%
New Residential Investment Corp	(861)	8,877	–	(0.00)%
PennyMac Mortgage Investment Trust	(635)	8,515	–	(0.00)%
Redwood Trust Inc	(1,172)	9,388	–	(0.00)%
Two Harbors Investment Corp	(630)	8,675	–	(0.00)%
Total Mortgage Real Estate Investment			–	(0.00)%
Multiline Retail				
Europris ASA	4,307	24,468	–	(0.00)%
Harvey Norman Holdings Ltd	(2,909)	7,599	–	(0.00)%
Isetan Mitsukoshi Holdings Ltd	4,067	46,647	–	(0.00)%
Kohl's Corp	306	8,152	–	(0.00)%
Lojas Renner SA	5,700	18,520	–	(0.00)%
Macy's Inc	467	5,711	–	(0.00)%
Magazine Luiza SA	24,600	13,762	–	(0.00)%
Nordstrom Inc	122	1,979	–	(0.00)%
Wesfarmers Ltd	(5,583)	194,469	–	(0.00)%
Total Multiline Retail			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Multi-Utilities				
Avista Corp	49	1,631	–	(0.00)%
Consolidated Edison Inc	4	356	–	(0.00)%
E.ON SE	28,327	349,375	–	(0.00)%
Hera SpA	1,867	5,658	–	(0.00)%
Public Service Enterprise Group	21	1,283	–	(0.00)%
RWE AG	7,191	296,625	–	(0.00)%
Telecom Plus PLC	1,244	25,053	–	(0.00)%
Unitil Corp	164	8,006	–	(0.00)%
Total Multi-Utilities			–	(0.00)%
Oil Gas & Consumable Fuels				
Aker BP ASA	(7)	189	–	(0.00)%
Antero Midstream Corp	(868)	10,520	–	(0.00)%
Ardmore Shipping Corp	776	9,653	–	(0.00)%
Beach Energy Ltd	54,445	54,742	–	(0.00)%
Berry Petroleum Corp	(1,225)	10,498	–	(0.00)%
Bonanza Creek Energy Inc	(121)	9,949	–	(0.00)%
BP Castrol KK	(400)	2,424	–	(0.00)%
Cabot Oil & Gas Corp	(321)	9,049	–	(0.00)%
Callon Petroleum Co	(179)	7,022	–	(0.00)%
Centrus Energy Corp	(30)	1,424	–	(0.00)%
Cheniere Energy Inc	10	1,632	–	(0.00)%
China Coal Energy Co Ltd	27,000	18,419	–	(0.00)%
China Shenhua Energy Co Ltd	22,000	64,099	–	(0.00)%
Cosmo Energy Holdings Co Ltd	(100)	3,597	–	(0.00)%
CVR Energy Inc	273	8,927	–	(0.00)%
Deep Yellow Ltd	(15,401)	8,813	–	(0.00)%
Delek US Holdings Inc	73	1,880	–	(0.00)%
DHT Holdings Inc	601	5,559	–	(0.00)%
Diamondback Energy Inc	(60)	9,107	–	(0.00)%
DNO ASA	22,927	21,332	–	(0.00)%
Dorian LPG Ltd	630	16,254	–	(0.00)%
EOG Resources Inc	104	13,376	–	(0.00)%
EQT Corp	(112)	4,841	–	(0.00)%
Equinor ASA	(5,787)	178,053	–	(0.00)%
Evolution Petroleum Corp	906	7,665	–	(0.00)%
Exmar NV	1,121	13,777	–	(0.00)%
Exxaro Resources Ltd	(6,387)	56,682	–	(0.00)%
Friedrich Vorwerk Group SE	(1,198)	16,593	–	(0.00)%
Fuji Oil Co Ltd	(2,900)	6,071	–	(0.00)%
Geopark Ltd	812	7,787	–	(0.00)%
Golar LNG Ltd	187	4,133	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Oil Gas & Consumable Fuels				
(continued)				
Gran Tierra Energy Inc	966	6,202	–	(0.00)%
Granite Ridge Resources	417	3,086	–	(0.00)%
Gulf Keystone Petroleum Ltd	17,332	20,548	–	(0.00)%
HF Sinclair Corp	161	8,869	–	(0.00)%
InPlay Oil Corp	4,811	9,345	–	(0.00)%
International Seaways Inc	315	13,536	–	(0.00)%
Journey Energy Inc	1,697	7,056	–	(0.00)%
JXTG Holdings Inc	(800)	3,000	–	(0.00)%
Keyera Corp	(2,580)	63,604	–	(0.00)%
Kinder Morgan Inc	117	2,015	–	(0.00)%
Kosmos Energy Ltd	(50)	364	–	(0.00)%
Laredo Petroleum Inc	(174)	10,490	–	(0.00)%
Lundin Petroleum AB	(7,660)	6,384	–	(0.00)%
Marathon Oil Corp	(343)	9,038	–	(0.00)%
Marathon Petroleum Corp	43	6,139	–	(0.00)%
Matador Resources Co	(213)	13,526	–	(0.00)%
NACCO Industries Inc	130	4,238	–	(0.00)%
Navigator Holdings Ltd	323	4,444	–	(0.00)%
New Fortress Energy LLC	(203)	6,301	–	(0.00)%
NextDecade Corp	(817)	4,959	–	(0.00)%
Nordic American Tankers Ltd	1,135	4,438	–	(0.00)%
Northern Oil and Gas Inc	(315)	13,176	–	(0.00)%
Okeanis Eco Tankers Corp	794	18,385	–	(0.00)%
ONEOK Inc	32	2,086	–	(0.00)%
Ovintiv Inc	(259)	12,163	–	(0.00)%
Paladin Energy Ltd	(18,183)	9,935	–	(0.00)%
Panoro Energy ASA	3,232	8,896	–	(0.00)%
Parex Resources Inc	2,428	45,852	–	(0.00)%
PBF Energy Inc	88	4,126	–	(0.00)%
Peabody Energy Corp	280	6,042	–	(0.00)%
Pembina Pipeline Corp	(2,442)	75,749	–	(0.00)%
Perennial Energy Holdings Ltd	5,000	555	–	(0.00)%
PetroChina Co Ltd	78,000	56,293	–	(0.00)%
Petroleo Brasileiro SA	233	3,015	–	(0.00)%
Phillips 66	(47)	5,366	–	(0.00)%
Pine Cliff Energy Ltd	2,666	2,816	–	(0.00)%
Pioneer Natural Resources Co	(44)	10,469	–	(0.00)%
Ring Energy Inc	3,016	5,700	–	(0.00)%
Saipem SpA	9,299	15,027	–	(0.00)%
SandRidge Energy Inc	322	5,149	–	(0.00)%
Santos Ltd	38,253	189,713	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Oil Gas & Consumable Fuels (continued)				
Sadrill Limited	(62)	3,022	–	(0.00)%
SEPLAT Petroleum Development C	3,862	6,017	–	(0.00)%
Shell PLC	(24)	733	–	(0.00)%
Southwestern Energy Co	(718)	4,868	–	(0.00)%
Spartan Delta Corp	2,815	8,773	–	(0.00)%
Suncor Energy Inc	(1,473)	49,793	–	(0.00)%
Talos Energy Inc	(817)	14,069	–	(0.00)%
Targa Resources Corp	(151)	13,024	–	(0.00)%
TC Energy Corp	(229)	8,253	–	(0.00)%
Teekay Corp	1,487	9,532	–	(0.00)%
Teekay Tankers Ltd	334	13,587	–	(0.00)%
Transocean Ltd	65	532	–	(0.00)%
Tsakos Energy Navigation Ltd	338	6,851	–	(0.00)%
Tullow Oil PLC	(1,520)	674	–	(0.00)%
United Energy Group Ltd	(54,000)	7,161	–	(0.00)%
Uranium Energy Corp	(415)	1,793	–	(0.00)%
Valero Energy Corp	116	15,068	–	(0.00)%
Var Energi ASA	2,339	6,767	–	(0.00)%
Vitesse Energy Inc	495	11,504	–	(0.00)%
W&T Offshore Inc	775	3,162	–	(0.00)%
Williams Cos Inc	(163)	5,628	–	(0.00)%
Yangarra Resources Ltd	3,352	4,555	–	(0.00)%
YPF SA	1,143	16,505	–	(0.00)%
Total Oil Gas & Consumable Fuels			–	(0.00)%
Paper & Forest Products				
Canfor Corp	(1,350)	20,719	–	(0.00)%
Daio Paper Corp	(1,500)	12,782	–	(0.00)%
Hokuetsu Corp	(700)	4,348	–	(0.00)%
Holmen AB	(905)	34,328	–	(0.00)%
Interfor Corp	(802)	13,505	–	(0.00)%
Louisiana-Pacific Corp	170	10,622	–	(0.00)%
Mercer International Inc	(1,081)	9,826	–	(0.00)%
Metsa Board Oyj	(4,442)	35,505	–	(0.00)%
Navigator Co SA	(2,737)	10,009	–	(0.00)%
Norske Skog ASA	2,150	8,840	–	(0.00)%
Oji Holdings Corp	(3,600)	14,727	–	(0.00)%
Schweitzer-Mauduit International Inc	(567)	9,299	–	(0.00)%
Stella-Jones Inc	669	32,407	–	(0.00)%
Stora Enso Oyj	(2,922)	37,265	–	(0.00)%
UPM-Kymmene Oyj	(1,094)	37,491	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Paper & Forest Products (continued)				
West Fraser Timber Co Ltd	373	28,138	–	(0.00)%
Western Forest Products Inc	5,484	3,807	–	(0.00)%
Total Paper & Forest Products			–	(0.00)%
Passenger Airlines				
Azul SA	4,400	12,923	–	(0.00)%
Total Passenger Airlines			–	(0.00)%
Personal Products				
Haleon PLC	(5,942)	24,272	–	(0.00)%
Inter Parfums Inc	72	10,061	–	(0.00)%
Jamieson Wellness Inc	72	1,369	–	(0.00)%
Kitanotatsujin Corp	(4,500)	7,691	–	(0.00)%
Kose Corp	(100)	8,298	–	(0.00)%
L'Oreal SA	641	281,916	–	(0.00)%
Medifast Inc	115	9,699	–	(0.00)%
Pola Orbis Holdings Inc	1,200	15,489	–	(0.00)%
Shiseido Co Ltd	3,500	142,124	–	(0.00)%
Unilever PLC	(459)	23,499	–	(0.00)%
Total Personal Products			–	(0.00)%
Pharmaceuticals				
Absci Corp.	(1,217)	2,178	–	(0.00)%
ALK-Abello A/S	(1,385)	16,506	–	(0.00)%
Alliance Pharma PLC	2,112	1,284	–	(0.00)%
Amphastar Pharmaceuticals Inc	202	10,769	–	(0.00)%
Amylyx Pharmaceuticals Inc	(55)	1,186	–	(0.00)%
ANI Pharmaceuticals Inc	(59)	3,799	–	(0.00)%
Arvinas Inc	(253)	7,137	–	(0.00)%
Assertio Therapeutics Inc	2,722	8,928	–	(0.00)%
Astellas Pharma Inc	(1,675)	25,460	–	(0.00)%
AstraZeneca PLC	2,109	284,810	–	(0.00)%
ASYMCEM	700	8,819	–	(0.00)%
Aurinia Pharmaceuticals Inc.	107	970	–	(0.00)%
BAIYUNSHAN PH	2,000	5,623	–	(0.00)%
Bausch + Lomb	617	11,063	–	(0.00)%
Bayer AG	5,366	293,924	–	(0.00)%
Camurus AB	642	17,231	–	(0.00)%
China Traditional Chinese Medicine Co Ltd	2,000	780	–	(0.00)%
CHINARES PHARMA	6,000	4,009	–	(0.00)%
Chorus	1,514	7,195	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Pharmaceuticals (continued)				
Chugai Pharmaceutical Co Ltd	(1,096)	33,529	–	(0.00)%
CONSUN PHARMA	12,000	7,926	–	(0.00)%
Cronos Group Inc	(3,882)	7,856	–	(0.00)%
CSPC Pharmaceutical Group Ltd	6,000	4,514	–	(0.00)%
Daiichi Sankyo Co Ltd	3,601	106,258	–	(0.00)%
Eisai Co Ltd	(700)	44,482	–	(0.00)%
Elanco Animal Health Inc	(226)	2,757	–	(0.00)%
Eli Lilly & Co	(44)	24,385	–	(0.00)%
Euroapi SA	(705)	9,593	–	(0.00)%
Fulcrum Therapeutics Inc	(436)	2,411	–	(0.00)%
GRAND PHARMACEUTICAL GROUP LIMITED	8,500	4,400	–	(0.00)%
Harrow Health Inc	80	1,214	–	(0.00)%
HEC PHARM	7,200	5,839	–	(0.00)%
Hisamitsu Pharmaceutical Co Inc	(985)	33,413	–	(0.00)%
Hutchison China MediTech Ltd	(64)	193	–	(0.00)%
IMARA Inc	101	1,578	–	(0.00)%
Indivior PLC	(226)	5,210	–	(0.00)%
Jazz Pharmaceuticals PLC	(247)	35,410	–	(0.00)%
Knight Therapeutics Inc	862	2,909	–	(0.00)%
LIVZON GROUP	1,400	4,436	–	(0.00)%
Luye Pharma Group Ltd	10,500	3,856	–	(0.00)%
Merck & Co Inc	(282)	30,732	–	(0.00)%
Nektar Therapeutics	(7,962)	4,737	–	(0.00)%
Nippon Shinyaku Co Ltd	(800)	35,138	–	(0.00)%
Novartis AG	3,569	360,656	–	(0.00)%
Ono Pharmaceutical Co Ltd	(1,187)	22,499	–	(0.00)%
Organigram Holdings Inc	(4,602)	7,647	–	(0.00)%
Paratek Pharmaceuticals Inc	(1,479)	3,269	–	(0.00)%
Phibro Animal Health Corp	281	3,920	–	(0.00)%
Sanofi	1,273	136,091	–	(0.00)%
Santen Pharmaceutical Co Ltd	(3,300)	30,681	–	(0.00)%
Sawai Group Holdings Co Ltd	(984)	31,596	–	(0.00)%
SciClone Pharmaceuticals Holdi	6,500	7,841	–	(0.00)%
Shionogi & Co Ltd	(700)	30,832	–	(0.00)%
Simcere Pharmaceutical Group L	6,000	4,674	–	(0.00)%
SSY Group Ltd	8,000	4,254	–	(0.00)%
Supernus Pharmaceuticals Inc	(870)	27,701	–	(0.00)%
Taiko Pharmaceutical Co Ltd	(3,000)	7,248	–	(0.00)%
Taisho Pharmaceutical Holdings	(700)	28,982	–	(0.00)%
Takeda Pharmaceutical Co Ltd	(1,097)	33,944	–	(0.00)%
Terns Pharmaceuticals Inc	89	469	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Pharmaceuticals (continued)				
Teva Pharmaceutical Industries	(2,988)	29,163	–	(0.00)%
TONG REN TANG	7,000	5,614	–	(0.00)%
Viartis Inc	(2,658)	28,574	–	(0.00)%
Virbac SA	5	1,496	–	(0.00)%
XINHUA PHARM	10,000	7,306	–	(0.00)%
Zymeworks Inc.	1,279	9,260	–	(0.00)%
Total Pharmaceuticals			–	(0.00)%
Professional Services				
Adecco Group AG	(3,540)	152,727	–	(0.00)%
Altech Corp	400	7,015	–	(0.00)%
Applus Services SA	2,254	23,159	–	(0.00)%
ASGN Inc	(479)	39,355	–	(0.00)%
Bureau Veritas SA	630	16,892	–	(0.00)%
CoStar Group Inc	92	7,543	–	(0.00)%
DKSH Holding AG	77	5,890	–	(0.00)%
DWF Group plc	893	1,102	–	(0.00)%
en-japan Inc	(100)	1,750	–	(0.00)%
Equifax Inc	(36)	7,441	–	(0.00)%
Hays PLC	(6,071)	8,235	–	(0.00)%
Insperity Inc	96	9,728	–	(0.00)%
IR Japan Holdings Ltd	(700)	11,012	–	(0.00)%
Kelly Services Inc	(1,550)	28,660	–	(0.00)%
Link And Motivation Inc	(2,600)	8,245	–	(0.00)%
McMillan Shakespeare Ltd	731	8,418	–	(0.00)%
Multiconsult ASA	136	1,830	–	(0.00)%
Nihon M&A Center Inc	(1,500)	8,341	–	(0.00)%
Pagegroup PLC	2,442	12,954	–	(0.00)%
Pasco Corporation	400	4,538	–	(0.00)%
Randstad NV	(141)	8,280	–	(0.00)%
RELX PLC	10,097	329,697	–	(0.00)%
Resources Connection Inc	459	7,119	–	(0.00)%
Ricardo PLC	30	194	–	(0.00)%
Robert Walters PLC	240	1,119	–	(0.00)%
RWS Holdings PLC	514	1,569	–	(0.00)%
SGS SA	468	42,564	–	(0.00)%
SIGMAXYZ Inc	(500)	5,622	–	(0.00)%
Synergie SE	30	1,050	–	(0.00)%
Teleperformance	1,118	154,914	–	(0.00)%
Thomson Reuters Corp	84	10,794	–	(0.00)%
Tinexta Spa	(1,367)	27,394	–	(0.00)%
TransUnion	(161)	13,076	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Professional Services (continued)				
TrueBlue Inc	(1,105)	16,719	–	(0.00)%
Upwork Inc	(138)	2,044	–	(0.00)%
Verisk Analytics Inc	(44)	10,658	–	(0.00)%
Visional Inc	(100)	5,258	–	(0.00)%
Wolters Kluwer NV	(1,486)	179,091	–	(0.00)%
Total Professional Services			–	(0.00)%
Real Estate				
Catena AB	(178)	6,500	–	(0.00)%
CREAL Inc	200	8,086	–	(0.00)%
Custodian Reit PLC	3,654	3,703	–	(0.00)%
Douglas Elliman Inc	(247)	620	–	(0.00)%
Far East Consortium INTL	3,000	681	–	(0.00)%
GDI Property Group	3,798	1,572	–	(0.00)%
Intershop Holding AG	12	8,147	–	(0.00)%
Japan Real Estate Investment Corporation	(1)	4,153	–	(0.00)%
K. Wah International Holdings Limited	10,000	3,009	–	(0.00)%
Nisshin Group Holdings Co Ltd	1,400	4,939	–	(0.00)%
Standard Life Investment Property Income Trust	576	342	–	(0.00)%
Starhill Global REIT	15,700	5,633	–	(0.00)%
Tateru Inc	(800)	1,104	–	(0.00)%
Yanlord Land Group Ltd	14,700	7,340	–	(0.00)%
Total Real Estate			–	(0.00)%
Real Estate Management and Development				
Aedas Homes SAU	624	10,577	–	(0.00)%
Aeon Mall Co Ltd	400	4,794	–	(0.00)%
Allreal Holding AG	125	21,838	–	(0.00)%
Altus Group Ltd/Canada	(106)	4,074	–	(0.00)%
Aroundtown SA	(12,082)	21,828	–	(0.00)%
Castellum AB	(2,961)	31,626	–	(0.00)%
China South City Holdings Ltd	20,000	1,186	–	(0.00)%
Corem Property Group AB	(29,017)	21,231	–	(0.00)%
Dexin China Holdings Co Ltd	21,000	937	–	(0.00)%
Entra ASA	(2,448)	22,903	–	(0.00)%
eXp World Holdings Inc	518	9,956	–	(0.00)%
Fabege AB	(3,900)	33,424	–	(0.00)%
Fastighets AB Balder	(3,279)	15,715	–	(0.00)%
Five Point Holdings LLC	662	2,019	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Real Estate Management and Development (continued)				
Forestar Group Inc	444	12,658	–	(0.00)%
FRP Holdings Inc	149	8,489	–	(0.00)%
GEMDALE PPT	92,000	3,988	–	(0.00)%
GREENLAND HK	20,000	701	–	(0.00)%
Greentown China Holdings Ltd	(8,000)	9,507	–	(0.00)%
Hang Lung Group Ltd	5,000	6,898	–	(0.00)%
Harworth Group PLC	514	703	–	(0.00)%
Hiag Immobilien Holding AG	15	1,270	–	(0.00)%
Hong Fok Corp Ltd	7,000	5,023	–	(0.00)%
HOPSON DEV HOLD	12,780	7,838	–	(0.00)%
Immofinanz AG	140	2,698	–	(0.00)%
Information Services Corp	102	1,823	–	(0.00)%
Instone Real Estate Group AG	865	5,531	–	(0.00)%
Joy City Property Ltd	48,000	1,530	–	(0.00)%
Katitas Co Ltd	(400)	6,383	–	(0.00)%
Kerry Properties Ltd	4,000	7,396	–	(0.00)%
Kojamo Oyj	(2,866)	28,577	–	(0.00)%
Mainstreet Equity Corp	11	1,093	–	(0.00)%
Marcus & Millichap Inc	329	10,956	–	(0.00)%
Metrovacesa SA	254	1,982	–	(0.00)%
Midea Real Estate Holding Ltd	1,000	938	–	(0.00)%
Miyakoshi Holdings Inc	(800)	5,612	–	(0.00)%
Morguard Corp	87	6,596	–	(0.00)%
NEPI Rockcastle S.A.	(11)	66	–	(0.00)%
Nyfosa AB	(3,754)	23,612	–	(0.00)%
Platzer Fastigheter Holding AB	699	4,658	–	(0.00)%
Poly Property Group Co Ltd	36,000	8,354	–	(0.00)%
Powerlong Real Estate Holdings	68,000	7,283	–	(0.00)%
Propnex Ltd	11,000	7,364	–	(0.00)%
Radiance Holdings Group Co Ltd	14,000	6,462	–	(0.00)%
Realogy Holdings Corp	1,379	9,046	–	(0.00)%
Relo Group Inc	(400)	4,687	–	(0.00)%
Shenzhen Investment Ltd	42,000	7,390	–	(0.00)%
Shui On Land Ltd	72,000	6,977	–	(0.00)%
St Joe Co	197	12,163	–	(0.00)%
StorageVault Canada Inc	1,043	3,528	–	(0.00)%
Stratus Properties Inc	88	2,431	–	(0.00)%
Swire Pacific Ltd	1,000	8,250	–	(0.00)%
TAG Immobilien AG	(2,719)	30,883	–	(0.00)%
Tejon Ranch Co	478	7,973	–	(0.00)%
Times China Holdings Ltd	17,000	1,127	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference (28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Real Estate Management and Development (continued)				
Tricon Capital Group Inc	4,619	39,094	–	(0.00)%
Wihlborgs Fastigheter AB	(721)	5,545	–	(0.00)%
Total Real Estate Management and Development			–	(0.00)%
Road & Rail				
ArcBest Corp	184	19,429	–	(0.00)%
Avis Budget Group Inc	7	1,494	–	(0.00)%
Covenant Transportation Group	155	7,621	–	(0.00)%
Daseke Inc	420	2,226	–	(0.00)%
DSV A/S	78	14,832	–	(0.00)%
Firstgroup PLC	13,737	25,246	–	(0.00)%
JB Hunt Transport Services Inc	111	20,855	–	(0.00)%
Keisei Electric Railway Co Ltd	100	3,829	–	(0.00)%
Kintetsu Group Holdings Co Ltd	100	3,164	–	(0.00)%
Knight-Swift Transportation Holdings	217	11,896	–	(0.00)%
Landstar System Inc	161	30,559	–	(0.00)%
Lindsay Australia Ltd	10,298	7,957	–	(0.00)%
Localiza Rent a Car SA	100	1,282	–	(0.00)%
Marten Transport Ltd	1,409	29,589	–	(0.00)%
Mullen Group Ltd	697	7,361	–	(0.00)%
Rumo SA	7,200	32,617	–	(0.00)%
RXO Inc	543	9,817	–	(0.00)%
Ryder System Inc	282	28,397	–	(0.00)%
Sankyu Inc	(1,400)	48,854	–	(0.00)%
Schneider National Inc	663	19,167	–	(0.00)%
Seibu Holdings Inc	400	4,230	–	(0.00)%
Seino Holdings Co Ltd	500	7,284	–	(0.00)%
Stef SA	30	3,583	–	(0.00)%
Universal Logistics Holdings I	112	3,037	–	(0.00)%
Vamos Locacao de Caminhoes Maq	7,700	18,276	–	(0.00)%
Werner Enterprises Inc	332	13,815	–	(0.00)%
Total Road & Rail			–	(0.00)%
Semiconductors & Semiconductor Equipment				
Aehr Test Systems	38	1,938	–	(0.00)%
AEM Holdings Ltd	1,200	3,125	–	(0.00)%
AIXTRON SE	110	4,185	–	(0.00)%
Allegro MicroSystems Inc	231	8,836	–	(0.00)%
Alpha & Omega Semiconductor Ltd	388	12,241	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Semiconductors & Semiconductor Equipment (continued)				
Amkor Technology Inc	428	11,967	–	(0.00)%
ASM International NV	(265)	127,865	–	(0.00)%
ASML Holding NV	(262)	172,617	–	(0.00)%
Axcelis Technologies Inc	70	13,451	–	(0.00)%
Brooks Automation Inc	(63)	3,555	–	(0.00)%
CE HUADA TECH	32,000	5,223	–	(0.00)%
Cree Inc	(2)	96	–	(0.00)%
FormFactor Inc	45	1,589	–	(0.00)%
Impinj Inc	(21)	1,398	–	(0.00)%
Infineon Technologies AG	4,632	165,741	–	(0.00)%
inTEST Corp	409	7,166	–	(0.00)%
Japan Electronic Materials Corporation	700	7,361	–	(0.00)%
KLA Corp	11	5,521	–	(0.00)%
Kulicke & Soffa Industries Inc	209	10,812	–	(0.00)%
Lam Research Corp	15	10,536	–	(0.00)%
MACOM Technology Solutions Holdings Inc	(526)	44,479	–	(0.00)%
Maxeon Solar Technologies Ltd	(24)	378	–	(0.00)%
Melexis NV	316	29,864	–	(0.00)%
Meyer Burger Technology AG	19,349	8,692	–	(0.00)%
Micronics Japan Co Ltd	500	7,482	–	(0.00)%
Monolithic Power Systems Inc	3	1,564	–	(0.00)%
Nanometrics Inc	(95)	13,203	–	(0.00)%
NXP Semiconductors NV	18	3,703	–	(0.00)%
Photronics Inc	494	11,737	–	(0.00)%
Power Integrations Inc	134	11,259	–	(0.00)%
Renesas Electronics Corp	8,800	148,016	–	(0.00)%
SOITEC	53	9,705	–	(0.00)%
SOLOMON SYSTECH	28,000	1,214	–	(0.00)%
STMicroelectronics NV	576	27,259	–	(0.00)%
SUESS MicroTec SE	93	2,177	–	(0.00)%
SUMCO Corp	7,900	105,576	–	(0.00)%
Teradyne Inc	85	9,169	–	(0.00)%
Tower Semiconductor Ltd	(8)	238	–	(0.00)%
u-blox Holding AG	280	24,997	–	(0.00)%
Ulvac Inc	300	11,643	–	(0.00)%
Yamaichi Electronics Co Ltd	600	7,578	–	(0.00)%
Total Semiconductors & Semiconductor Equipment			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Software				
A10 Networks Inc	660	9,827	–	(0.00)%
Access Co Ltd	(1,200)	7,520	–	(0.00)%
Advanced Media Inc	700	8,264	–	(0.00)%
Alfa Financial Software Holdin	4,341	8,357	–	(0.00)%
Amplitude Inc	(89)	1,040	–	(0.00)%
ANSYS Inc	(4)	1,275	–	(0.00)%
Appier Group Inc	(700)	8,509	–	(0.00)%
AsiaInfo Technologies Ltd	5,600	6,833	–	(0.00)%
Asure Software Inc	214	2,684	–	(0.00)%
Atlassian Corp	(6)	1,224	–	(0.00)%
AvePoint Inc	(1,445)	10,028	–	(0.00)%
Blackbaud Inc	(94)	7,154	–	(0.00)%
Blackline Inc	(20)	1,201	–	(0.00)%
Broadleaf Co Ltd	(2,600)	9,583	–	(0.00)%
Bytes Technology Group PLC	2,514	15,456	–	(0.00)%
Cerence Inc	261	6,812	–	(0.00)%
Cleanspark Inc	214	1,055	–	(0.00)%
Cliq Digital AG	534	11,575	–	(0.00)%
Cloudflare Inc	67	4,357	–	(0.00)%
Consensus Cloud Solutions Inc	295	9,419	–	(0.00)%
Constellation Software Inc	33	67,644	–	(0.00)%
Couchbase Inc	(174)	2,975	–	(0.00)%
Cy4gate SPA	(135)	1,236	–	(0.00)%
Darktrace PLC	5,501	25,062	–	(0.00)%
Dassault Systemes SE	5,723	227,077	–	(0.00)%
Descartes Systems Group Inc	144	10,774	–	(0.00)%
Digimarc Corp	(59)	1,932	–	(0.00)%
dMY Technology Group Inc	(784)	3,606	–	(0.00)%
DocuSign Inc	63	3,169	–	(0.00)%
dotdigital group plc	3,654	3,929	–	(0.00)%
E2open Parent Holdings Inc	(221)	1,067	–	(0.00)%
Ebix Inc	393	6,563	–	(0.00)%
Fabasoft AG	78	1,526	–	(0.00)%
Fixer Inc	700	7,933	–	(0.00)%
Fortinet Inc	148	8,911	–	(0.00)%
Fortnox AB	2,081	10,813	–	(0.00)%
Freee KK	(400)	8,346	–	(0.00)%
Guidewire Software Inc	(129)	11,149	–	(0.00)%
Gunosy Inc	(900)	3,781	–	(0.00)%
HashiCorp Inc	(45)	1,312	–	(0.00)%
HubSpot Inc	(1)	547	–	(0.00)%
Infomart Corp	(3,200)	10,279	–	(0.00)%
Intelligent Systems Corp	100	2,124	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Software (continued)				
Intuit Inc	(15)	8,127	–	(0.00)%
IVU Traffic Technologies AG	166	2,537	–	(0.00)%
JFrog Ltd	66	1,894	–	(0.00)%
Justsystems Corp	100	2,071	–	(0.00)%
Kinaxis Inc	115	14,147	–	(0.00)%
Learning Technologies Group PLC	(18,780)	18,221	–	(0.00)%
Lectra	(10)	320	–	(0.00)%
Lightspeed POS Inc	(505)	8,228	–	(0.00)%
Lime Technologies AB	105	2,416	–	(0.00)%
LINK Mobility Group Holding AS	1,395	1,674	–	(0.00)%
Linklogis Inc	34,500	7,786	–	(0.00)%
Magic Software Enterprises	262	3,031	–	(0.00)%
Microsoft Corp	155	50,803	–	(0.00)%
M-UP Holdings, INC	(400)	4,091	–	(0.00)%
N-Able Inc	730	9,760	–	(0.00)%
Northern Data AG	890	16,109	–	(0.00)%
Objective Corp Ltd	385	3,112	–	(0.00)%
OneSpan Inc	132	1,617	–	(0.00)%
Palantir Technologies Inc	338	5,063	–	(0.00)%
Paycom Software Inc	41	12,088	–	(0.00)%
Pexip Holding ASA	(3,666)	6,702	–	(0.00)%
Progress Software Corp	(140)	8,518	–	(0.00)%
PTC Inc	(153)	22,517	–	(0.00)%
Sage Group PLC	(535)	6,580	–	(0.00)%
salesforce.com Inc	110	24,361	–	(0.00)%
SentinelOne Inc	(182)	3,027	–	(0.00)%
Silverlake Axis Ltd	6,300	1,328	–	(0.00)%
SiteMinder Ltd	(3,776)	11,939	–	(0.00)%
SUSE SA	(638)	10,752	–	(0.00)%
Symantec Corp	(588)	11,907	–	(0.00)%
Synopsys Inc	(3)	1,377	–	(0.00)%
Technology One Ltd	934	9,306	–	(0.00)%
Temenos AG	969	77,033	–	(0.00)%
Teradata Corp	214	9,902	–	(0.00)%
Traffic Systems SE	76	2,273	–	(0.00)%
Truecaller AB	743	2,327	–	(0.00)%
TXT e-solutions SpA	341	6,652	–	(0.00)%
Tyler Technologies Inc	(14)	5,578	–	(0.00)%
Unity Software Inc	56	2,076	–	(0.00)%
Workiva Inc	(104)	11,632	–	(0.00)%
Xerox Holdings Corp	(1,458)	117,937	–	(0.00)%
Total Software			–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Specialty Retail				
Academy Sports & Outdoors Inc	187	10,205	–	(0.00)%
Adastria Co Ltd	200	4,000	–	(0.00)%
America's Car-Mart Inc/TX	61	6,790	–	(0.00)%
American Eagle Outfitters Inc	(117)	1,984	–	(0.00)%
AutoNation Inc	102	16,023	–	(0.00)%
AutoZone Inc	(38)	96,191	–	(0.00)%
Beacon Lighting Group Ltd	1,493	1,738	–	(0.00)%
Best Buy Co Inc	26	1,988	–	(0.00)%
Bic Camera Inc	300	2,228	–	(0.00)%
Boot Barn Holdings Inc	74	6,790	–	(0.00)%
Buckle Inc	278	10,158	–	(0.00)%
CarMax Inc	174	14,212	–	(0.00)%
CECONOMY AG	7,387	19,295	–	(0.00)%
Chico's FAS Inc	1,902	9,757	–	(0.00)%
Chiyoda Co Ltd	200	1,332	–	(0.00)%
DCM Holdings Co Ltd	200	1,671	–	(0.00)%
Designer Brands Inc	(68)	715	–	(0.00)%
Destination XL Group Inc	1,368	6,238	–	(0.00)%
Dick's Sporting Goods Inc	79	9,191	–	(0.00)%
Dufry AG	3,065	136,500	–	(0.00)%
EEKA Fashion Holdings Ltd	6,000	9,701	–	(0.00)%
Five Below Inc	58	9,974	–	(0.00)%
Fnac Darty SA	556	17,319	–	(0.00)%
GameStop Corp	54	1,002	–	(0.00)%
Genesco Inc	(24)	823	–	(0.00)%
Halfords Group PLC	14,101	32,667	–	(0.00)%
Haverty Furniture Cos Inc	357	11,174	–	(0.00)%
Hennes & Mauritz AB	59	902	–	(0.00)%
Home Depot Inc	105	34,682	–	(0.00)%
Hour Glass Ltd	3,100	4,495	–	(0.00)%
International Housewares Retail	7,000	2,017	–	(0.00)%
JD Sports Fashion PLC	64,381	118,444	–	(0.00)%
Kingfisher PLC	(33,925)	100,548	–	(0.00)%
L Brands Inc	189	6,968	–	(0.00)%
Lazydays Holdings Inc	43	507	–	(0.00)%
Leslie's Inc	239	1,496	–	(0.00)%
Lithia Motors Inc	18	5,544	–	(0.00)%
Maisons du Monde SA	1,516	14,163	–	(0.00)%
Mekonomen AB	599	5,381	–	(0.00)%
Mobilezone Holding AG	1,645	25,686	–	(0.00)%
Musti Group Oyj	(42)	931	–	(0.00)%
National Vision Holdings Inc	224	4,101	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Specialty Retail (continued)				
Nishimatsuya Chain Co Ltd	100	1,154	–	(0.00)%
Nitori Holdings Co Ltd	1,500	171,117	–	(0.00)%
Nojima Corp	900	7,901	–	(0.00)%
O'Reilly Automotive Inc	(99)	93,030	–	(0.00)%
Office Depot Inc	172	8,483	–	(0.00)%
Oriental Watch Holdings	8,000	4,325	–	(0.00)%
PAL GROUP Holdings Co Ltd	600	8,463	–	(0.00)%
Pet Center Comercio e Participacoes SA	(5,900)	6,553	–	(0.00)%
Pets at Home Group Plc	(170)	813	–	(0.00)%
Pop Mart International Group L	(800)	2,601	–	(0.00)%
POU SHENG INT'L	64,000	5,386	–	(0.00)%
RH	26	9,495	–	(0.00)%
Sally Beauty Holdings Inc	720	7,315	–	(0.00)%
Sleep Number Corp	32	819	–	(0.00)%
SMCP SA	3,143	20,472	–	(0.00)%
Sports Direct International PLC	(949)	9,694	–	(0.00)%
Super Retail Group Ltd	(2,377)	19,950	–	(0.00)%
TJX Cos Inc	(1,066)	98,584	–	(0.00)%
Topsports International Holdin	10,000	8,135	–	(0.00)%
Tractor Supply Co	5	1,093	–	(0.00)%
Truworths International Ltd	(2,695)	10,326	–	(0.00)%
Ulta Beauty Inc	97	40,258	–	(0.00)%
United Arrows Ltd	600	8,896	–	(0.00)%
Urban Outfitters Inc	331	10,993	–	(0.00)%
WH Smith PLC	(90)	1,672	–	(0.00)%
World Co Ltd	700	7,779	–	(0.00)%
Xebio Holdings Co Ltd	900	6,301	–	(0.00)%
Yamada Denki Co Ltd	700	2,201	–	(0.00)%
YONGDA AUTO	18,500	8,209	–	(0.00)%
Zumiez Inc	(36)	684	–	(0.00)%
Total Specialty Retail			–	(0.00)%
Technology Hardware Storage & Peripheral				
Backblaze Inc	(233)	1,365	–	(0.00)%
Canon Inc	1,167	28,740	–	(0.00)%
Cherry AG	(590)	3,568	–	(0.00)%
CompoSecure Inc	192	1,206	–	(0.00)%
Corsair Gaming Inc	639	10,045	–	(0.00)%
Eastman Kodak Co	1,225	5,476	–	(0.00)%
FUJIFILM Holdings Corp	(2,200)	130,076	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Technology Hardware Storage & Peripheral (continued)				
Hewlett Packard Enterprise Co	4,771	81,059	–	(0.00)%
Immersion Corp	1,163	8,164	–	(0.00)%
Konica Minolta Inc	904	2,795	–	(0.00)%
Legend Holdings Corp	7,400	6,614	–	(0.00)%
Lenovo Group Ltd	8,000	9,048	–	(0.00)%
Logitech International SA	(2,620)	181,604	–	(0.00)%
MIMAKI ENGINEERING CO LTD	300	1,509	–	(0.00)%
NCR Corp	(269)	8,274	–	(0.00)%
Neopost SA	780	16,079	–	(0.00)%
Ricoh Co Ltd	2,833	23,101	–	(0.00)%
Seagate Technology PLC	(207)	14,654	–	(0.00)%
Seiko Epson Corp	700	10,967	–	(0.00)%
STMicroelectronics N.V.	2,265	107,189	–	(0.00)%
Sun Corp	(500)	6,812	–	(0.00)%
Super Micro Computer Inc	35	9,628	–	(0.00)%
Tobii Dynavox AB	997	2,630	–	(0.00)%
Western Digital Corp	(444)	19,980	–	(0.00)%
Xaar PLC	(284)	680	–	(0.00)%
Xerox Holdings Corp	666	10,583	–	(0.00)%
Total Technology Hardware Storage & Peripheral			–	(0.00)%
Textiles Apparel & Luxury Goods				
Asics Corp	(300)	10,936	–	(0.00)%
BAOFENGMODERN	(6,000)	5,195	–	(0.00)%
Bijou Brigitte AG	275	10,432	–	(0.00)%
Capri Holdings Ltd	(16)	840	–	(0.00)%
Carter's Inc	137	9,805	–	(0.00)%
China Lilang Ltd	6,000	2,953	–	(0.00)%
Cie Financiere Richemont SA	1,308	185,885	–	(0.00)%
Coats Group PLC	(4,540)	4,411	–	(0.00)%
Columbia Sportswear Co	50	3,667	–	(0.00)%
Crystal International Group Lt	3,000	991	–	(0.00)%
Deckers Outdoor Corp	24	12,698	–	(0.00)%
Dr. Martens Plc	(2,626)	5,229	–	(0.00)%
Eclat Textile Co Ltd	2,000	31,932	–	(0.00)%
EssilorLuxottica SA	1,398	263,485	–	(0.00)%
Feng TAY Enterprise Co Ltd	7,720	40,683	–	(0.00)%
Gildan Activewear Inc	513	15,269	–	(0.00)%
Hermes International	6	12,361	–	(0.00)%
HUGO BOSS AG	1,433	107,939	–	(0.00)%

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Textiles Apparel & Luxury Goods (continued)				
Jichodo Co Ltd	100	6,624	–	(0.00)%
JNBY Design Ltd	3,000	3,095	–	(0.00)%
Kering SA	375	200,855	–	(0.00)%
Kurabo Industries Ltd	(300)	4,814	–	(0.00)%
LVMH Moet Hennessy Louis Vuitton	239	202,612	–	(0.00)%
Moncler SpA	2,866	194,571	–	(0.00)%
Morito Co Ltd	(100)	850	–	(0.00)%
OVS SpA	8,196	20,537	–	(0.00)%
PVH Corp	48	4,013	–	(0.00)%
Ralph Lauren Corp	93	10,847	–	(0.00)%
Rocky Brands Inc	50	889	–	(0.00)%
Safilo Group SpA	(168)	182	–	(0.00)%
Salvatore Ferragamo SpA	(1,599)	25,440	–	(0.00)%
SHENZHOU INTL	(300)	3,079	–	(0.00)%
Skechers U.S.A. Inc	156	7,848	–	(0.00)%
Superior Group of Cos Inc	104	821	–	(0.00)%
Swatch Group AG	723	203,451	–	(0.00)%
Tapestry Inc	256	8,530	–	(0.00)%
Under Armour Inc	529	4,042	–	(0.00)%
Van de Velde NV	19	686	–	(0.00)%
Yue Yuen Industrial Holdings	5,500	6,901	–	(0.00)%
Total Textiles Apparel & Luxury Goods			–	(0.00)%
Thriffs & Mortgage Finance				
Capitol Federal Financial Inc	624	3,538	–	(0.00)%
Deutsche Pfandbriefbank AG	3,413	26,929	–	(0.00)%
Equitable Group Inc	346	19,878	–	(0.00)%
First National Financial Corp	670	18,507	–	(0.00)%
OceanFirst Financial Corp	243	4,099	–	(0.00)%
Ocwen Financial Corp	33	999	–	(0.00)%
Pepper Money Ltd/Australia	(899)	817	–	(0.00)%
TrustCo Bank Corp NY	331	9,424	–	(0.00)%
Washington Federal Inc	362	9,839	–	(0.00)%
Waterstone Financial Inc	121	1,502	–	(0.00)%
Total Thriffs & Mortgage Finance			–	(0.00)%
Tobacco				
Altria Group Inc	(1,177)	52,047	–	(0.00)%
Imperial Brands PLC	(3,958)	89,711	–	(0.00)%
Japan Tobacco Inc	(6,200)	135,797	–	(0.00)%
Scandinavian Tobacco Group A/S	362	5,501	–	(0.00)%
Vector Group Ltd	639	6,844	–	(0.00)%
Total Tobacco			–	(0.00)%

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

**Investment in contracts for difference
(28 February 2023: (0.00)%) (continued)**

Security	Quantity	Notional	Fair value USD	% of Net assets
Trading Companies & Distributor				
Ashtead Group PLC	3,023	211,510	–	(0.00)%
Beacon Roofing Supply Inc	298	23,795	–	(0.00)%
Bergman & Beving AB	233	3,144	–	(0.00)%
BlueLinx Holdings Inc	127	11,336	–	(0.00)%
Brenntag AG	(444)	35,965	–	(0.00)%
Chori Co Ltd	400	7,841	–	(0.00)%
CITIC Resources Holdings Ltd	38,000	1,793	–	(0.00)%
Finning International Inc	943	29,551	–	(0.00)%
FTAI Aviation Ltd	(364)	13,453	–	(0.00)%
GMS Inc	258	17,890	–	(0.00)%
Hanwa Co Ltd	200	6,370	–	(0.00)%
Hardwoods Distribution Inc	277	6,892	–	(0.00)%
ITOCHU Corp	(1,638)	61,522	–	(0.00)%
JK Holdings Co Ltd	(400)	2,696	–	(0.00)%
MARUKA FURUSATO Corp	(500)	9,740	–	(0.00)%
Mitsui & Co Ltd	(767)	28,597	–	(0.00)%
Momentum Group AB	425	4,043	–	(0.00)%
Nice Corp	100	1,045	–	(0.00)%
OEM International AB	1,329	9,754	–	(0.00)%
Rexel SA	889	20,908	–	(0.00)%
Seika Corp	(375)	5,449	–	(0.00)%
SIG PLC	(2,980)	1,272	–	(0.00)%
Sojitz Corp	2,700	58,044	–	(0.00)%
Solar A/S	211	14,299	–	(0.00)%
Speedy Hire plc	1,790	794	–	(0.00)%
Textainer Group Holdings Ltd	128	5,073	–	(0.00)%
THEME INT'L	80,000	7,549	–	(0.00)%
Tomoe Engineering Co Ltd	275	5,504	–	(0.00)%
Toromont Industries Ltd	359	29,388	–	(0.00)%
Triton International Ltd	29	2,433	–	(0.00)%
Tsubakimoto Kogyo Co Ltd	100	3,425	–	(0.00)%
United Rentals Inc	(25)	11,914	–	(0.00)%
Watsco Inc	34	12,395	–	(0.00)%
WW Grainger Inc	16	11,426	–	(0.00)%
Total Trading Companies & Distributor			–	(0.00)%
Transportation Infrastructure				
Aena SME SA	1,728	271,557	–	(0.00)%
Anhui Expressway Co Ltd	8,000	7,855	–	(0.00)%
CCR SA	9,200	23,235	–	(0.00)%
CHINA MER PORT	6,000	7,176	–	(0.00)%
Enav SpA	(482)	1,945	–	(0.00)%
Flughafen Wien AG	5	252	–	(0.00)%
Flughafen Zurich AG	37	7,624	–	(0.00)%

The accompanying notes form an integral part of these condensed unaudited interim financial statements

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in contracts for difference				
(28 February 2023: (0.00)%) (continued)				
Security	Quantity	Notional	Fair value USD	% of Net assets
Transportation Infrastructure (continued)				
Fraport AG Frankfurt Airport Services				
Worldwide	(284)	15,408	–	(0.00)%
Getlink SE	9,132	152,962	–	(0.00)%
Grindrod Shipping Holdings Ltd.	740	5,950	–	(0.00)%
Grupo Aeroportuario del Pacifi	15	2,735	–	(0.00)%
Grupo Aeroportuario del Surest	905	24,899	–	(0.00)%
Kamigumi Co Ltd	(2,700)	60,824	–	(0.00)%
PINFRA	990	9,601	–	(0.00)%
Qinhuangdao Port Co Ltd	27,000	4,476	–	(0.00)%
Qube Holdings Ltd	(17,151)	34,046	–	(0.00)%
Santos Brasil Participacoes SA	13,200	23,090	–	(0.00)%
YUEXIUTRANSPORT	16,000	8,283	–	(0.00)%
Zhejiang Expressway Co Ltd	10,000	7,472	–	(0.00)%
Total Transportation Infrastructure			–	(0.00)%
Utilities				
Star Group LP	232	2,721	–	(0.00)%
Total Utilities			–	(0.00)%
Water Utilities				
American States Water Co	80	6,737	–	(0.00)%
China Water Affairs Group Ltd	8,000	6,141	–	(0.00)%
Cia de Saneamento Basico do Es	249	2,888	–	(0.00)%
Middlesex Water Co	84	6,322	–	(0.00)%
Total Water Utilities			–	(0.00)%
Wireless Telecommunication Services				
1&1 Drillisch AG	(126)	1,874	–	(0.00)%
America Movil SAB de CV	39,526	39,865	–	(0.00)%
Gogo Inc	808	9,171	–	(0.00)%
Japan Communications Inc	5,000	7,756	–	(0.00)%
Orange Belgium SA	105	1,536	–	(0.00)%
Softbank Corp	(900)	10,316	–	(0.00)%
SoftBank Group Corp	3,000	134,772	–	(0.00)%
Spok Holdings Inc	835	11,890	–	(0.00)%
StarHub Ltd	14,600	11,016	–	(0.00)%
Vodafone Group PLC	(13,978)	12,961	–	(0.00)%
Total Wireless Telecommunication Services			–	(0.00)%
Unrealised losses on contracts for differences*				
			–	(0.00)%

* At the close of business on 31 August 2023, the Fund had entered into a number of CFD trades. These positions were open as at 31 August 2023 but have a fair value of USDNil as the monthly realisation of gains and losses on these positions were crystallised upon the monthly reset of the CFD positions, as outlined in the Note 5.

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Investment in futures contracts				
(28 February 2023: (0.00)%)				
Currency	Description	Notional	Fair value USD	% of Net assets
AUD	20 of Share Price Index 200 (Day) Sep-23	2,352,008	(21,095)	(0.02)%
AUD	49 of 3Y Australian T Bonds (Day Session) Sep-23	31,683	(10,803)	(0.01)%
AUD	6 of 90 Day Australian Bills (Day Session) Sep-24	3,880	(1,686)	(0.00)%
CAD	11 of S&P/TSE 60 Index Sep-23	1,975,938	(266)	(0.00)%
CAD	19 of Canadian 10 Year Bond Future Dec-23	14,032	(15,812)	(0.02)%
CAD	3 of Canadian Bankers Acceptances Mar-24 MON	5,539	(425)	(0.00)%
EUR	1 of 3 Month Euribor Sep-26 IEU	2,710	(420)	(0.00)%
EUR	1 of Short Term Euro-BTP Future Sep-23	1,084	(921)	(0.00)%
EUR	2 of Euro-OAT Future Sep-23	2,168	(1,279)	(0.00)%
EUR	3 of Euro-BTP Future Sep-23	3,251	(1,345)	(0.00)%
EUR	4 of 3 Month Euribor Mar-26	10,838	(921)	(0.00)%
EUR	5 of 3 Month Euribor Dec-25 IEU	13,548	(176)	(0.00)%
GBP	2 of 3 Month SONIA Index Future Sep-26 IEU	6,333	(776)	(0.00)%
GBP	61 of FTSE 100 Index Sep-23	5,765,722	(4,655)	(0.00)%
GBP	7 of Long Gilt Dec-23	8,866	(8,955)	(0.01)%
	15 of Hang Seng China Enterprises Index Sep-23			
HKD	HFE	603,339	(8,186)	(0.01)%
JPY	1 of Nikkei 225 Stock Index (Day Session) Sep-23	223,831	(2,334)	(0.00)%
JPY	1 of Tokyo Stock Price Index (Day Session) Dec-23	158,590	(549)	(0.00)%
	5 of 10 Year Japanese Govt Bond (Day Session)			
JPY	Sep-23	34,319	(43,472)	(0.05)%
JPY	60 of Tokyo Stock Price Index (Day Session) Sep-23	9,597,776	(199,156)	(0.21)%
NZD	1 of New Zealand Bank Bills Mar-24	595	(228)	(0.00)%
SEK	64 of OMX 30 Index Future Sep-23	1,278,937	(8,743)	(0.01)%
SGD	35 of MSCI Singapore Index Sep-23	735,704	(6,671)	(0.01)%
USD	10 of Euro FX (Day Session) Sep-23	1,250,000	(29,456)	(0.03)%
USD	17 of 10 Year US Govt Treasury Note Dec-23	17,000	(15,414)	(0.02)%
USD	3 of E-Mini Nasdaq 100 Index Sep-23	932,310	(21,614)	(0.03)%
USD	3 of New Zealand Dollar Sep-23	3,000	(270)	(0.00)%
USD	30 of 2 Year US Treasury Notes Dec-23	60,000	(10,383)	(0.01)%
USD	34 of 5 Year US Treasury Note Dec-23	34,000	(23,398)	(0.02)%
USD	4 of Ultra Long Term US Treasury Bond Dec-23	4,000	(8,930)	(0.01)%
USD	5 of Us Long Bond Dec-23	5,000	(5,281)	(0.01)%
USD	6 of Canadian Dollar (Composite) Sep-23	6,000	(8,950)	(0.01)%
USD	7 of Swiss Franc Sep-23	8,750	(8,275)	(0.01)%
USD	9 of E-Mini S&P 500 Stock Index Sep-23	2,032,200	(12,675)	(0.01)%
ZAR	14 of FTSE/JSE Top 40 Index Sep-23	510,958	(7,550)	(0.01)%
Unrealised losses on futures contracts			(491,070)	(0.52)%
Add : Settled to market margin payments			491,070	0.52 %
Unrealised losses on futures contracts			–	(0.00)%

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Schedule of Investments (continued)
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

Financial liabilities at fair value through profit or loss (28 February 2023: (1.86)%) (continued)

Credit default swaps (28 February 2023: (0.06)%)	Quantity	Notional	Fair value USD	% of Net assets
Credit default swaps - written protection				
North America				
Credit default swaps	2,400,000	79,538	(79,538)	(0.08)%
Total North America			(79,538)	(0.08)%
Total credit default swaps - written protection			(79,538)	(0.08)%
Total credit default swaps			(79,538)	(0.08)%
Interest rate swaps (28 February 2023: (0.40)%)	Quantity	Notional	Fair value USD	% of Net assets
North America				
Interest rate swaps	3,790,000,000	390,330	(390,330)	(0.42)%
Total North America			(390,330)	(0.42)%
Total interest rate swaps			(390,330)	(0.42)%
Total derivative liabilities			(1,081,892)	(1.15)%
Total financial liabilities at fair value through profit or loss			(1,081,892)	(1.15)%

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Schedule of Investments (continued)
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

	31 August 2023		28 February 2023	
	Fair value USD	% of Net assets	Fair value USD	% of Net assets
Financial assets less liabilities at fair value through profit or loss				
Debt securities	68,967,412	73.12 %	81,952,969	76.78 %
Credit default swaps	89,581	0.10 %	39,025	0.04 %
Forward foreign currency exchange contracts and spot contracts	(526,871)	(0.56) %	(1,457,039)	(1.37) %
Interest rate swaps	(88,256)	(0.10) %	(32,723)	(0.03) %
Future contracts	1,083,473	1.15 %	1,418,208	1.33 %
Less: Settled to market margin receipts	(1,083,473)	(1.15) %	(1,418,208)	(1.33) %
Total financial assets less liabilities at fair value through profit or loss	68,441,866	72.56 %	80,502,232	75.42 %
Cash and cash equivalents	7,017,850	7.44 %	11,350,225	10.63 %
Other net assets	18,865,333	20.00 %	14,881,474	13.95 %
Net assets attributable to holders of redeemable participating shares	94,325,049	100.00 %	106,733,931	100.00 %
				% of Total assets
Analysis of total assets				
Transferable securities listed on an official stock exchange				7.60 %
Transferable securities dealt on another regulated market				63.55 %
Exchange traded financial derivative instruments				0.00 %
Over the counter financial derivative instruments				0.57 %
Other current assets				28.28 %
				<u>100.00 %</u>

The accompanying notes form an integral part of these condensed unaudited interim financial statements

1. Incorporation and background information

Winton UCITS Funds ICAV (the “ICAV”) was originally incorporated as an umbrella investment company with segregated liability between sub-funds on 8 July 2010. The ICAV converted from an umbrella investment company to an Irish collective asset-management vehicle pursuant to the Irish Collective Asset-Management Vehicles Act 2015 (the “ICAV Act”) on 26 July 2017. The ICAV is authorised by the Central Bank of Ireland in accordance with the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, (as amended) (the “UCITS Regulations”) and is regulated by the Central Bank of Ireland in accordance with the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the “Central Bank UCITS Regulations”). These financial statements comply with the UCITS Regulations and with the Central Bank UCITS Regulations.

Effective 1 July 2019, the ICAV converted from a self-managed investment vehicle to an externally managed investment vehicle. Winton Fund Management Ireland DAC (the “Manager”) was appointed to manage and administer the affairs of the ICAV. Winton Capital Management Limited (the “Investment Manager” and “Distributor”) acts as the Investment Manager and Distributor of the ICAV. As at 31 August 2023, the ICAV has the following active sub-funds:

Name	Launch date	Next year end date
Winton Diversified Fund (UCITS) (“WDFU”)	3 July 2017	28 February 2024
Winton Trend Fund (UCITS) (“WTFU”)	2 July 2018	28 February 2024

The financial statements relate to WDFU (the “Fund”) only. Separate financial statements are prepared for WTFU.

Several classes of shares may be issued in respect of WDFU, distinguished, inter alia, by their criteria for subscription, redemption, minimum holding, fee structure, currency and dividend policy. The classes of shares currently available for WDFU are set out in the relevant Supplement to the Prospectus. Further classes of shares may be created in accordance with the requirements of the Central Bank of Ireland. As at 31 August 2023, none of the shares in issue were listed on any exchange and Class CHF I Shares, Class CHF I-D Shares, Class EUR I Shares, Class EUR I-D Shares, Class EUR I-P Shares, Class EUR I-2 Shares, Class GBP I Distribution Shares, Class GBP I-2 Distribution Shares were currency hedged.

The ICAV had no employees during the financial period ended 31 August 2023 (28 February 2023: none).

The latest Prospectus of the ICAV was issued on 29 August 2022 and a class supplement was issued on 1 March 2023 providing for the initial availability of Class I-D Shares consisting of USD I-D Shares, EUR I-D Shares and CHF I-D Shares relating specifically to the Fund.

Investment objective

The investment objective of the Fund is to achieve long term capital appreciation through compound growth. There can be no assurance that the Fund will achieve its investment objective over any time period and a capital loss may occur.

Investment policy

The Fund seeks to achieve its investment objective by pursuing a number of diversified, quantitative investment strategies developed and implemented by the Investment Manager.

The Fund may invest globally long and short, using financial derivative instruments (“FDIs”) and structured financial instruments (“SFIs”), in instruments that the Investment Manager believes are sufficiently liquid, and for which there is sufficient data available.

The Fund will invest directly in equities, exchange traded funds and FDIs including swaps and forward and futures on equity indices, bonds, interest rates and currencies and will gain exposure to commodity futures by investing in one or more SFIs.

1. Incorporation and background information (continued)

Investment policy (continued)

The Fund may obtain synthetic short exposure through the use of futures, forwards and/or swaps. Futures, forwards and/or swaps may be used to create short positions to obtain negative exposures to certain securities, currencies and market factors.

All investments, including equity index futures and SFIs, shall be made in compliance with the UCITS Regulations.

There is no fixed allocation between markets, or between regions or sectors within the markets.

The Fund is actively managed which means that the Investment Manager is actively making investment decisions for the Fund.

Total expense ratios

The annualised Total Expense Ratio ("TER") per share class for the financial periods ended 31 August 2023 and 31 August 2022 were as follows:

	31 August 2023	31 August 2022
Class CHF I	1.95 %	1.85 %
Class CHF I-D**	2.70 %	N/A
Class EUR I	1.48 %	1.42 %
Class EUR I-D**	2.81 %	N/A
Class EUR I-P	2.13 %	2.86 %
Class EUR I-2	1.48 %	1.42 %
Class GBP I Distribution	2.13 %	2.19 %
Class GBP I-2 Distribution	1.48 %	1.42 %
Class USD I	2.14 %	2.91 %
Class USD I-D**	2.88 %	N/A
Class USD I-P*	N/A	2.61 %

* Class USD I-P was fully redeemed on 30 January 2023.

** Class CHF I-D, Class EUR I-D and Class USD I-D were launched on 2 March 2023.

All expenses are included within the TER with the exception of interest expense and transaction fees, if applicable. For the period ended 31 August 2023, performance fees are included in the TERs of the following classes: CHF I 0.47% (31 August 2022: 0.43%), CHF I-D 0.30% (31 August 2022: Nil), EUR I-D 0.41% (31 August 2022: Nil), EUR I-P 0.58% (31 August 2022: 1.37%), GBP I Distribution 0.65% (31 August 2022: 0.77%), USD I 0.66% (31 August 2022: 1.49%), USD I-D 0.48% (31 August 2022: Nil) and USD I-P N/A (31 August 2022: 1.12%).

2. Significant accounting policies

Statement of compliance and basis of preparation

These condensed unaudited interim financial statements should be read in conjunction with the 28 February 2023 annual report and audited financial statements which have been prepared in accordance with International Financial Reporting Standards (“IFRS”) as adopted by the European Union. These condensed interim financial statements have been compiled using accounting policies, methods of computation and presentation which are consistent with the annual report for the year ended 28 February 2023, unless otherwise stated. These condensed interim financial statements have been prepared in accordance with International Accounting Standard 34: Interim Financial Reporting (“IAS 34”), UCITS Regulations and Central Bank UCITS Regulations.

New standards, amendments and interpretations that are not yet effective and which have not been early adopted

There are no standards, interpretations or amendments to existing standards that are not yet effective that would be expected to have a significant impact on the Fund.

3. Financial instruments and associated risks

The risks of the Fund are consistent with those set out in the audited financial statements for the year ended 28 February 2023 and those detailed within the “Risk Factors” section of the Prospectus.

The Fund uses the commitment approach to calculate its global exposure as a result of the use of derivatives, which (as prescribed by the UCITS Regulations) shall not exceed 100% of the net asset value of the Fund.

4. Fair value measurements recognised in the Statement of Financial Position

Fair value measurements are categorised into Levels 1 to 3 based on the degree to which the inputs to the fair value measurements are observable and the significance of the inputs to the fair value measurement in its entirety, which are described as follows:

- Level 1 fair value measurements are those derived from quoted prices (unadjusted) in active markets for identical assets or liabilities that the entity can access at the measurement date;
- Level 2 fair value measurements are those derived from inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly (i.e. as prices) or indirectly (i.e. derived from prices). This category includes instruments valued using: quoted market prices in active markets for similar instruments; quoted prices for identical or similar instruments in markets that are not considered active; or other valuation techniques in which all significant inputs are directly or indirectly observable from market data; and
- Level 3 fair value measurements are those derived from valuation techniques that include inputs for the asset or liability that are not based on observable market data (unobservable inputs).

Investments

Investments whose values may be obtained from quoted prices in active markets and are therefore classified in Level 1 include government bonds. The ICAV does not adjust the quoted price for such instruments.

Investments that trade in markets that are not considered to be active, but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified within Level 2, include corporate bonds and other debt securities.

4. Fair value measurements recognised in the Statement of Financial Position (continued)

Derivatives

Derivative instruments can be exchange-traded or privately negotiated over the counter (“OTC”) derivatives. Exchange-traded derivatives, such as futures contracts, are typically classified within Level 1 as they are deemed to be actively traded. OTC derivatives, in this case forward foreign currency exchange contracts, spot contracts, IRS, credit default swaps (“CDS”) and CFDs, are valued by the Fund using observable inputs, such as quotations received from the counterparty, dealers or broker, whenever available and considered reliable. In instances where models are used, the value of an OTC derivative depends upon the contractual terms of, and specific risks inherent in the instrument as well as the availability and reliability of observable inputs. Such inputs include market prices for reference securities, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs.

OTC derivatives, such as forward foreign currency exchange contracts, spot contracts, IRS, CDS and CFDs may have inputs which can generally be corroborated by market data and therefore classified within Level 2.

The Fund accounts for the payment and receipt of variation margin for centrally cleared derivatives that are characterised as settled-to-market as settlements of those contracts and recognises daily settlements of settled-to-market contracts as unrealised gains or losses.

All fair value measurements disclosed are recurring fair value measurements.

4. Fair value measurements recognised in the Statement of Financial Position (continued)

Derivatives (continued)

The following tables provide an analysis of financial assets and liabilities at fair value through profit and loss as at 31 August 2023.

	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Financial assets at fair value through profit or loss				
Transferable securities				
Government bonds	61,606,701	–	–	61,606,701
Other debt securities	–	7,360,711	–	7,360,711
Total transferable securities	61,606,701	7,360,711	–	68,967,412
Derivative instruments				
Credit default swaps	–	169,119	–	169,119
Forward foreign currency exchange contracts and spot contracts	–	85,153	–	85,153
Interest rate swaps	–	302,074	–	302,074
Futures contracts	1,574,543	–	–	1,574,543
Less: Settled to market margin receipts	(1,574,543)	–	–	(1,574,543)
Total derivative instruments	–	556,346	–	556,346
Total financial assets at fair value through profit or loss	61,606,701	7,917,057	–	69,523,758
Financial liabilities at fair value through profit or loss				
Derivative instruments				
Credit default swaps	–	(79,538)	–	(79,538)
Forward foreign currency exchange contracts and spot contracts	–	(612,024)	–	(612,024)
Interest rate swaps	–	(390,330)	–	(390,330)
Futures contracts	(491,070)	–	–	(491,070)
Add: Settled to market margin payments	491,070	–	–	491,070
Total derivative instruments	–	(1,081,892)	–	(1,081,892)
Total financial liabilities at fair value through profit or loss	–	(1,081,892)	–	(1,081,892)

4. Fair value measurements recognised in the Statement of Financial Position (continued)

The following tables provide an analysis of financial assets and liabilities at fair value through profit or loss as at 28 February 2023.

	Level 1 USD	Level 2 USD	Level 3 USD	Total USD
Financial assets at fair value through profit or loss				
Transferable securities				
Government bonds	73,795,637	–	–	73,795,637
Other debt securities	–	8,157,332	–	8,157,332
Total transferable securities	73,795,637	8,157,332	–	81,952,969
Derivative instruments				
Credit default swaps	–	106,874	–	106,874
Forward foreign currency exchange contracts and spot contracts	–	41,646	–	41,646
Interest rate swap	–	396,159	–	396,159
Futures contracts	1,637,915	–	–	1,637,915
Less : Settled to market margin receipts	(1,637,915)	–	–	(1,637,915)
Total derivative instruments	–	544,679	–	544,679
Total financial assets at fair value through profit or loss	73,795,637	8,702,011	–	82,497,648
Financial liabilities at fair value through profit or loss				
Derivative instruments				
Credit default swaps	–	(67,849)	–	(67,849)
Forward foreign currency exchange contracts and spot contracts	–	(1,498,685)	–	(1,498,685)
Interest rate swaps	–	(428,882)	–	(428,882)
Futures contracts	(219,707)	–	–	(219,707)
Add : Settled to market margin payments	219,707	–	–	219,707
Total derivative instruments	–	(1,995,416)	–	(1,995,416)
Total financial liabilities at fair value through profit or loss	–	(1,995,416)	–	(1,995,416)

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, an investment's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement.

There were no transfers between Level 1 and Level 2 during the financial period ended 31 August 2023 (28 February 2023: none). The Fund did not hold Level 3 financial instruments during the financial period ended 31 August 2023 (28 February 2023: none).

Assets and liabilities not measured at fair value are carried at amortised cost; their carrying values are a reasonable approximation of fair value. These assets and liabilities have been classified as Level 2.

4. Fair value measurements recognised in the Statement of Financial Position (continued)

For the assets and liabilities of the Fund which have not been measured at fair value as at 31 August 2023 and 28 February 2023 the amounts presented in the Statement of Financial Position are a reasonable approximation of fair value.

5. Derivative instruments

The Fund may engage in transactions in FDIs where considered appropriate, and/or utilise other techniques and instruments, for investment purposes, for efficient portfolio management, to gain currency exposure and/or to protect against foreign exchange risks, subject to the conditions and within the limits laid down by the Central Bank of Ireland.

In general, these FDIs and other techniques and instruments may include, but are not limited to futures, forward foreign currency contracts, spot contracts, CDS, IRS and CFDs.

Transactions in futures involve the obligation to make, or to take, delivery of the underlying asset of the contract at a future date, or in some cases to settle the position with cash (unless liquidated before expiry).

A forward currency contract involves an obligation to purchase or sell a specific currency at a future date, at a price set at the time the contract is made. In forward foreign currency exchange contracts, the contract holders are obligated to buy or sell from another a specified amount of one currency at a specified price (exchange rate) with another currency on a specified future date. Forward foreign currency exchange contracts cannot be transferred but they can be 'closed out' by entering into a reverse contract.

CDS are contracts in which the Fund pays or receives an interest flow in return for the counterparty accepting all or part of the risk of default or failure to pay of a reference entity on which the swap is written. Where the Fund has bought protection the maximum potential loss is the value of the interest flows the Fund is contracted to pay until maturity of the contract. Where the Fund has sold protection the maximum potential loss is the nominal value of the protection sold. As at 31 August 2023, the Fund had open credit default contracts where it had sold protection with a maximum potential payment of USD12,501,593 (28 February 2023: USD12,616,000) and maturity of five years (28 February 2023: four years). The maximum potential payment will only be applicable if all the index components defaulted simultaneously and only if the recovery rate was to be zero.

IRS contracts represent agreements that obligate two parties to exchange a series of cash flows at specified intervals based upon or calculated by reference to changes in specified prices or rates for a specified amount of an underlying asset or otherwise determined notional amount. The payment flows are usually netted against each other, with the difference being paid by one party to the other. Therefore amounts required for the future satisfaction of the swap contract may be greater or less than the amount recorded. Realised gains and losses and unrealised gains and losses on IRS are recognised in profit or loss in the Statement of Comprehensive Income.

CFDs or equity swaps are privately negotiated contracts between two parties, buyer and seller, stipulating that the seller will pay to or receive from the buyer the difference between the nominal value of the underlying instrument at the opening of the contract and that instrument's value at the end of the contract.

As at 31 August 2023, CFDs reflect a fair value of USDNil (28 February 2023: USDNil) as the monthly realisation of gains and losses on these positions were crystallised upon the monthly reset of the CFD positions. The realised gains and losses on these CFDs are included in the "Net realised and unrealised gain on financial assets and liabilities at fair value through profit or loss" in the Statement of Comprehensive Income. The net realised gain on 31 August 2023 related to the reset was USD380,102 (28 February 2023: net realised loss of USD85,873).

5. Derivative instruments (continued)

In each case the use of such instruments must:

- (i) be in accordance with the limits and guidelines issued by the Central Bank of Ireland from time to time;
- (ii) not contravene pertinent EU and Irish legislation;
- (iii) not result in an exposure to underlying instruments to which the Fund cannot have a direct exposure; and
- (iv) not cause the Fund to diverge from its investment objective.

The realised and unrealised gains arising from financial derivative transactions are included in “Net realised and unrealised gain on financial assets and liabilities at fair value through profit or loss” in the Statement of Comprehensive Income.

As at 31 August 2023, the Fund held futures contracts, forward foreign currency exchange contracts, spot contracts, IRS, CDS and CFDs as presented in the Schedule of Investments (28 February 2023: futures contracts, forward foreign currency exchange contracts, spot contracts, IRS, CDS and CFDs).

The Fund gained exposure to commodity futures by investing in SFIs via the Star Compass Plc fund linked notes which track the performance of the MS Trading Portfolio 1, SP (a segregated portfolio of Winton Trading Portfolios (Cayman) SPC). See Note 6 for further details.

6. Directors' fees, related and connected parties and persons transactions

Related parties

Parties are considered to be related if one party has the ability to control the other party or exercise significant influence over the other party in making financial or operational decisions.

During the period ended 31 August 2023, the Fund held fund linked notes issued by Star Compass Plc, in which the Fund invests 7.80% (28 February 2023: 7.64%) of its net assets as at 31 August 2023. The Star Compass Plc fund linked notes track the performance of MS Trading Portfolio 1, SP (a segregated portfolio of Winton Trading Portfolios (Cayman) SPC). The Investment Manager is also the investment manager of MS Trading Portfolio 1, SP (a segregated portfolio of Winton Trading Portfolios (Cayman) SPC).

Directors

The listing of Directors is shown on page 2. All the Directors who held office at the financial period end are non-executive.

As at 31 August 2023 and 28 February 2023, Rajeev Patel, Claudia Stetter and Julie Kinsella had a holding in Winton Group Limited (“WG”), which owns 100% of each of the Investment Manager and Manager. Julie Kinsella is an employee of the Manager which is wholly owned by WG.

Other than the Directors specified above, no other Director has any interest in the shares of the Fund or any contract of significance with the ICAV or the Fund.

The ICAV has agreed to remunerate the Directors for services rendered in accordance with the Directors’ Service Agreements. With the exception of Julie Kinsella who does not receive a fee from the ICAV, the Directors receive an annual fee not exceeding an amount of EUR20,000 (or equivalent) per Director.

The ICAV has also agreed to reimburse the Directors for any travel, accommodation, or other expenses properly incurred in attending meetings or in connection with its business.

6. Directors' fees, related and connected parties and persons transactions (continued)

Directors (continued)

Directors' fees of USD6,257 (31 August 2022: USD17,541) were charged to the Fund during the financial period ended 31 August 2023 of which USD498 was outstanding at the financial period end (28 February 2023: USD365). The payable amount is included within 'Other expenses payable' in the Statement of Financial Position. As at 31 August 2023, there were prepaid Directors' fees of USD3,718 (28 February 2023: USD4,964). These are included within 'Other assets' in the Statement of Financial Position.

Investment Manager/Manager

The amounts accrued during the financial period and outstanding at the financial period end in respect of any management fees and performance fees paid to the Investment Manager/Manager are disclosed in Statements of Comprehensive Income and Statements of Financial Position respectively.

As at 31 August 2023 and 28 February 2023, the Manager and the Investment Manager each held one redeemable nonparticipating share of the ICAV.

For the period ended 31 August 2023, the Fund incurred research fees of USD124,293 (31 August 2022: USD123,190), of which USD42,340 (28 February 2023: USD42,423) remained payable at period end. The amounts are collected in a separate research payment account maintained by the Investment Manager and passed on in full to the third party research providers. The amounts accrued during the period and outstanding at the period end are included in research costs and research costs payable, respectively, which are disclosed in the Statement of Comprehensive Income and Statement of Financial Position respectively.

Other expenses include data costs, technology costs, trade reporting costs and corporate secretary fees of USD70,535 (31 August 2022: USD61,412) of which USD111,322 is payable at the period end (28 February 2023: USD126,354), which the Investment Manager recharges to the Fund.

As at 31 August 2023, David Harding indirectly owned 63.92% (28 February 2023: 56.69%) of the Class USD I Shares, issued by the Fund.

As at 31 August 2023, WG owned 100% (28 February 2023: Nil) of the Class CHF I-D, Class EUR I-D and Class USD I-D Shares, issued by the Fund.

7. Exchange rates

The following exchange rates were used to translate foreign currency assets and liabilities held by the Fund into USD:

	As at 31 August 2023	As at 28 February 2023
Australian Dollar	1.54655	1.48280
Brazilian Real	4.93360	5.22820
Canadian Dollar	1.35400	1.36170
Czech Koruna	22.21460	22.16350
Danish Krone	6.87620	7.02230
Euro	0.92268	0.94340
Hong Kong Dollar	7.84260	7.84910
Hungarian Forint	352.11000	357.11000
Indian Rupee	82.70060	82.61800
Israeli new shekel	3.80320	3.64790
Japanese Yen	145.69000	136.09000
Mexican Peso	16.88580	18.34700
New Taiwan Dollar	31.88000	30.56300
New Zealand Dollar	1.68152	1.61473
Norwegian Krone	10.66700	10.34400
Polish Zloty	4.12590	4.43860
Pound Sterling	0.78952	0.82699
Singapore Dollar	1.35180	1.34710
South African Rand	18.91140	18.35170
South Korean Won	N/A	1,319.18000
Swedish Krona	10.95410	10.43580
Swiss Franc	0.88380	0.93770
Turkish Lira	N/A	18.88360

8. Dividends

There were no dividends paid nor proposed for the six month financial period ended 31 August 2023 (31 August 2022: none).

9. Soft commissions arrangements and directed brokerage

There were no soft commissions paid during the six month financial period ended 31 August 2023 (31 August 2022: none).

There were no directed brokerage services utilised for the six month financial period ended 31 August 2023 (31 August 2022: none).

10. Significant events during the financial period

The latest Prospectus of the ICAV was issued on 29 August 2022 and a class supplement was issued on 1 March 2023 providing for the initial availability of Class I-D Shares consisting of USD I-D Shares, EUR I-D Shares and CHF I-D Shares relating specifically to the Fund.

There were no other significant events during the financial period.

11. Subsequent events

There were no material subsequent events identified prior to the approval of these financial statements which would require adjustment or disclosure to the figures and notes included in the condensed unaudited financial statements.

12. Seasonal or cyclical changes

The Fund is not subject to seasonal or cyclical changes.

13. Approval of financial statements

These condensed unaudited interim financial statements were approved by the Board of Directors on 26 October 2023.

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Statement of Significant Purchases
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

Security	Nominal shares	Cost USD	% of Total purchases
United States Treasury Note/Bond 2.50% 15/05/2024	13,000,000	12,683,545	2.19 %
United States Treasury Note/Bond 2.00% 30/06/2024	9,000,000	8,779,067	1.52 %
Swiss Market Index Jun-23	52	6,440,730	1.11 %
Swiss Market Index Sep-23	44	5,564,236	0.96 %
United States Treasury Note/Bond 2.25% 30/04/2024	5,000,000	4,877,845	0.84 %
United States Treasury Note/Bond 2.75% 15/11/2023	4,500,000	4,493,582	0.78 %
United States Treasury Note/Bond 2.13% 29/02/2024	4,000,000	3,926,664	0.68 %
LVMH Moet Hennessy Louis Vuitton CFD	2,795	2,568,902	0.44 %
Novartis AG CFD	26,342	2,491,508	0.43 %
Tokyo Electron Ltd CFD	15,300	2,372,024	0.41 %
CRH PLC CFD	44,465	2,334,356	0.40 %
London Stock Exchange Group PLC CFD	22,740	2,285,050	0.40 %
Industria de Diseno Textil SA CFD	64,805	2,283,607	0.40 %
Stellantis NV CFD	127,903	2,271,545	0.39 %
Enel SpA CFD	354,977	2,270,240	0.39 %
Anheuser-Busch InBev SA/NV CFD	37,517	2,238,275	0.39 %
STMicroelectronics N.V. CFD	48,226	2,234,401	0.39 %
Deutsche Bank AG CFD	209,175	2,204,703	0.38 %
Lloyds Banking Group PLC CFD	3,803,753	2,192,504	0.38 %
Amadeus IT Group SA CFD	30,821	2,189,278	0.38 %

In accordance with the UCITS regulations, this statement presents the aggregate purchases of a security exceeding 1.00% of the total value of purchases for the period or at least the top 20 purchases.

WINTON UCITS FUNDS ICAV - WINTON DIVERSIFIED FUND (UCITS)
Statement of Significant Sales
Condensed Unaudited Interim Financial Statements
For the financial period from 1 March 2023 to 31 August 2023

Security	Nominal shares	Proceeds USD	% of Total sales
Swiss Market Index Sep-23	52	6,542,279	1.23 %
Swiss Market Index Jun-23	52	6,392,344	1.20 %
United States Treasury Note/Bond 2.75% 31/05/2023	5,000,000	5,016,629	0.94 %
Star Compass Plc Zero Coupon 16/12/2025	355,232	3,257,003	0.61 %
United States Treasury Note/Bond 2.75% 15/11/2023	3,000,000	2,997,835	0.56 %
LVMH Moet Hennessy Louis Vuitton CFD	2,766	2,554,797	0.48 %
Stellantis NV CFD	129,851	2,296,075	0.43 %
Diageo PLC CFD	50,647	2,202,667	0.41 %
Royal Bank of Scotland Group PLC CFD	668,424	2,152,457	0.40 %
Sanofi CFD	19,689	2,113,327	0.40 %
Intesa Sanpaolo SpA CFD	810,435	2,110,934	0.40 %
Swiss Market Index Mar-23	18	2,095,997	0.39 %
Novartis AG CFD	21,176	2,090,839	0.39 %
ASML Holding NV CFD	3,092	2,055,233	0.39 %
Enel SpA CFD	328,613	2,045,579	0.38 %
Deutsche Bank AG CFD	193,354	2,037,399	0.38 %
United States Treasury Note/Bond 1.63% 31/10/2023	2,000,000	1,991,056	0.37 %
Tokyo Electron Ltd CFD	14,600	1,965,552	0.37 %
Cie de Saint-Gobain CFD	32,338	1,912,005	0.36 %
L'Oreal SA CFD	4,263	1,898,046	0.36 %

In accordance with the UCITS regulations, this statement presents the aggregate sales of a security exceeding 1.00% of the total value of sales for the period or at least the top 20 sales.