

Lumyna Funds

Unaudited semi-annual report
as at September 30, 2022

Société d'Investissement à Capital Variable

R.C.S. Luxembourg B 133.445



Prospective investors should read the Prospectus for Lumyna Funds (the "Company"), including the relevant Supplement thereto for the Fund (as defined herein) in which an investment is being considered, the articles of association of the Company (the "Articles"), the relevant Key Investor Information Document (KIID) and the application form prior to subscribing to the Company.

LUMYNA

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Management and administration

Board of directors of the SICAV

Chairman

Mr Claude Kremer,
Partner,
Arendt & Medernach S.A.,
41A, avenue John F. Kennedy,
L-2082 Luxembourg,
Grand Duchy of Luxembourg

Members

Mr Paul Guillaume,
Managing Partner,
Altra Partners S.A.,
370, route de Longwy,
L-1940 Luxembourg,
Grand Duchy of Luxembourg

Ms Jill Lodge,
Managing Director,
Lumyna Investments Limited,
11 Bressenden Place,
London SW1E 5BY
United Kingdom

Mr Philippe Lopategui,
Chief Executive Officer,
Lumyna Investments Limited,
11 Bressenden Place,
London SW1E 5BY
United Kingdom

Mr Thomas Nummer,
fundNED Partners,
16, Rue Gabriel Lippman,
L-5365 Munsbach,
Grand Duchy of Luxembourg

Management Company

Generali Investments Luxembourg S.A.,
4, rue Jean Monnet,
L-2180 Luxembourg,
Grand Duchy of Luxembourg

Registered Office of the SICAV

State Street Bank International GmbH, Luxembourg Branch,
49, avenue J. F. Kennedy,
L-1855 Luxembourg,
Grand Duchy of Luxembourg

Depositary and Paying Agent

State Street Bank International GmbH, Luxembourg Branch,
49, avenue J. F. Kennedy,
L-1855 Luxembourg,
Grand Duchy of Luxembourg

Registrar and Transfer Agent

State Street Bank International GmbH, Luxembourg Branch,
49, avenue J. F. Kennedy,
L-1855 Luxembourg,
Grand Duchy of Luxembourg

Administrative, Corporate and Domiciliary Agent

State Street Bank International GmbH, Luxembourg Branch,
49, avenue J. F. Kennedy,
L-1855 Luxembourg,
Grand Duchy of Luxembourg

Principal Investment Manager and Principal Distributor

Lumyna Investments Limited,
11 Bressenden Place,
London SW1E 5BY
United Kingdom

Legal Adviser

Arendt & Medernach S.A.,
41A, avenue J. F. Kennedy,
L-2082 Luxembourg,
Grand Duchy of Luxembourg

Listing Agent

State Street Bank International GmbH, Luxembourg Branch,
49, avenue J. F. Kennedy,
L-1855 Luxembourg,
Grand Duchy of Luxembourg

Auditor

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

Investment Managers

For the sub-funds Lumyna – MY Asian Event-Driven UCITS Fund:
MY.Alpha Management HK Advisors Limited,
Chater House
8 Connaught Road Central
Hong-Kong

Lumyna – Enhanced Equity Volatility Premium UCITS Fund,
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund,
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund:
Lumyna Investments Limited,
11 Bressenden Place,
London SW1E 5BY
United Kingdom

Lumyna – Zeal Greater China Long Short UCITS Fund:
Zeal Asset Management Limited,
Suite 2605, Tower 1, Lippo Centre,
89 Queensway,
Hong Kong

Lumyna – Ramius Merger Arbitrage UCITS Fund:
Cowen Investment Advisors LLC,
599 Lexington Avenue,
New York, NY 10022,
USA

Management and administration (cont.)

Investment Managers (cont)

Lumyna – Millburn Diversified UCITS Fund,
Lumyna – Millburn Adaptive Allocation Program UCITS Fund:
Millburn Ridgefield Corporation,
55 West 46th Street,
31st Floor,
New York, NY 10036
USA

Lumyna – Global Debt - Securitised UCITS Fund,
Lumyna – Global Debt - Government UCITS Fund,
Lumyna – Global Debt - Credit UCITS Fund:
Blackrock Investment Management (UK) Limited,
12 Throgmorton Avenue,
London, EC2N 2DL,
United Kingdom

Lumyna – PSAM Global Event UCITS Fund:
P. Schoenfeld Asset Management LP,
1350 Avenue of the Americas,
21st Floor,
New York, NY 10019,
USA

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund:
Sandbar Asset Management LLP,
Warnford Court,
29 Throgmorton Street,
London, EC2N 2AT,
United Kingdom

Lumyna – Bluecove Alternative Credit UCITS Fund:
BlueCove Limited,
10 New Burlington Street,
London, W1S 3BE,
United Kingdom

Lumyna – Weiss Multi - Strategy UCITS Fund:
Weiss Multi-Strategy Advisers LLC,
320 Park Ave,
New York 10022,
USA

Lumyna – Proxy P Energy Transition UCITS Fund:¹
Proxy P Management AB,
Norrandsgatan 16,
111 43, Stockholm,
Sweden

¹ Lumyna – Proxy P Energy Transition UCITS Fund was launched on April 6, 2022

Investment Advisors

For the sub-funds Lumyna – Enhanced Equity Volatility Premium UCITS Fund:
Union Investment Institutional GmbH,
Product Management,
Wiesenhüttenstraße 10,
60329 Frankfurt am Main,
Germany

Shareholders' information

The annual report and audited financial statements as of the end of each fiscal year will be established as per the last day of the month of March. In addition, unaudited semi-annual report and financial statements will be established as per the last day of the month of September. The annual report shall be published within four months following the end of the accounting year and unaudited semi-annual reports shall be published within two months following the end of the period to which they refer. The reports are made available to shareholders free of charge at the registered office of the SICAV and on the website: www.lumyna.com.

The annual and semi-annual reports provide information on each of the sub-fund's assets as well as the consolidated ("combined") accounts of Lumyna Funds (the "SICAV"). The financial statements for each sub-fund are established in the base currency of the sub-fund and the combined accounts of the SICAV are in Euro. The SICAVs financial statements comprise a statement of net assets, statement of operations and changes in net assets for the year (annual report only), schedule of investments and notes to the financial statements.

The annual general meeting of shareholders will be held within four months of the end of each financial year in Luxembourg in order to approve the financial statements of the SICAV for the previous financial year. The annual general meeting of shareholders will be held at the registered office of the SICAV, or at such alternative location in Luxembourg as may be specified in the convening notice of such meeting. Notices of general meetings shall be given in accordance with Luxembourg law. Notices of general meeting will be sent to the holders of shares in compliance with the provisions of the Luxembourg law of 10 August 1915 on commercial companies (as amended). Such notices will include the agenda and specify the place of the meeting. The legal requirements as to notice, quorum and voting at all general and Sub-Fund or share class meetings are included in the Articles. Notices to shareholders are also available on the website: www.lumyna.com.

The Board has adopted the principles of the ALFI Code of Conduct (the "Code") which sets out principles of good governance for Luxembourg funds. The Board considers that the SICAV has been in compliance with the principles of the Code in all material aspects throughout this financial year.

Statement of net assets as at September 30, 2022

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – MY Asian Event-Driven UCITS Fund EUR	Lumyna – Enhanced Equity Volatility Premium UCITS Fund EUR	Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund USD	Lumyna – BOFA MLCX Commodity Alpha UCITS Fund USD	Lumyna – Zeal Greater China Long Short UCITS Fund USD	Lumyna – Ramius Merger Arbitrage UCITS Fund USD	Lumyna – Millburn Diversified UCITS Fund USD
Assets								
Investments in securities at cost		119 600 369	6 369	6 828	6 863	36 171 256	89 615 209	86 233 878
Investments in securities at market value	2	119 370 519	6 445	6 444	6 444	27 273 693	77 075 808	84 678 507
Cash at bank	2	34 117 578	4 030 236	2 208 579	12 214 348	2 904 092	6 941 008	-
Due from broker	7	77 100 379	610 000	760 000	9 540 000	9 780 199	5 370 086	33 702 130
Receivable for fund shares issued		22 698	-	-	-	-	-	242 515
Receivable on securities sold		1 060 033	-	-	-	1 190 993	4 589 878	-
Receivable on options sold		-	-	-	-	-	-	4 663
Receivable on swaps sold		-	-	310 000	-	-	-	-
Receivable on spot exchange		1 718 735	-	-	-	-	-	33 054 578
Interest receivable on bonds	2	19 107	3 932	9 277	89 077	23 197	236 550	142 676
Dividends receivable	2	379 015	-	-	-	39 105	95 396	-
Interest receivable on swaps contracts	2	-	-	-	-	-	-	-
Upfront payments received on swap transactions	2	-	-	-	-	-	-	-
Reverse repurchase agreements at market value	2	-	83 590 000	35 920 000	347 840 000	-	-	-
Contracts for difference at market value	2	8 397 604	-	-	-	674 056	-	-
Options bought at market value	2	1 815 637	-	-	-	-	608 436	-
Unrealised appreciation on swaps contracts	2	-	-	487 852	6 451 716	-	-	-
Unrealised appreciation on futures contracts	2	686 198	-	-	-	186 970	-	2 147 041
Unrealised appreciation on forward foreign exchange contracts	2	1 775 944	-	275 755	3 698 605	385	945 378	4 490 225
Market value of the to be announced contracts	2	-	-	-	-	-	-	-
Total Assets		246 463 447	88 240 613	39 977 907	379 840 190	42 072 690	95 862 540	158 462 335
Liabilities								
Bank overdraft		-	-	-	1 469	-	-	98 073
Due to broker	7	10 535 165	-	760 000	4 860 000	2 306 583	30 561	3 265 162
Payable for fund shares redeemed		4 877 325	-	39	-	-	199	17 307
Payable on securities purchased		3 836 088	-	-	-	-	4 680 599	-
Payable on options purchased		-	-	-	-	-	-	-
Payable on swaps purchased		-	-	310 000	-	-	-	-
Payable on spot exchange		1 700 000	-	-	-	-	-	33 022 644
Investment management and distributor fees payable	3	253 529	14 454	28 365	179 202	35 951	85 519	113 428
Performance fees payable	3	-	-	-	-	-	-	2 576 198
Operating and administrative fees payable	4	69 825	22 701	4 978	46 738	14 790	42 272	36 900
"Taxe d'abonnement" payable	6	5 483	2 242	1 881	10 640	4 059	3 152	3 867
Upfront payments paid on swap transactions	2	-	-	2	456	-	-	-
Contracts for difference at market value	2	9 345 834	-	-	-	708 792	3 617 309	-
Options sold at market value	2	381 955	-	-	-	-	321 426	-
Unrealised depreciation on swaps contracts	2	-	265 545	-	-	-	-	-
Unrealised depreciation on futures contracts	2	-	-	-	-	-	-	351 266
Unrealised depreciation on forward foreign exchange contracts	2	4 776 270	-	39 328	152 008	17	374 570	3 271 652
Other liabilities		47 767	4 316	5 876	43 790	33 503	73 813	10 847
Total Liabilities		35 829 241	309 258	1 150 469	5 294 303	3 103 695	9 229 420	42 767 344
Net assets at the end of period		210 634 206	87 931 355	38 827 438	374 545 887	38 968 995	86 633 120	115 694 991

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

Unaudited semi-annual report

Statement of net assets as at September 30, 2022 (cont.)

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – Global Debt - Credit UCITS Fund USD	Lumyna – Global Debt - Government UCITS Fund USD	Lumyna – Global Debt - Securitised UCITS Fund USD	Lumyna – PSAM Global Event UCITS Fund EUR	Lumyna – Sandbar Global Equity Market Neutral UCITS Fund USD	Lumyna – Millburn Adaptive Allocation Program UCITS Fund USD	Lumyna – Bluecove Alternative Credit UCITS Fund USD
Assets								
Investments in securities at cost		811 963 655	6 221 443 163	1 295 208 394	630 019 662	1 003 343 210	28 747 311	100 286 380
Investments in securities at market value	2	671 007 628	5 163 284 511	1 082 592 032	653 464 183	996 321 484	26 042 909	104 501 633
Cash at bank	2	16 742 568	51 568 524	59 248 928	128 935 280	-	642 375	5 568 381
Due from broker	7	2 179 835	-	334 686	39 488 871	117 608 149	2 351 821	14 231 350
Receivable for fund shares issued		424 730	2 577 299	401 213	423 368	154 970	-	-
Receivable on securities sold		1 033 490	77 630 234	5 886 143	6 694 075	512 035	-	-
Receivable on options sold		-	-	-	4 237 861	-	-	-
Receivable on swaps sold		-	-	-	-	-	-	-
Receivable on spot exchange		-	539 763 247	-	-	16 158 920	-	-
Interest receivable on bonds	2	5 981 288	32 278 680	3 248 962	2 718 812	42 550	37 987	249 785
Dividends receivable	2	290	8 358	48	242 120	43 238	-	-
Interest receivable on swaps contracts	2	-	-	-	-	-	-	190 117
Upfront payments received on swap transactions	2	-	-	-	4 131 766	-	-	10 824 432
Reverse repurchase agreements at market value	2	-	-	-	-	60 000 000	-	-
Contracts for difference at market value	2	-	-	-	8 616 305	5 716 438	-	-
Options bought at market value	2	-	-	-	20 854 260	-	-	-
Unrealised appreciation on swaps contracts	2	-	-	-	1 172 458	-	-	2 915 783
Unrealised appreciation on futures contracts	2	988 252	-	-	606 057	-	3 452	250 488
Unrealised appreciation on forward foreign exchange contracts	2	7 884 851	145 232 795	4 865 549	1 769 835	16 937 206	304 819	1 976 293
Market value of the to be announced contracts	2	-	-	31 845 255	-	-	-	-
Total Assets		706 242 932	6 012 343 648	1 188 422 816	873 355 251	1 213 494 990	29 383 363	140 708 262
Liabilities								
Bank overdraft		-	-	-	2 081 968	11 013 745	347 401	21 983
Due to broker	7	-	4 160 000	-	37 230 219	24 333 918	57 873	1 925 911
Payable for fund shares redeemed		1 134 746	5 526 452	1 360 670	628 767	2 203 708	-	-
Payable on securities purchased		5 822 948	110 868 284	33 566 092	6 006 837	513 565	-	-
Payable on options purchased		-	-	-	2 410 565	-	-	174 648
Payable on swaps purchased		-	-	-	-	-	-	-
Payable on spot exchange		-	540 775 347	-	-	15 934 304	-	-
Investment management and distributor fees payable	3	70 359	177 067	86 774	824 815	874 120	19 012	69 456
Performance fees payable	3	-	-	-	-	-	-	30 174
Operating and administrative fees payable	4	45 558	343 953	74 915	256 641	377 434	4 875	131 644
"Taxe d'abonnement" payable	6	17 528	134 193	29 135	26 676	39 992	713	3 271
Upfront payments paid on swap transactions	2	-	-	-	-	-	-	5 085 376
Contracts for difference at market value	2	-	-	-	-	-	922 292	-
Options sold at market value	2	-	-	-	7 053 655	-	-	-
Unrealised depreciation on swaps contracts	2	-	-	-	227 713	-	-	3 660 237
Unrealised depreciation on futures contracts	2	2 394 528	-	265 436	121 880	-	138 965	19 887
Unrealised depreciation on forward foreign exchange contracts	2	10 258 876	84 972 716	15 788 911	12 074 251	2 616 622	38 655	838 409
Other liabilities		40 813	273 195	73 059	921 378	1 375 089	31 459	16 120
Total Liabilities		19 785 356	747 231 207	51 244 992	69 865 365	59 282 497	1 561 245	11 977 116
Net assets at the end of period		686 457 576	5 265 112 441	1 137 177 824	803 489 886	1 154 212 493	27 822 118	128 731 146

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

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Statement of net assets as at September 30, 2022 (cont.)

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – Weiss Multi - Strategy UCITS Fund USD	Lumyna – Proxy P Energy Transition UCITS Fund ¹ USD	Combined EUR
Assets				
Investments in securities at cost		107 845 106	8 028 271	10 340 887 473
Investments in securities at market value	2	89 632 377	7 286 365	8 934 591 247
Cash at bank	2	6 360 454	390 912	328 520 682
Due from broker	7	1 580 000	1 076 197	311 889 061
Receivable for fund shares issued		-	-	4 170 005
Receivable on securities sold		-	-	96 748 947
Receivable on options sold		-	-	4 242 436
Receivable on swaps sold		-	-	303 692
Receivable on spot exchange		-	42 181	578 820 025
Interest receivable on bonds	2	211 957	333	44 428 543
Dividends receivable	2	-	5 745	809 465
Interest receivable on swaps contracts	2	-	-	186 248
Upfront payments received on swap transactions	2	-	-	14 735 921
Reverse repurchase agreements at market value	2	-	-	518 403 484
Contracts for difference at market value	2	2 525 179	-	25 756 151
Options bought at market value	2	-	-	23 265 951
Unrealised appreciation on swaps contracts	2	-	-	10 827 253
Unrealised appreciation on futures contracts	2	-	-	4 798 693
Unrealised appreciation on forward foreign exchange contracts	2	655 849	12 655	187 045 414
Market value of the to be announced contracts	2	-	-	31 197 204
Total Assets		100 965 816	8 814 388	11 120 740 422
Liabilities				
Bank overdraft		-	-	13 347 010
Due to broker	7	2 950 000	54 259	91 598 639
Payable for fund shares redeemed		-	-	15 543 875
Payable on securities purchased		-	199 483	162 327 118
Payable on options purchased		-	-	2 581 659
Payable on swaps purchased		-	-	303 692
Payable on spot exchange		-	42 333	579 541 254
Investment management and distributor fees payable	3	65 418	3 166	2 865 255
Performance fees payable	3	-	-	2 556 939
Operating and administrative fees payable	4	36 120	2 232	1 488 508
"Taxe d'abonnement" payable	6	3 103	234	281 108
Upfront payments paid on swap transactions	2	-	-	4 982 337
Contracts for difference at market value	2	-	95 751	14 582 516
Options sold at market value	2	-	-	7 750 495
Unrealised depreciation on swaps contracts	2	-	-	4 079 009
Unrealised depreciation on futures contracts	2	-	-	3 228 137
Unrealised depreciation on forward foreign exchange contracts	2	81 622	686	132 882 757
Other liabilities		216 038	374	3 124 774
Total Liabilities		3 352 301	398 518	1 043 065 081
Net assets at the end of period		97 613 515	8 415 870	10 077 675 341

¹ Refer to Note 1

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

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Statistical information

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – MY Asian Event-Driven UCITS Fund				
Total Net Assets	EUR	210 634 206	221 839 946	216 234 551
Class CHF B (acc)				
Number of shares		12 659.484	12 659.484	10 553.295
Net asset value per share	CHF	98.98	98.32	114.82
Total Net Assets	CHF	1 253 049	1 244 622	1 211 775
Class EUR B (acc)				
Number of shares		894 810.901	939 815.653	715 592.607
Net asset value per share	EUR	152.41	151.58	176.77
Total Net Assets	EUR	136 380 645	142 455 812	126 496 504
Class EUR C (acc)				
Number of shares		2 706.808	2 646.099	2 259.220
Net asset value per share	EUR	111.21	111.04	130.41
Total Net Assets	EUR	301 028	293 830	294 631
Class EUR D (acc)				
Number of shares		212 623.601	215 873.136	238 844.169
Net asset value per share	EUR	175.14	173.96	202.21
Total Net Assets	EUR	37 239 023	37 554 233	48 295 685
Class EUR Z (acc)				
Number of shares		9 011.955	10 817.390	17 577.085
Net asset value per share	EUR	100.52	99.99	116.69
Total Net Assets	EUR	905 884	1 081 599	2 051 025
Class GBP C (acc)				
Number of shares		114.384	114.384	114.384
Net asset value per share	GBP	155.98	154.50	180.29
Total Net Assets	GBP	17 842	17 672	20 623
Class USD B (acc)				
Number of shares		168 647.148	228 203.021	198 641.312
Net asset value per share	USD	173.12	170.52	197.28
Total Net Assets	USD	29 196 317	38 912 897	39 188 801
Class USD D (acc)				
Number of shares		23 301.865	24 375.598	24 375.598
Net asset value per share	USD	196.96	193.76	223.40
Total Net Assets	USD	4 589 599	4 723 033	5 445 537
Lumyna – Enhanced Equity Volatility Premium UCITS Fund				
Total Net Assets	EUR	87 931 355	85 675 979	87 292 601
Class EUR A (acc)				
Number of shares		643 761.000	786 353.000	781 203.000
Net asset value per share	EUR	104.06	108.88	111.12
Total Net Assets	EUR	66 988 199	85 619 977	86 804 723
Class EUR B (acc)				
Number of shares		207 925.867	530.260	4 509.026
Net asset value per share	EUR	100.72	105.61	108.20
Total Net Assets	EUR	20 943 156	56 002	487 878
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund				
Total Net Assets	USD	38 827 438	71 609 908	55 034 655
Class EUR B (acc)				
Number of shares		4 413.510	84.529	12.016
Net asset value per share	EUR	89.02	101.54	66.66
Total Net Assets	EUR	392 912	8 583	801
Class EUR C (acc)				
Number of shares		146.168	146.168	146.168
Net asset value per share	EUR	78.36	89.85	59.70

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund (cont.)				
Total Net Assets	EUR	11 454	13 133	8 726
Class EUR E (acc)				
Number of shares		178 459.072	285 264.798	337 864.796
Net asset value per share	EUR	168.96	192.57	126.42
Total Net Assets	EUR	30 152 520	54 932 320	42 713 830
Class EUR Z (acc) ¹				
Number of shares		-	1 345.000	1 845.000
Net asset value per share	EUR	-	153.36	100.88
Total Net Assets	EUR	-	206 274	186 122
Class USD B (acc)				
Number of shares		2 913.000	5 614.520	36 728.808
Net asset value per share	USD	107.02	120.20	78.44
Total Net Assets	USD	311 756	674 893	2 880 997
Class USD C (acc)				
Number of shares		92 292.318	91 081.534	24 879.044
Net asset value per share	USD	92.97	104.97	69.22
Total Net Assets	USD	8 580 637	9 560 880	1 722 170
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund				
Total Net Assets	USD	374 545 887	385 588 954	185 081 518
Class EUR B5 (acc)				
Number of shares		1 647 883.173	1 718 390.586	854 300.376
Net asset value per share	EUR	178.67	169.36	163.51
Total Net Assets	EUR	294 428 958	291 018 536	139 686 690
Class EUR C5 (acc)				
Number of shares		12 204.366	19 398.605	9 022.750
Net asset value per share	EUR	152.76	145.54	141.99
Total Net Assets	EUR	1 864 293	2 823 359	1 281 179
Class EUR E1 (acc)				
Number of shares		357 893.122	217 555.000	-
Net asset value per share	EUR	99.35	94.01	-
Total Net Assets	EUR	35 558 231	20 452 754	-
Class EUR Z5 (acc)				
Number of shares		75 466.088	54 695.688	-
Net asset value per share	EUR	111.62	105.82	-
Total Net Assets	EUR	8 423 443	5 788 153	-
Class GBP B5 (acc)				
Number of shares		134 051.307	79 367.663	39 465.776
Net asset value per share	GBP	195.37	183.62	175.85
Total Net Assets	GBP	26 190 104	14 573 722	6 940 163
Class USD B5 (acc)				
Number of shares		52 781.955	46 562.359	47 080.250
Net asset value per share	USD	205.84	193.19	184.83
Total Net Assets	USD	10 864 901	8 995 179	8 701 715
Class USD C5 (acc)				
Number of shares		5 396.327	7 111.505	7 091.386
Net asset value per share	USD	173.96	164.11	158.64
Total Net Assets	USD	938 750	1 167 083	1 125 000
Class USD E1 (acc)				
Number of shares		10.000	10.000	-
Net asset value per share	USD	113.46	106.26	-
Total Net Assets	USD	1 135	1 063	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund (cont.)				
Class USD Z5 (acc)				
Number of shares		1 500.000	1 000.000	-
Net asset value per share	USD	103.24	96.91	-
Total Net Assets	USD	154 863	96 913	-
Lumyna – Zeal Greater China Long Short UCITS Fund				
Total Net Assets	USD	38 968 995	53 447 473	80 216 662
Class EUR B (acc)				
Number of shares		500.000	500.000	5 000.000
Net asset value per share	EUR	75.16	95.95	128.37
Total Net Assets	EUR	37 581	47 974	641 865
Class EUR Z (acc)				
Number of shares		100.000	100.000	100.000
Net asset value per share	EUR	51.81	66.13	88.65
Total Net Assets	EUR	5 181	6 613	8 865
Class USD B (acc)				
Number of shares		11 678.755	16 314.925	25 139.625
Net asset value per share	USD	99.86	126.01	166.45
Total Net Assets	USD	1 166 247	2 055 778	4 184 544
Class USD D (acc)				
Number of shares		75 833.653	106 197.023	99 737.862
Net asset value per share	USD	105.43	132.70	174.27
Total Net Assets	USD	7 995 374	14 092 595	17 381 500
Class USD Management (acc)				
Number of shares		230 258.445	230 258.445	269 122.059
Net asset value per share	USD	128.69	160.99	208.97
Total Net Assets	USD	29 631 607	37 069 406	56 238 311
Class USD Z (acc)				
Number of shares		1 317.595	1 317.595	9 730.595
Net asset value per share	USD	101.61	128.23	169.31
Total Net Assets	USD	133 876	168 959	1 647 504
Lumyna – Ramius Merger Arbitrage UCITS Fund				
Total Net Assets	USD	86 633 120	159 405 783	213 247 432
Class EUR B (acc)				
Number of shares		22 906.873	19 660.735	139 035.185
Net asset value per share	EUR	96.80	106.20	103.46
Total Net Assets	EUR	2 217 351	2 088 012	14 384 607
Class EUR C (acc)				
Number of shares		10 126.194	10 362.904	11 580.605
Net asset value per share	EUR	99.39	109.48	107.34
Total Net Assets	EUR	1 006 429	1 134 497	1 243 010
Class EUR D (acc)				
Number of shares		210 900.313	512 347.719	793 777.067
Net asset value per share	EUR	106.38	116.56	112.94
Total Net Assets	EUR	22 434 866	59 717 189	89 652 527
Class EUR X2 (acc)				
Number of shares		239 101.516	193 207.453	140 120.143
Net asset value per share	EUR	101.74	111.26	107.62
Total Net Assets	EUR	24 326 215	21 496 404	15 080 141
Class EUR X3 (acc)				
Number of shares		53 875.414	53 875.414	25 970.878
Net asset value per share	EUR	101.57	110.91	107.01
Total Net Assets	EUR	5 472 126	5 975 112	2 779 179

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Ramius Merger Arbitrage UCITS Fund (cont.)				
Class EUR X4 (acc)				
Number of shares		171 800.000	190 152.000	259 277.000
Net asset value per share	EUR	100.49	110.01	106.57
Total Net Assets	EUR	17 264 665	20 917 868	27 630 729
Class EUR Z (acc)				
Number of shares		-	-	3 511.771
Net asset value per share	EUR	-	-	116.48
Total Net Assets	EUR	-	-	409 048
Class SEK X1 (acc)				
Number of shares		742.624	742.624	742.624
Net asset value per share	SEK	103.95	113.63	109.70
Total Net Assets	SEK	77 197	84 386	81 463
Class USD B (acc)				
Number of shares		57 931.077	135 803.711	106 873.598
Net asset value per share	USD	116.97	126.61	122.55
Total Net Assets	USD	6 776 367	17 193 762	13 097 327
Class USD C (acc)				
Number of shares		15.000	15.000	15.000
Net asset value per share	USD	113.50	123.34	120.08
Total Net Assets	USD	1 703	1 850	1 801
Class USD D (acc)				
Number of shares		5 622.679	27 711.903	15 427.935
Net asset value per share	USD	123.27	133.25	128.16
Total Net Assets	USD	693 127	3 692 624	1 977 284
Class USD Management (acc)				
Number of shares		58 094.873	99 898.873	147 356.873
Net asset value per share	USD	136.21	146.53	138.99
Total Net Assets	USD	7 913 219	14 638 157	20 480 796
Lumyna – Millburn Diversified UCITS Fund				
Total Net Assets	USD	115 694 991	81 517 427	120 223 096
Class CHF Z (acc)				
Number of shares		150.000	150.000	150.000
Net asset value per share	CHF	125.46	112.84	105.24
Total Net Assets	CHF	18 819	16 926	15 786
Class EUR B (acc)				
Number of shares		130 574.519	109 149.902	75 510.869
Net asset value per share	EUR	117.97	106.07	99.29
Total Net Assets	EUR	15 403 322	11 577 174	7 497 350
Class EUR C (acc)				
Number of shares		14 214.547	1 496.458	6 347.652
Net asset value per share	EUR	116.96	105.62	98.48
Total Net Assets	EUR	1 662 547	158 061	625 096
Class EUR D (acc)				
Number of shares		25 208.248	25 208.248	49 219.575
Net asset value per share	EUR	129.12	115.07	106.37
Total Net Assets	EUR	3 254 854	2 900 785	5 235 514
Class EUR X2 (acc)				
Number of shares		79 246.828	79 246.828	108 172.743
Net asset value per share	EUR	124.32	111.33	103.39
Total Net Assets	EUR	9 851 958	8 822 525	11 183 966
Class EUR X4 (inc)				
Number of shares		910.000	910.000	910.000
Net asset value per share	EUR	122.28	109.73	102.32

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Millburn Diversified UCITS Fund (cont.)				
Total Net Assets	EUR	111 276	99 852	93 109
Class EUR X6 (acc)				
Number of shares		53 716.180	53 716.180	67 438.466
Net asset value per share	EUR	118.27	106.43	99.31
Total Net Assets	EUR	6 353 266	5 717 199	6 697 411
Class EUR Z (acc)				
Number of shares		7 678.571	3 338.571	4 678.977
Net asset value per share	EUR	115.94	104.25	96.86
Total Net Assets	EUR	890 231	348 046	453 186
Class GBP B (acc)				
Number of shares		4 343.000	5 301.000	6 708.000
Net asset value per share	GBP	125.13	111.57	103.55
Total Net Assets	GBP	543 443	591 440	694 631
Class GBP Z (acc)				
Number of shares		3 372.213	1 785.094	3 898.774
Net asset value per share	GBP	120.16	107.20	99.62
Total Net Assets	GBP	405 217	191 369	388 415
Class JPY X5 (acc)				
Number of shares		7 348 692.770	4 438 909.597	7 237 707.820
Net asset value per share	JPY	1 277.82	1 145.97	1 055.09
Total Net Assets	JPY	9 390 323 070	5 086 876 143	7 636 426 104
Class USD B (acc)				
Number of shares		58 223.000	22 181.000	34 995.034
Net asset value per share	USD	134.20	120.12	111.50
Total Net Assets	USD	7 813 641	2 664 356	3 902 037
Class USD C (acc)				
Number of shares		5 065.086	2 790.394	3 221.317
Net asset value per share	USD	129.81	116.54	108.95
Total Net Assets	USD	657 523	325 199	350 975
Class USD Y1 (acc)				
Number of shares		15 904.588	15 904.588	68 058.007
Net asset value per share	USD	128.40	115.05	107.04
Total Net Assets	USD	2 042 097	1 829 789	7 284 979
Class USD Z (acc)				
Number of shares		19 287.297	9 065.270	9 065.270
Net asset value per share	USD	125.70	112.54	104.51
Total Net Assets	USD	2 424 423	1 020 251	947 382
Lumyna – Global Debt - Credit UCITS Fund				
Total Net Assets	USD	686 457 576	846 177 606	868 513 100
Class CHF B (acc)				
Number of shares		4 937.874	4 937.874	-
Net asset value per share	CHF	81.88	92.84	-
Total Net Assets	CHF	404 303	458 450	-
Class EUR B (acc)				
Number of shares		2 930 799.075	2 802 547.181	2 910 770.563
Net asset value per share	EUR	87.93	99.65	105.94
Total Net Assets	EUR	257 698 024	279 286 397	308 354 628
Class EUR B (inc)				
Number of shares		63 173.018	70 540.954	50 342.278
Net asset value per share	EUR	82.39	95.60	103.63
Total Net Assets	EUR	5 204 517	6 744 005	5 216 828

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Global Debt - Credit UCITS Fund (cont.)				
Class GBP B (inc)				
Number of shares		127 829.392	163 323.696	159 107.575
Net asset value per share	GBP	83.65	96.47	103.67
Total Net Assets	GBP	10 692 779	15 756 459	16 494 771
Class USD B (acc)				
Number of shares		4 100 435.284	4 453 306.426	4 016 523.591
Net asset value per share	USD	97.67	109.33	115.07
Total Net Assets	USD	400 480 458	486 883 060	462 193 661
Class USD B (inc)				
Number of shares		176 139.880	189 818.703	134 144.628
Net asset value per share	USD	91.28	104.30	111.98
Total Net Assets	USD	16 077 598	19 798 810	15 021 241
Lumyna – Global Debt - Government UCITS Fund				
Total Net Assets	USD	5 265 112 441	4 767 845 088	5 667 788 590
Class CHF B (acc)				
Number of shares		23 279.417	22 470.051	-
Net asset value per share	CHF	88.69	95.83	-
Total Net Assets	CHF	2 064 758	2 153 289	-
Class EUR B (acc)				
Number of shares		23 657 925.451	17 874 956.883	20 118 197.409
Net asset value per share	EUR	91.20	98.44	102.91
Total Net Assets	EUR	2 157 685 069	1 759 693 444	2 070 438 077
Class EUR B (inc)				
Number of shares		366 088.915	332 784.133	345 143.310
Net asset value per share	EUR	88.04	96.47	101.96
Total Net Assets	EUR	32 231 516	32 103 390	35 191 064
Class GBP B (inc)				
Number of shares		1 476 063.204	1 203 589.950	1 309 197.485
Net asset value per share	GBP	91.49	99.64	104.45
Total Net Assets	GBP	135 052 038	119 925 905	136 750 597
Class USD B (acc)				
Number of shares		28 431 061.621	23 478 890.137	26 190 423.157
Net asset value per share	USD	100.89	107.61	111.41
Total Net Assets	USD	2 868 482 007	2 526 513 290	2 917 882 224
Class USD B (inc)				
Number of shares		1 016 533.470	835 763.611	789 428.256
Net asset value per share	USD	96.82	104.63	109.56
Total Net Assets	USD	98 422 919	87 448 156	86 486 759
Lumyna – Global Debt - Securitised UCITS Fund				
Total Net Assets	USD	1 137 177 824	1 455 369 064	471 391 248
Class CHF B (acc)				
Number of shares		7 254.217	10 060.012	-
Net asset value per share	CHF	85.16	94.47	-
Total Net Assets	CHF	617 784	950 414	-
Class EUR B (acc)				
Number of shares		5 095 766.490	5 452 306.229	1 917 754.863
Net asset value per share	EUR	86.03	95.34	101.49
Total Net Assets	EUR	438 386 442	519 841 420	194 640 698
Class EUR B (inc)				
Number of shares		73 167.194	89 995.608	73 547.270
Net asset value per share	EUR	80.14	90.41	98.32
Total Net Assets	EUR	5 863 445	8 136 222	7 230 940

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Global Debt - Securitised UCITS Fund (cont.)				
Class GBP B (inc)				
Number of shares		322 128.509	406 289.425	85 700.920
Net asset value per share	GBP	81.89	91.82	98.99
Total Net Assets	GBP	26 378 107	37 304 823	8 483 414
Class USD B (acc)				
Number of shares		6 802 098.167	7 563 437.682	1 973 522.613
Net asset value per share	USD	95.42	104.37	109.97
Total Net Assets	USD	649 049 374	789 398 238	217 032 550
Class USD B (inc)				
Number of shares		257 985.177	288 323.151	50 917.813
Net asset value per share	USD	88.55	98.38	105.95
Total Net Assets	USD	22 845 630	28 366 165	5 394 506
Lumyna – PSAM Global Event UCITS Fund				
Total Net Assets	EUR	803 489 886	975 856 916	713 395 987
Class EUR A (acc)				
Number of shares		428 289.375	689 614.593	628 927.190
Net asset value per share	EUR	147.92	158.82	153.59
Total Net Assets	EUR	63 352 278	109 521 881	96 598 568
Class EUR A2 (acc)				
Number of shares		2 834 325.687	2 938 905.070	1 708 315.978
Net asset value per share	EUR	125.34	134.24	129.15
Total Net Assets	EUR	355 244 519	394 504 609	220 625 642
Class EUR A3 (acc)				
Number of shares		61 484.704	72 352.849	934 164.370
Net asset value per share	EUR	126.45	135.77	131.30
Total Net Assets	EUR	7 774 683	9 823 080	122 655 371
Class EUR B (acc)				
Number of shares		1 189 228.999	1 722 044.462	1 126 782.311
Net asset value per share	EUR	108.12	116.09	112.27
Total Net Assets	EUR	128 579 064	199 907 761	126 503 647
Class EUR C (acc)				
Number of shares		82 179.561	90 527.770	6 850.000
Net asset value per share	EUR	104.81	112.84	109.65
Total Net Assets	EUR	8 613 560	10 215 254	751 069
Class EUR E (acc)				
Number of shares		94 763.856	94 322.641	59 768.724
Net asset value per share	EUR	131.53	141.61	137.58
Total Net Assets	EUR	12 464 587	13 356 813	8 223 279
Class EUR X1 (acc)				
Number of shares		129 452.515	130 275.515	132 524.000
Net asset value per share	EUR	104.63	112.19	108.27
Total Net Assets	EUR	13 544 001	14 616 073	14 348 827
Class EUR X2 (acc)¹				
Number of shares		523 628.136	-	-
Net asset value per share	EUR	100.66	-	-
Total Net Assets	EUR	52 708 755	-	-
Class EUR Y2 (acc)				
Number of shares		8 776.540	8 776.540	5 252.000
Net asset value per share	EUR	106.56	114.14	109.86
Total Net Assets	EUR	935 185	1 001 777	576 992

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – PSAM Global Event UCITS Fund (cont.)				
Class EUR Z (acc)				
Number of shares		83 640.707	96 752.505	30 590.057
Net asset value per share	EUR	108.90	116.94	113.13
Total Net Assets	EUR	9 108 381	11 314 610	3 460 621
Class GBP A (acc)				
Number of shares		5 090.000	5 090.000	8 650.000
Net asset value per share	GBP	149.20	158.94	152.82
Total Net Assets	GBP	759 422	808 995	1 321 867
Class GBP A2 (acc)				
Number of shares		14 627.056	14 977.847	174.110
Net asset value per share	GBP	127.18	135.14	129.24
Total Net Assets	GBP	1 860 271	2 024 141	22 502
Class GBP A3 (acc)				
Number of shares		25 020.495	26 790.165	31 649.490
Net asset value per share	GBP	147.08	156.68	150.66
Total Net Assets	GBP	3 680 041	4 197 539	4 768 425
Class GBP E (acc)				
Number of shares		775.500	775.500	775.500
Net asset value per share	GBP	134.64	143.81	138.92
Total Net Assets	GBP	104 411	111 528	107 729
Class GBP Z (acc)				
Number of shares		61 707.980	58 105.406	9 577.507
Net asset value per share	GBP	111.16	118.44	113.92
Total Net Assets	GBP	6 859 331	6 881 819	1 091 071
Class SEK A3 (acc)				
Number of shares		3 710 254.463	3 774 592.076	5 069 717.880
Net asset value per share	SEK	118.27	126.58	122.02
Total Net Assets	SEK	438 810 737	477 798 121	618 603 313
Class USD A (acc)				
Number of shares		51 477.208	74 921.386	96 192.117
Net asset value per share	USD	158.31	168.17	161.41
Total Net Assets	USD	8 149 406	12 599 791	15 526 436
Class USD A2 (acc)				
Number of shares		92 366.838	96 284.079	25 298.810
Net asset value per share	USD	138.52	146.79	140.15
Total Net Assets	USD	12 795 015	14 133 193	3 545 535
Class USD A3 (acc)				
Number of shares		57 666.857	70 074.197	81 346.100
Net asset value per share	USD	155.97	165.69	159.08
Total Net Assets	USD	8 994 373	11 610 527	12 940 211
Class USD B (acc)				
Number of shares		379 819.695	841 790.316	182 314.134
Net asset value per share	USD	115.17	122.35	117.52
Total Net Assets	USD	43 742 944	102 990 269	21 424 980
Class USD C (acc)				
Number of shares		35 377.744	34 629.044	-
Net asset value per share	USD	94.53	100.69	-
Total Net Assets	USD	3 344 337	3 486 971	-
Class USD E (acc)				
Number of shares		22 837.018	24 871.572	27 930.972
Net asset value per share	USD	148.83	158.53	152.91
Total Net Assets	USD	3 398 860	3 942 962	4 270 889

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – PSAM Global Event UCITS Fund (cont.)				
Class USD Z (acc)				
Number of shares		119 231.418	134 692.863	14 634.405
Net asset value per share	USD	113.01	120.07	115.30
Total Net Assets	USD	13 473 811	16 172 593	1 687 401
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund				
Total Net Assets	USD	1 154 212 493	1 481 123 107	1 766 083 152
Class CHF B (acc)				
Number of shares		10 104.676	10 104.676	21 586.273
Net asset value per share	CHF	92.77	98.46	97.19
Total Net Assets	CHF	937 422	994 947	2 098 073
Class EUR B (acc)				
Number of shares		1 343 328.892	1 295 633.921	2 928 832.265
Net asset value per share	EUR	96.14	102.10	100.53
Total Net Assets	EUR	129 146 298	132 282 434	294 441 338
Class EUR C (acc)				
Number of shares		17 504.976	9 302.241	435 383.093
Net asset value per share	EUR	89.49	95.30	94.28
Total Net Assets	EUR	1 566 526	886 512	41 048 278
Class EUR D (acc)				
Number of shares		969 697.742	771 986.190	1 389 533.354
Net asset value per share	EUR	97.68	103.53	101.53
Total Net Assets	EUR	94 718 464	79 920 462	141 078 658
Class EUR X2 (inc)				
Number of shares		100 483.125	93 663.271	93 987.094
Net asset value per share	EUR	98.47	104.16	101.91
Total Net Assets	EUR	9 894 858	9 755 766	9 578 496
Class EUR X4 (acc)				
Number of shares		255 371.353	269 383.207	565 897.179
Net asset value per share	EUR	93.43	98.97	96.97
Total Net Assets	EUR	23 858 975	26 661 079	54 872 783
Class EUR X5 (acc)				
Number of shares		210 893.664	162 189.694	183 707.070
Net asset value per share	EUR	93.17	98.87	97.21
Total Net Assets	EUR	19 648 382	16 035 441	17 857 424
Class EUR X7 (acc)				
Number of shares		965 557.000	970 539.000	-
Net asset value per share	EUR	98.80	104.42	-
Total Net Assets	EUR	95 398 509	101 339 807	-
Class EUR X8 (acc)				
Number of shares		574 465.580	641 764.275	-
Net asset value per share	EUR	96.62	102.56	-
Total Net Assets	EUR	55 505 897	65 818 884	-
Class EUR Z (acc)				
Number of shares		45 062.077	45 062.077	49 445.138
Net asset value per share	EUR	91.43	97.12	95.67
Total Net Assets	EUR	4 120 140	4 376 402	4 730 184
Class GBP B (acc)				
Number of shares		204 642.154	209 375.595	249 635.191
Net asset value per share	GBP	92.78	97.70	95.52
Total Net Assets	GBP	18 986 671	20 456 369	23 844 036

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund (cont.)				
Class GBP B (inc) ¹				
Number of shares		1 257.810	1 728.590	1 728.590
Net asset value per share	GBP	96.51	96.66	94.50
Total Net Assets	GBP	121 397	167 091	163 352
Class GBP D (acc)				
Number of shares		808 864.393	650 587.275	866 710.540
Net asset value per share	GBP	100.33	105.45	102.68
Total Net Assets	GBP	81 156 800	68 602 616	88 990 706
Class GBP Management (acc)				
Number of shares		2 530.000	2 530.000	2 530.000
Net asset value per share	GBP	104.24	109.02	105.15
Total Net Assets	GBP	263 736	275 832	266 018
Class GBP X1 (acc) ¹				
Number of shares		-	1 084 431.524	991 960.723
Net asset value per share	GBP	-	102.42	98.74
Total Net Assets	GBP	-	111 066 139	97 944 801
Class GBP X2 (inc)				
Number of shares		2 557 524.594	2 539 355.822	2 486 765.639
Net asset value per share	GBP	101.55	106.51	103.48
Total Net Assets	GBP	259 719 251	270 459 963	257 327 899
Class JPY X3 (acc)				
Number of shares		15 382 154.332	14 561 987.496	14 135 685.968
Net asset value per share	JPY	936.33	991.52	968.28
Total Net Assets	JPY	14 402 802 511	14 438 504 562	13 687 259 680
Class SEK Z (acc)				
Number of shares		2 314 565.109	2 275 415.578	2 510 888.991
Net asset value per share	SEK	467.28	494.46	484.91
Total Net Assets	SEK	1 081 539 655	1 125 090 766	1 217 549 436
Class USD B (acc)				
Number of shares		273 401.282	232 150.184	667 868.520
Net asset value per share	USD	99.61	104.66	102.31
Total Net Assets	USD	27 232 453	24 296 004	68 329 687
Class USD C (acc)				
Number of shares		4 126.152	2 584.822	2 143.980
Net asset value per share	USD	97.96	103.20	101.38
Total Net Assets	USD	404 187	266 764	217 366
Class USD D (acc)				
Number of shares		137 864.900	138 120.284	562 517.352
Net asset value per share	USD	101.36	106.29	103.43
Total Net Assets	USD	13 974 576	14 680 965	58 183 009
Class USD X1 (acc)				
Number of shares		617 658.691	711 849.650	444 781.101
Net asset value per share	USD	105.11	109.55	105.68
Total Net Assets	USD	64 921 137	77 986 178	47 004 856
Class USD X2 (inc)				
Number of shares		197 645.831	190 434.684	190 736.794
Net asset value per share	USD	102.09	106.84	103.79
Total Net Assets	USD	20 178 142	20 345 944	19 796 135
Class USD X8 (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	USD	96.87	-	-
Total Net Assets	USD	969	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund (cont.)				
Class USD Z (acc)				
Number of shares		12 618.534	12 618.534	7 233.534
Net asset value per share	USD	95.28	100.13	98.19
Total Net Assets	USD	1 202 314	1 263 536	710 292
Lumyna – Millburn Adaptive Allocation Program UCITS Fund				
Total Net Assets	USD	27 822 118	37 685 413	42 336 130
Class EUR X1 (acc)				
Number of shares		400 005.003	400 005.003	400 005.003
Net asset value per share	EUR	70.90	85.10	90.25
Total Net Assets	EUR	28 358 776	34 040 518	36 102 154
Class USD B (acc)				
Number of shares		10.000	10.000	10.000
Net asset value per share	USD	73.99	87.54	92.05
Total Net Assets	USD	740	875	921
Lumyna – Bluecove Alternative Credit UCITS Fund				
Total Net Assets	USD	128 731 146	135 958 365	137 481 711
Class EUR D (acc)				
Number of shares		110 828.653	26 496.401	-
Net asset value per share	EUR	100.72	98.08	-
Total Net Assets	EUR	11 162 890	2 598 670	-
Class EUR M1 (acc)				
Number of shares		2 948.932	2 600.448	-
Net asset value per share	EUR	101.87	98.78	-
Total Net Assets	EUR	300 415	256 872	-
Class EUR X1 (acc)				
Number of shares		1 000 000.000	1 000 000.000	1 000 000.000
Net asset value per share	EUR	99.39	96.66	98.26
Total Net Assets	EUR	99 386 171	96 660 021	98 263 059
Class GBP D (acc)				
Number of shares		143 074.210	150 683.391	139 705.225
Net asset value per share	GBP	101.25	97.86	98.91
Total Net Assets	GBP	14 485 917	14 745 364	13 818 037
Class GBP X2 (acc)				
Number of shares		20 033.375	20 033.375	6 165.000
Net asset value per share	GBP	100.73	97.42	98.86
Total Net Assets	GBP	2 017 977	1 951 640	609 491
Class USD B (acc)				
Number of shares		10.000	10.000	10.000
Net asset value per share	USD	100.49	97.09	98.46
Total Net Assets	USD	1 005	971	985
Class USD D (acc)				
Number of shares		16 970.834	33 274.578	21 181.023
Net asset value per share	USD	100.95	97.59	98.51
Total Net Assets	USD	1 713 194	3 247 257	2 086 542
Lumyna – Weiss Multi - Strategy UCITS Fund				
Total Net Assets	USD	97 613 515	142 025 391	-
Class CHF Y1 (acc)				
Number of shares		5 500.000	5 500.000	-
Net asset value per share	CHF	76.86	93.01	-
Total Net Assets	CHF	422 753	511 569	-

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Weiss Multi - Strategy UCITS Fund (cont.)				
Class EUR D (acc)				
Number of shares		761 330.886	743 958.347	-
Net asset value per share	EUR	78.40	94.44	-
Total Net Assets	EUR	59 691 185	70 256 601	-
Class EUR Y1 (acc)				
Number of shares		15 805.000	17 441.000	-
Net asset value per share	EUR	77.60	93.84	-
Total Net Assets	EUR	1 226 505	1 636 693	-
Class EUR Y2 (acc)				
Number of shares		10.000	10.000	-
Net asset value per share	EUR	77.55	93.31	-
Total Net Assets	EUR	775	933	-
Class GBP D (acc) ¹				
Number of shares		4 931.626	-	-
Net asset value per share	GBP	87.18	-	-
Total Net Assets	GBP	429 923	-	-
Class USD B (acc)				
Number of shares		6 136.890	4 960.000	-
Net asset value per share	USD	80.14	95.21	-
Total Net Assets	USD	491 840	472 248	-
Class USD D (acc)				
Number of shares		401 347.404	588 924.507	-
Net asset value per share	USD	80.29	95.26	-
Total Net Assets	USD	32 222 522	56 100 204	-
Class USD Y1 (acc)				
Number of shares		20 329.699	21 446.699	-
Net asset value per share	USD	79.14	94.27	-
Total Net Assets	USD	1 608 836	2 021 744	-
Class USD Y2 (acc)				
Number of shares		4 300.000	4 300.000	-
Net asset value per share	USD	79.73	94.62	-
Total Net Assets	USD	342 829	406 845	-
Class USD Y3 (acc)				
Number of shares		28 734.070	30 656.042	-
Net asset value per share	USD	79.14	93.92	-
Total Net Assets	USD	2 274 145	2 879 307	-
Lumyna – Proxy P Energy Transition UCITS Fund ¹				
Total Net Assets	USD	8 415 870	-	-
Class EUR B (acc)				
Number of shares		10.000	-	-
Net asset value per share	EUR	94.23	-	-
Total Net Assets	EUR	942	-	-
Class EUR C (acc)				
Number of shares		10.000	-	-
Net asset value per share	EUR	87.40	-	-
Total Net Assets	EUR	874	-	-
Class EUR D (acc)				
Number of shares		10 048.000	-	-
Net asset value per share	EUR	103.85	-	-
Total Net Assets	EUR	1 043 519	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2022	March 31, 2022	March 31, 2021
Lumyna – Proxy P Energy Transition UCITS Fund ¹ (cont.)				
Class EUR Z (acc)				
Number of shares		10.000	-	-
Net asset value per share	EUR	87.46	-	-
Total Net Assets	EUR	875	-	-
Class SEK C (acc)				
Number of shares		4 568.433	-	-
Net asset value per share	SEK	467.40	-	-
Total Net Assets	SEK	2 135 290	-	-
Class USD B (acc)				
Number of shares		10.000	-	-
Net asset value per share	USD	95.79	-	-
Total Net Assets	USD	958	-	-
Class USD C (acc)				
Number of shares		10.000	-	-
Net asset value per share	USD	87.93	-	-
Total Net Assets	USD	879	-	-
Class USD D (acc)				
Number of shares		75 093.785	-	-
Net asset value per share	USD	95.82	-	-
Total Net Assets	USD	7 195 821	-	-
Class USD Z (acc)				
Number of shares		10.000	-	-
Net asset value per share	USD	87.99	-	-
Total Net Assets	USD	880	-	-

¹ Refer to Note 1

Note : Classes in local currencies might include rounding differences in total net assets.

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
Belgium					
64	Aedifica S.A.	EUR	6 135	5 046	0.00
	Total Belgium		6 135	5 046	0.00
China					
298 363	21Vianet Group, Inc. - ADR	USD	1 748 342	1 675 085	0.80
364 000	China Forestry holdings Co. Ltd. ^(a)	HKD	118 350	0	0.00
731 079	Chindata Group Holdings Ltd. - ADR	USD	4 562 492	6 029 827	2.86
340 271	Country Garden Services holdings Co. Ltd.	HKD	1 133 620	511 502	0.24
37 719	Daqo New Energy Corp. - ADR	USD	2 024 436	2 043 715	0.97
27 244	GDS holdings Ltd. - ADR	USD	1 193 860	491 123	0.23
104 967	JOYY, Inc. - ADR	USD	3 694 841	2 785 834	1.32
298 300	Kuaishou Technology 144A	HKD	2 767 152	1 976 344	0.94
413 686	Luckin Coffee, Inc. - ADR	USD	4 209 780	6 967 612	3.31
63 200	Meituan Dianping - B 144A	HKD	1 398 508	1 360 951	0.65
2 302 200	PetroChina Co. Ltd.	HKD	1 147 656	963 971	0.46
34 146	Pinduoduo, Inc. - ADR	USD	1 779 960	2 181 246	1.04
63 707	Trip.com Group Ltd. - ADR	USD	1 708 242	1 775 980	0.84
371 000	Tsingtao Brewery Co. Ltd. - H	HKD	3 123 729	3 591 730	1.70
228 800	Wuxi Biologics Cayman, Inc. 144A	HKD	1 731 709	1 410 261	0.67
83 000	XD, Inc.	HKD	206 919	172 688	0.08
63 155	ZTO Express Cayman, Inc. - ADR	USD	1 562 435	1 549 140	0.74
	Total China		34 112 031	35 487 009	16.85
Hong Kong					
1 761 900	ESR Cayman Ltd. 144A	HKD	4 362 524	4 536 401	2.15
219 628	HH&L Acquisition Co.	USD	1 826 352	2 230 694	1.06
6 696 300	Pacific Basin Shipping Ltd.	HKD	2 512 495	2 124 662	1.01
	Total Hong Kong		8 701 371	8 891 757	4.22
Japan					
9 900	Eisai Co. Ltd.	JPY	539 205	541 011	0.26
179 124	Fancl Corp.	JPY	4 518 048	3 633 024	1.73
27 200	Fujitsu Ltd.	JPY	3 086 811	3 027 883	1.44
16 000	Hitachi Transport System Ltd.	JPY	979 870	977 155	0.46
49 188	Information Services International-Dentsu Ltd.	JPY	1 433 294	1 536 698	0.73
50 400	Kito Corp.	JPY	909 195	966 063	0.46
37 400	Kyocera Corp.	JPY	2 091 961	1 925 396	0.91
139 400	NEC Networks & System Integration Corp.	JPY	1 820 029	1 546 383	0.73
338 541	Nippon Paint holdings Co. Ltd.	JPY	2 621 123	2 337 328	1.11
53 000	Pigeon Corp.	JPY	798 442	790 144	0.38
46 300	Shinko Electric Industries Co. Ltd.	JPY	1 308 394	1 017 102	0.48
273 300	Shinsei Bank Ltd.	JPY	3 929 534	3 999 294	1.90
24 400	Square Enix Holdings Co. Ltd.	JPY	1 053 961	1 072 022	0.51

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

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Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
Japan (cont.)					
44 000	SRE holdings Corp.	JPY	839 725	985 195	0.47
527 079	Toshiba Corp.	JPY	18 878 414	19 135 502	9.08
	Total Japan		44 808 006	43 490 200	20.65
Macau					
739 600	Sands China Ltd.	HKD	1 696 758	1 894 647	0.90
	Total Macau		1 696 758	1 894 647	0.90
Netherlands					
2 769	ASML Holding NV	EUR	1 456 418	1 200 638	0.57
	Total Netherlands		1 456 418	1 200 638	0.57
United States					
32 463	Activision Blizzard, Inc.	USD	2 348 280	2 463 431	1.17
4 712	KLA Corp.	USD	1 510 815	1 455 615	0.69
65 047	Western Digital Corp.	USD	3 555 810	2 161 262	1.02
	Total United States		7 414 905	6 080 308	2.88
	Total Shares		98 195 624	97 049 605	46.07
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
1 500 000	United States Treasury Bill 0.000% 23/03/2023	USD	1 380 739	1 504 528	0.71
1 000 000	United States Treasury Bill 0.000% 20/04/2023	USD	929 115	1 000 636	0.48
3 500 000	United States Treasury Bill 0.000% 18/05/2023	USD	3 275 165	3 494 196	1.66
3 000 000	United States Treasury Bill 0.000% 13/07/2023	USD	2 864 364	2 974 452	1.41
13 500 000	United States Treasury Bill 0.000% 10/08/2023	USD	12 955 362	13 347 102	6.34
	Total United States		21 404 745	22 320 914	10.60
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		21 404 745	22 320 914	10.60
	Total Investments		119 600 369	119 370 519	56.67

^(a) These securities are fair valued. See Notes 2.2.6 and 9.

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Miscellaneous Manufacturing	9.54	Software	1.76
Sovereign	8.23	Semiconductors	1.74
Internet	5.59	Holding Companies-Diversified	1.06
Beverages	5.01	Electronics	0.91
Computers	3.92	Lodging	0.90
Telecommunications	3.09	Healthcare-Services	0.67
Real Estate	2.86	Oil & Gas	0.46
Short terms	2.37	Pharmaceuticals	0.26
Transportation	2.21	Forest Products & Paper	0.00
Cosmetics/Personal Care	2.11	REITS	0.00
Chemicals	2.08		56.67
Banks	1.90		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment EUR	Unrealised appreciation/(depreciation) EUR
EUR	DAX Index	Eurex Deutschland	16/12/2022	Morgan Stanley International Plc.	(14)	4 246 900	369 349
USD	FTSE China A50 Index	Singapore Exchange	28/10/2022	Morgan Stanley International Plc.	(278)	3 665 236	26 959
HKD	Hang Seng Index	Hong Kong Futures Exchange	28/10/2022	Morgan Stanley International Plc.	(16)	1 790 342	74 303
HKD	HSCEI Index	Hong Kong Futures Exchange	28/10/2022	Morgan Stanley International Plc.	(57)	2 191 751	99 086
JPY	Nikkei 225 Index	Japan Exchange Group	08/12/2022	Morgan Stanley International Plc.	(11)	2 012 279	30 237
AUD	SPI 200 Index	ASX-All Markets	15/12/2022	Morgan Stanley International Plc.	(9)	954 827	59 806
JPY	Topix Index	Japan Exchange Group	08/12/2022	Morgan Stanley International Plc.	(16)	2 071 659	26 458
Total Futures contracts						16 932 994	686 198

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) EUR
AUD	2 109 178	EUR	1 423 315	21/12/2022	State Street Bank and Trust Co.	(45 476)
CHF	1 240 080	EUR	1 293 960	21/12/2022	State Street Bank and Trust Co.	(5 359)
CNH	13 399 222	USD	1 890 000	21/12/2022	State Street Bank and Trust Co.	(6 508)
EUR	1 000 000	CNH	7 003 850	21/12/2022	State Street Bank and Trust Co.	1 074
EUR	84	GBP	73	21/12/2022	State Street Bank and Trust Co.	1
EUR	34 739 062	HKD	278 242 518	21/12/2022	State Street Bank and Trust Co.	(1 274 690)
EUR	41 449 909	JPY	5 951 936 737	21/12/2022	State Street Bank and Trust Co.	(641 336)
EUR	136 283 821	USD	137 026 167	21/12/2022	State Street Bank and Trust Co.	(2 741 540)
GBP	17 861	EUR	20 587	21/12/2022	State Street Bank and Trust Co.	(335)
JPY	140 382 699	EUR	1 000 000	21/12/2022	State Street Bank and Trust Co.	(7 233)
JPY	81 374 124	USD	600 000	21/12/2022	State Street Bank and Trust Co.	(33 288)

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

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR
KRW	1 403 976 200	USD	1 000 000	21/12/2022	Morgan Stanley & Co., Inc.	(20 505)
USD	26 285 965	CNH	181 394 475	21/12/2022	State Street Bank and Trust Co.	798 050
USD	36 371 151	EUR	36 182 152	21/12/2022	State Street Bank and Trust Co.	719 649
USD	6 732 266	KRW	9 283 694 021	21/12/2022	Morgan Stanley & Co., Inc.	257 170
Total forward foreign exchange contracts						(3 000 326)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
JPY	Nikkei 225	Put	25 500.0000	14/10/2022	(69)	(153 280)	(12 408)
JPY	Nikkei 225	Put	25 250.0000	14/10/2022	(18)	(32 370)	(3 205)
JPY	Nikkei 225	Put	26 250.0000	14/10/2022	36	172 638	-
JPY	Nikkei 225	Put	27 000.0000	14/10/2022	69	537 696	-
JPY	Nikkei 225	Put	24 750.0000	11/11/2022	(18)	(59 662)	(3 142)
JPY	Nikkei 225	Put	26 250.0000	11/11/2022	36	251 341	-
USD	S&P 500 Index	Put	3 430.0000	21/10/2022	(26)	(110 938)	(91 033)
USD	S&P 500 Index	Put	3 680.0000	21/10/2022	51	511 224	-
JPY	Topix Index (Tokyo)	Put	1 775.0000	14/10/2022	(27)	(25 705)	(338)
JPY	Topix Index (Tokyo)	Put	1 850.0000	14/10/2022	54	152 328	-
JPY	Topix Index (Tokyo)	Put	1 825.0000	11/11/2022	54	190 410	-
Total Options						1 433 682	(110 126)

Morgan Stanley & Co., LLC is the counterparty to these options.

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Bank of America N.A.	Auto Manufacturers	Equity	Short	2 371 924	77 145
Bank of America N.A.	Auto Parts & Equipment	Equity	Long	3 204 767	(368 919)
Bank of America N.A.	Banks	Equity	Long	2 194 165	(846 678)
Bank of America N.A.	Beverages	Equity	Short	190 726	(43 111)
Bank of America N.A.	Biotechnology	Equity	Short	58 819	2 139
Bank of America N.A.	Home Equity ABS	Equity	Long	1 921 897	(80 789)
Bank of America N.A.	Machinery-Construction & Mining	Equity	Long	1 348 939	(132 738)
Bank of America N.A.	Retail	Equity	Long	2 003 450	608 303
Bank of America N.A.	Retail	Equity	Short	162 536	45 404
Bank of America N.A.	Telecommunications	Equity	Short	2 099 907	325 686
Bank of America N.A.	Transportation	Equity	Short	1 388 845	141 583
Citibank N.A.	Commercial Services	Equity	Long	1 599 339	(3 403 157)
Citibank N.A.	Electrical Components & Equipment	Equity	Short	89 509	34 605
Citibank N.A.	Internet	Equity	Long	6 571 097	(1 430 816)
Citibank N.A.	Machinery-Diversified	Equity	Long	4 722 809	(352 047)
Citibank N.A.	Oil & Gas	Equity	Long	2 050 975	(291 844)

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

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Citibank N.A.	Pharmaceuticals	Equity	Long	6 921 028	746 127
Citibank N.A.	Retail	Equity	Long	3 230 930	(415 654)
Citibank N.A.	Toys/Games/Hobbies	Equity	Short	851 501	74 623
Citibank N.A.	Transportation	Equity	Short	467 680	81 599
Goldman Sachs International	Airlines	Equity	Long	2 901 903	435 397
Goldman Sachs International	Auto Manufacturers	Equity	Long	2 289 440	(588 077)
Goldman Sachs International	Beverages	Equity	Short	415 806	(16 538)
Goldman Sachs International	Chemicals	Equity	Long	2 138 092	(1 596 291)
Goldman Sachs International	Electronics	Equity	Long	11 781 380	954 733
Goldman Sachs International	Insurance	Equity	Short	389 953	72 344
Goldman Sachs International	Lodging	Equity	Short	283 583	1 202
Goldman Sachs International	Machinery-Construction & Mining	Equity	Long	954 958	(337 641)
Goldman Sachs International	Software	Equity	Long	290 960	(159 685)
Goldman Sachs International	Software	Equity	Short	529 375	49 723
Goldman Sachs International	Transportation	Equity	Long	724 086	(22 022)
Goldman Sachs International	Transportation	Equity	Short	1 656 560	326 605
JPMorgan Chase Bank N.A.	Aerospace/Defense	Equity	Short	1 275 252	302 241
JPMorgan Chase Bank N.A.	Agriculture	Equity	Long	654 496	57 374
JPMorgan Chase Bank N.A.	Auto Manufacturers	Equity	Short	703 498	73 725
JPMorgan Chase Bank N.A.	Banks	Equity	Long	20 974	(5 296)
JPMorgan Chase Bank N.A.	Banks	Equity	Short	1 015 463	624 288
JPMorgan Chase Bank N.A.	Beverages	Equity	Short	2 894 631	11 812
JPMorgan Chase Bank N.A.	Commercial Services	Equity	Short	3 321 771	167 081
JPMorgan Chase Bank N.A.	Computers	Equity	Long	2 661 506	(316 487)
JPMorgan Chase Bank N.A.	Electronics	Equity	Long	3 935 338	887 315
JPMorgan Chase Bank N.A.	Electronics	Equity	Short	3 191 652	318 691
JPMorgan Chase Bank N.A.	Engineering & Construction	Equity	Long	4 570 841	521 303
JPMorgan Chase Bank N.A.	Food	Equity	Long	2 335 337	(265 649)
JPMorgan Chase Bank N.A.	Insurance	Equity	Short	703 221	205 405
JPMorgan Chase Bank N.A.	Office/Business Equipment	Equity	Long	4 340 502	(840 878)
JPMorgan Chase Bank N.A.	Office/Business Equipment	Equity	Short	2 042 001	21 019
JPMorgan Chase Bank N.A.	Real Estate ^(a)	Equity	Short	111 093	54 885
JPMorgan Chase Bank N.A.	Retail	Equity	Short	173 681	44 877
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Long	8 625 412	(1 707 345)
JPMorgan Chase Bank N.A.	Software	Equity	Short	5 128 713	696 916
JPMorgan Chase Bank N.A.	Swap Index - Diversified	Derivatives	Short	2 115 980	155 141
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Short	4 336 760	459 478
JPMorgan Chase Bank N.A.	Transportation	Equity	Long	2 883 016	(426 590)
JPMorgan Chase Bank N.A.	Transportation	Equity	Short	6 161 450	1 842 411
Macquarie Bank Limited	Transportation	Equity	Long	2 542 394	235 888
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Short	9 079 968	1 106 465
Morgan Stanley Capital Services, Inc.	Banks	Equity	Short	5 143 218	4 432
Morgan Stanley Capital Services, Inc.	Biotechnology	Equity	Short	769 574	197 661
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Short	788 254	107 309

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

Unaudited semi-annual report

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	242 397	159 821
Morgan Stanley Capital Services, Inc.	Computers	Equity	Short	599 410	(6 188)
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Short	310 207	1 795
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	1 037 755	397
Morgan Stanley Capital Services, Inc.	Insurance	Equity	Long	1 614 184	21 790
Morgan Stanley Capital Services, Inc.	Internet	Equity	Short	2 021 559	332 178
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Short	2 294 234	275 182
Morgan Stanley Capital Services, Inc.	Pharmaceuticals	Equity	Short	681 925	(12 569)
Morgan Stanley Capital Services, Inc.	Real Estate	Equity	Long	756 809	60 904
Morgan Stanley Capital Services, Inc.	Retail	Equity	Short	1 951 522	63 366
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Short	2 898 308	371 286
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	2 536 952	412 963
Morgan Stanley Capital Services, Inc.	Swap Index - Diversified	Derivatives	Long	1 685 751	(82 283)
Morgan Stanley Capital Services, Inc.	Swap Index - Diversified	Derivatives	Short	7 946 305	800 177
Morgan Stanley Capital Services, Inc.	Telecommunications	Equity	Short	558 789	299 437
UBS AG	Aerospace/Defense	Equity	Short	488 811	26 858
UBS AG	Agriculture	Equity	Short	2 014 058	(35 784)
UBS AG	Banks	Equity	Long	321 232	(177 704)
UBS AG	Biotechnology	Equity	Short	1 494 915	161 677
UBS AG	Chemicals	Equity	Long	3 094 185	(171 359)
UBS AG	Computers	Equity	Long	3 803 720	(684 471)
UBS AG	Electric	Equity	Long	294 814	(61 661)
UBS AG	Electrical Components & Equipment	Equity	Short	378 590	146 552
UBS AG	Food	Equity	Short	1 993 766	14 736
UBS AG	Gas	Equity	Short	1 512 844	204 921
UBS AG	Healthcare-Services	Equity	Long	4 323 595	(1 240 488)
UBS AG	Internet	Equity	Long	1 993 221	(82 807)
UBS AG	Internet	Equity	Short	1 656 975	150 823
UBS AG	Iron/Steel	Equity	Long	11 793 826	598 687
UBS AG	Iron/Steel	Equity	Short	4 347 623	377 524
UBS AG	Mining	Equity	Long	2 058 248	(19 544)
UBS AG	Real Estate ^(a)	Equity	Short	246 406	123 189
UBS AG	REITS	Equity	Short	92 463	14 695
UBS AG	Retail	Equity	Short	1 282 682	154 861
UBS AG	Software	Equity	Short	2 829 955	(85 885)
UBS AG	Swap Index - Diversified	Derivatives	Short	5 223 026	334 870
UBS AG	Toys/Games/Hobbies	Equity	Short	2 064 184	57 152
UBS AG	Transportation	Equity	Short	2 369 612	425 186
Total				232 147 793	1 354 967

^(a) These securities are fair valued. See Notes 2.2.6 and 9.

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long EUR	Commitment Short EUR	Unrealised of short portfolio EUR	Unrealised of long portfolio EUR	Realised result (monthly reset) EUR	Market Value EUR
Bank of America N.A.	10 673 218	6 272 757	548 846	(820 821)	(1 287 616)	(1 559 591)
Citibank N.A.	25 096 178	1 408 690	190 827	(5 147 391)	(125 372)	(5 081 936)
Goldman Sachs International	21 080 819	3 275 277	433 336	(1 313 586)	(662 934)	(1 543 184)
JPMorgan Chase Bank N.A.	30 027 422	33 175 166	4 977 970	(2 096 253)	(491 332)	2 390 385
Macquarie Bank Limited	-	-	-	235 888	3 909	239,797
Morgan Stanley Capital Services, Inc.	4 056 744	38 860 377	4 113 712	411	1 653 299	5 767 422
UBS AG	27 682 841	27 995 910	2 071 375	(1 839 347)	(1 393 151)	(1 161 123)
Total	118 617 222	110 988 177	12 336 066	(10 981 099)	(2 303 197)	(948 230)

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Citibank NA, Credit Suisse Securities Europe Ltd, Goldman Sachs International, JP Morgan Securities PLC, JPMorgan Chase Bank NA, Macquarie Bank Ltd, Merrill Lynch International, Morgan Stanley & Co International PLC, State Street Bank and Trust Co and UBS AG. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is Morgan Stanley & Co International PLC with 5.33% of the NAV.

Lumyna – Enhanced Equity Volatility Premium UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Germany					
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/02/2023	EUR	999	1 003	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/05/2023	EUR	998	1 001	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.000% 15/08/2023	EUR	1 001	1 003	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 5.625% 04/01/2028	EUR	1 147	1 180	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 6.250% 04/01/2024	EUR	1 051	1 056	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 6.500% 04/07/2027	EUR	1 173	1 202	0.01
Total Germany			6 369	6 445	0.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			6 369	6 445	0.01
Total Investments			6 369	6 445	0.01
Repurchase Agreement					
Notional	Description	Currency	Nominal value EUR	Market value EUR	% of net assets
83 590 000	Union Weekly 0.547% 28/09/2022 31/03/2050	EUR	83 590 000	83 590 000	95.06
Total Repurchase Agreement			83 590 000	83 590 000	95.06

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

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Lumyna – Enhanced Equity Volatility Premium UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2022)	%
Sovereign	0.01
	<u>0.01</u>

Total return swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR	Commitment EUR
88 240 601	Union Equity Volatility Premium Basket	0%	EUR	02/12/2022	Merrill Lynch International Ltd.	(265 545)	88 240 601
Total return swaps						(265 545)	88 240 601

The counterparty for OTC Derivatives including CFD as at September 30, 2022 is Merrill Lynch International. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is Merrill Lynch International with 0.39% of the NAV.

Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
1 000	United States Treasury Note/Bond 6.000% 15/02/2026	USD	1 124	1 055	0.00
1 000	United States Treasury Note/Bond 6.500% 15/11/2026	USD	1 167	1 088	0.00
1 000	United States Treasury Note/Bond 6.750% 15/08/2026	USD	1 167	1 092	0.01
1 000	United States Treasury Note/Bond 6.875% 15/08/2025	USD	1 131	1 069	0.00
1 000	United States Treasury Note/Bond 7.500% 15/11/2024	USD	1 112	1 065	0.00
1 000	United States Treasury Note/Bond 7.625% 15/02/2025	USD	1 127	1 075	0.00
Total United States			6 828	6 444	0.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			6 828	6 444	0.01
Total Investments			6 828	6 444	0.01
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
35 920 000	MLCX Commodity Enhanced Beta Weekly 3.070% 28/09/2022 31/03/2050	USD	35 920 000	35 920 000	92.51
Total Repurchase Agreement			35 920 000	35 920 000	92.51

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

Unaudited semi-annual report

Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2022)	%
Sovereign	<u>0.01</u>
	<u>0.01</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	33 295 406	USD	32 402 472	31/10/2022	State Street Bank and Trust Co.	275 755
USD	2 515 316	EUR	2 602 892	31/10/2022	State Street Bank and Trust Co.	(39 328)
Total forward foreign exchange contracts						236 427

Total return swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
38 247 680	ICE BofAML Commodity index eXtra 03 Index	USD 1 Month LIBOR	USD	09/12/2022	Merrill Lynch International Ltd.	487 852	50 427
Total return swaps						487 852	50 427

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Merrill Lynch International and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 2.57% of the NAV.

Lumyna – BOFA MLCX Commodity Alpha UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
1 000	United States Treasury Note/Bond 6.000% 15/02/2026	USD	1 131	1 055	0.00
1 000	United States Treasury Note/Bond 6.500% 15/11/2026	USD	1 175	1 088	0.00
1 000	United States Treasury Note/Bond 6.750% 15/08/2026	USD	1 175	1 092	0.00
1 000	United States Treasury Note/Bond 6.875% 15/08/2025	USD	1 136	1 069	0.00
1 000	United States Treasury Note/Bond 7.500% 15/11/2024	USD	1 115	1 065	0.00
1 000	United States Treasury Note/Bond 7.625% 15/02/2025	USD	1 131	1 075	0.00
Total United States			6 863	6 444	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			6 863	6 444	0.00
Total Investments			6 863	6 444	0.00
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
347 840 000	MLCX Commodity Alpha Weekly 3.070% 28/09/2022 31/03/2050	USD	347 840 000	347 840 000	92.87
Total Repurchase Agreement			347 840 000	347 840 000	92.87

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

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Lumyna – BOFA MLCX Commodity Alpha UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2022)	%
Sovereign	0.00
	<u>0.00</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	349 264 754	USD	339 819 010	31/10/2022	State Street Bank and Trust Co.	2 971 610
GBP	28 191 036	USD	30 760 964	31/10/2022	State Street Bank and Trust Co.	726 995
USD	11 564 251	EUR	11 879 066	31/10/2022	State Street Bank and Trust Co.	(94 620)
USD	2 392 499	GBP	2 193 374	31/10/2022	State Street Bank and Trust Co.	(57 388)
Total forward foreign exchange contracts						<u>3 546 597</u>

Total return swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
359 842 299	Merrill Lynch Commodity Index eXtra Alpha 5 Long Short	USD 3 Month LIBOR	USD	09/12/2022	Merrill Lynch International Ltd.	6 451 716	114 714
Total return swaps						<u>6 451 716</u>	<u>114 714</u>

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Merrill Lynch International and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 3.49% of the NAV.

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
China					
1 000 000	China Hongqiao Group Ltd. 6.250% 08/06/2024	USD	943 606	905 250	2.32
	Total China		943 606	905 250	2.32
	Total Bonds		943 606	905 250	2.32
Shares					
Australia					
192 400	Yancoal Australia Ltd. 144A	HKD	931 775	712 012	1.83
	Total Australia		931 775	712 012	1.83
China					
71 600	Alibaba Group Holdings Ltd.	HKD	951 824	710 993	1.82
91 000	ANTA Sports Products Ltd.	HKD	920 336	964 496	2.48
75 200	BeiGene Ltd.	HKD	1 020 844	776 438	1.99
1 398 000	China Hongqiao Group Ltd.	HKD	1 914 968	1 157 594	2.97
281 300	Haier Smart Home Co. Ltd.	CNY	1 287 800	982 598	2.52
516 957	Hang Zhou Great Star Industrial Co. Ltd. - A	CNY	2 447 849	1 385 123	3.55
37 350	JD.com, Inc. - A	HKD	1 149 713	944 943	2.43
97 265	Jiangsu Hengli Hydraulic Co. Ltd.	CNY	1 318 692	621 074	1.59
83 500	Li Ning Co. Ltd.	HKD	747 275	639 288	1.64
315 800	Shenzhou International Group holdings Ltd.	HKD	4 097 893	2 468 099	6.33
44 000	Silergy Corp.	TWD	960 298	583 451	1.50
130 510	Wanhua Chemical Group Co. Ltd. - A	CNY	1 671 389	1 695 055	4.35
160 500	Wuxi Biologics Cayman, Inc. 144A	HKD	1 667 006	969 146	2.49
25 900	Yum China holdings, Inc.	HKD	1 267 036	1 239 257	3.18
13 700	Zai Lab Ltd. - ADR	USD	709 626	468 540	1.20
142 000	Zhongsheng Group holdings Ltd.	HKD	1 146 516	567 103	1.46
	Total China		23 279 065	16 173 198	41.50
Hong Kong					
1 000 000	Bosideng International Holdings Ltd.	HKD	569 194	495 548	1.27
630 000	CGN New Energy holdings Co. Ltd.	HKD	423 962	180 576	0.46
854 000	China Resources Power holdings Co. Ltd.	HKD	1 907 014	1 327 253	3.41
308 000	China State Construction International Holdings Ltd.	HKD	365 650	311 927	0.80
121 500	Techtronic Industries Co. Ltd.	HKD	1 608 297	1 173 999	3.01
	Total Hong Kong		4 874 117	3 489 303	8.95
Taiwan					
45 000	Taiwan Semiconductor Manufacturing Co. Ltd.	TWD	735 660	598 129	1.54
	Total Taiwan		735 660	598 129	1.54
United States					
295 200	Samsonite International S.A. 144A	HKD	726 092	715 258	1.84
	Total United States		726 092	715 258	1.84
	Total Shares		30 546 709	21 687 900	55.66

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

Unaudited semi-annual report

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
700 000	United States Treasury Bill 0.000% 13/10/2022	USD	699 477	699 501	1.79
1 500 000	United States Treasury Bill 0.000% 17/11/2022	USD	1 495 123	1 494 707	3.84
2 500 000	United States Treasury Bill 0.000% 08/12/2022	USD	2 486 341	2 486 335	6.38
Total United States			4 680 941	4 680 543	12.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			4 680 941	4 680 543	12.01
Total Investments			36 171 256	27 273 693	69.99

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

Unaudited semi-annual report

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Retail	10.03	Home Furnishings	2.52
Apparel	8.17	Healthcare-Services	2.49
Hand/Machine Tools	6.56	Building Materials	2.32
Sovereign	6.38	Coal	1.83
Short terms	5.63	Machinery-Diversified	1.59
Chemicals	4.35	Semiconductors	1.54
Internet	4.25	Electronics	1.50
Electric	3.87	Engineering & Construction	0.80
Biotechnology	3.19		<u>69.99</u>
Mining	2.97		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
HKD	HSCEI Index	Hong Kong Futures Exchange	28/10/2022	Morgan Stanley International Plc.	(202)	7 609 192	186 970
Total Futures contracts						7 609 192	186 970

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
EUR	45 604	USD	44 373	31/10/2022	State Street Bank and Trust Co.	385
USD	2 937	EUR	3 011	31/10/2022	State Street Bank and Trust Co.	(17)
Total forward foreign exchange contracts						368

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/(depreciation) USD
Merrill Lynch International	Auto Manufacturers	Equity	Short	948 234	239 643
Merrill Lynch International	Biotechnology	Equity	Short	588 810	(8 109)
Merrill Lynch International	Building Materials	Equity	Short	1 105 447	205 294
Merrill Lynch International	Coal	Equity	Short	254 589	(16 959)
Merrill Lynch International	Real Estate	Equity	Short	509 838	237 645
Morgan Stanley International Plc.	Auto Manufacturers	Equity	Short	1 473 497	123 206
Morgan Stanley International Plc.	Beverages	Equity	Long	897 803	(61 885)
Morgan Stanley International Plc.	Distribution/Wholesale	Equity	Short	491 518	99 005
Morgan Stanley International Plc.	Electronics	Equity	Long	742 639	(769 977)
Morgan Stanley International Plc.	Energy-Alternate Sources	Equity	Long	1 203 290	(322 047)
Morgan Stanley International Plc.	Energy-Alternate Sources	Equity	Short	124 942	27 674
Morgan Stanley International Plc.	Engineering & Construction	Equity	Short	433 810	38 313
Morgan Stanley International Plc.	Home Builders	Equity	Long	582 323	42 981

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

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley International Plc.	Mining	Equity	Short	799 493	38 444
Morgan Stanley International Plc.	Software	Equity	Short	576 220	217 324
Morgan Stanley International Plc.	Transportation	Equity	Short	420 388	259 158
Total				11 152 841	349 710

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Merrill Lynch International Bank Ltd.	-	3 406 918	657 514	-	16 542	674 056
Morgan Stanley International Plc.	3 426 055	4 319 868	803 124	(1 110 928)	(400 988)	(708 792)
Total	3 426 055	7 726 786	1 460 638	(1 110 928)	(384 446)	(34 736)

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Merrill Lynch International and Morgan Stanley & Co International PLC. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is Morgan Stanley & Co International PLC with 2.02% of the NAV.

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Supranational					
4 444 000	Connect Finco SARL / Connect US Finco LLC 144A 6.750% 01/10/2026	USD	4 491 963	3 887 734	4.49
Total Supranational			4 491 963	3 887 734	4.49
United States					
2 882 000	HP, Inc. 144A 4.750% 01/03/2029	USD	2 872 040	2 898 082	3.34
848 000	MoneyGram International, Inc. 144A 5.375% 01/08/2026	USD	872 186	828 655	0.96
3 704 000	Tegna, Inc. 4.625% 15/03/2028	USD	3 691 790	3 419 727	3.95
2 548 000	Tenneco, Inc. 144A 5.125% 15/04/2029	USD	2 565 565	2 516 217	2.90
Total United States			10 001 581	9 662 681	11.15
Total Bonds			14 493 544	13 550 415	15.64
Shares					
Canada					
58 693	Yamana Gold, Inc.	USD	262 874	265 880	0.31
Total Canada			262 874	265 880	0.31
Israel					
103 312	Tower Semiconductor Ltd.	USD	4 706 053	4 539 529	5.24
Total Israel			4 706 053	4 539 529	5.24
South Africa					
28 602	Gold Fields Ltd.	USD	230 128	231 390	0.27
Total South Africa			230 128	231 390	0.27
South Korea					
63 393	Magnachip Semiconductor Corp.	USD	781 210	649 145	0.75
Total South Korea			781 210	649 145	0.75
Taiwan					
78 506	Silicon Motion Technology Corp. - ADR	USD	6 369 360	5 117 806	5.91
Total Taiwan			6 369 360	5 117 806	5.91
United States					
49 140	Activision Blizzard, Inc.	USD	3 786 092	3 653 068	4.22
43 776	Atlas Air Worldwide Holdings, Inc.	USD	4 359 035	4 183 672	4.83
45 391	Avalara, Inc.	USD	4 154 883	4 166 894	4.81
363 278	First Horizon National Corp.	USD	8 411 555	8 319 066	9.60
90 771	JetBlue Airways Corp.	USD	890 524	601 812	0.69
152 071	Momentive Global, Inc.	USD	1 059 860	883 533	1.02
21 820	MoneyGram International, Inc.	USD	226 508	226 928	0.26
18 662	Professional Holdings Corp.	USD	512 191	484 092	0.56
7 115	Rogers Corp.	USD	1 761 500	1 720 976	1.99
29 434	Signify Health, Inc. - A	USD	837 445	858 001	0.99

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
United States (cont.)					
205 681	Spirit Airlines, Inc.	USD	4 807 126	3 870 916	4.47
182 706	Tegna, Inc.	USD	3 777 481	3 778 360	4.36
91 056	Tenneco, Inc. - A	USD	1 716 982	1 583 464	1.83
43 025	Twitter, Inc.	USD	1 747 290	1 886 216	2.18
188 391	Umpqua holdings Corp.	USD	3 360 294	3 219 602	3.71
	Total United States		41 408 766	39 436 600	45.52
	Total Shares		53 758 391	50 240 350	58.00
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
12 000 000	United States Treasury Bill 0.000% 10/11/2022	USD	11 966 097	11 965 616	13.81
	Total United States		11 966 097	11 965 616	13.81
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		11 966 097	11 965 616	13.81
Warrants					
Cayman Islands					
10 588	Blockchain Coinvestors Acquisition Corp. I	USD	1 066	953	0.00
120 348	Finnovate Acquisition Corp.	USD	43 932	6 054	0.01
14 237	Growth Good Acquisition Corp.	USD	1 706	1 025	0.00
7 269	Healthcare AI Acquisition Corp.	USD	1 468	988	0.00
26 740	Investcorp Europe Acquisition Corp. I	USD	6 779	1 872	0.00
15 066	Levere holdings Corp.	USD	5 128	753	0.00
204 010	Oxbridge Acquisition Corp.	USD	77 265	8 160	0.01
107	Summit Healthcare Acquisition Corp.	USD	24	16	0.00
12 565	Swiftmerge Acquisition Corp.	USD	2 664	631	0.00
	Total Cayman Islands		140 032	20 452	0.02
Hong Kong					
3	AP Acquisition Corp.	USD	1	0	0.00
6 961	Black Spade Acquisition Co.	USD	1 754	801	0.00
120 333	HH&L Acquisition Co. - A	USD	74 725	3 971	0.01
14 050	Magnum Opus Acquisition Ltd.	USD	1 386	2 389	0.00
82 713	Nova Vision Acquisition Corp.	USD	15 763	1 654	0.00
	Total Hong Kong		93 629	8 815	0.01
Ireland					
124 405	Kalera Plc.	USD	50 105	14 929	0.02
	Total Ireland		50 105	14 929	0.02

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
Israel					
43 352	Spree Acquisition Corp. 1 Ltd.	USD	10 412	3 290	0.00
3 306	Target Global Acquisition I Corp.	USD	899	232	0.00
	Total Israel		11 311	3 522	0.00
Kazakhstan					
4 514	Oxus Acquisition Corp.	USD	1 047	406	0.00
	Total Kazakhstan		1 047	406	0.00
Malaysia					
47 946	Catcha Investment Corp.	USD	29 269	2 225	0.01
177 500	Energem Corp. - A	USD	52 193	17 750	0.02
4 945	Kairous Acquisition Corp. Ltd.	USD	899	252	0.00
13 543	Technology & Telecommunication Acquisition Corp.	USD	2 262	948	0.00
	Total Malaysia		84 623	21 175	0.03
Mexico					
96 198	APx Acquisition Corp. I	USD	22 606	6 262	0.01
	Total Mexico		22 606	6 262	0.01
Singapore					
76 651	L Catterton Asia Acquisition Corp. - A	USD	54 842	2 568	0.00
	Total Singapore		54 842	2 568	0.00
Taiwan					
193 060	Maxpro Capital Acquisition Corp.	USD	83 234	21 719	0.03
	Total Taiwan		83 234	21 719	0.03
United Kingdom					
313	Aurora Acquisition Corp.	USD	38	38	0.00
98 723	Data Knights Acquisition Corp.	USD	40 518	4 452	0.01
103 587	SciON Tech Growth I - A	USD	47 440	3 108	0.00
41 865	SciON Tech Growth II - A	USD	28 501	1 675	0.00
	Total United Kingdom		116 497	9 273	0.01
United States					
4 921	10X Capital Venture Acquisition Corp. III	USD	928	173	0.00
188 453	Accretion Acquisition Corp.	USD	74 811	9 347	0.01
213 944	Achari Ventures holdings Corp. I	USD	64 166	10 569	0.01
106	Advanced Merger Partners, Inc.	USD	53	6	0.00
70 549	Aequi Acquisition Corp.	USD	55 458	2 822	0.00
36 673	Aesther Healthcare Acquisition Corp.	USD	15 036	6 601	0.01
58 887	Aetherium Acquisition Corp.	USD	10 717	6 772	0.01
55 569	AF Acquisition Corp. - A	USD	30 825	2 395	0.00
11 997	Agile Growth Corp.	USD	2 340	725	0.00
31 385	Alpha Partners Technology Merger Corp.	USD	17 738	3 449	0.00

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Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
69 763	ALSP Orchid Acquisition Corp. I	USD	11 162	6 279	0.01
677	AltEnergy Acquisition Corp.	USD	174	135	0.00
12 141	Altimar Acquisition Corp. III	USD	12 165	1 334	0.00
12 114	Americas Technology Acquisition Corp.	USD	3 180	365	0.00
14 984	Andretti Acquisition Corp.	USD	2 734	1 798	0.00
78 394	Anzu Special Acquisition Corp. I	USD	21 335	2 932	0.00
15 935	Apeiron Capital Investment Corp.	USD	4 705	1 115	0.00
35 978	Apollo Strategic Growth Capital II	USD	8 036	3 958	0.01
141	Ares Acquisition Corp.	USD	24	16	0.00
25 308	Armada Acquisition Corp. I	USD	8 754	3 791	0.01
74 643	Arrowroot Acquisition Corp.	USD	39 069	2 247	0.00
23 864	Artemis Strategic Investment Corp.	USD	12 171	2 386	0.00
107 809	Astrea Acquisition Corp.	USD	46 820	4 355	0.01
3 035	Athena Technology Acquisition Corp. II	USD	691	364	0.00
265 418	Athlon Acquisition Corp.	USD	163 980	11 121	0.01
187 365	Atlantic Avenue Acquisition Corp.	USD	130 619	15 045	0.02
97 835	Atlantic Coastal Acquisition Corp. II	USD	15 420	8 071	0.01
35 332	Ault Disruptive Technologies Corp.	USD	6 916	1 413	0.00
107 583	Austerlitz Acquisition Corp. I	USD	66 817	10 758	0.01
477 294	Austerlitz Acquisition Corp. II	USD	409 289	47 729	0.06
209 766	Authentic Equity Acquisition Corp.	USD	133 039	4 195	0.01
170 722	Avalon Acquisition, Inc.	USD	68 050	17 072	0.02
238 477	Bannix Acquisition Corp.	USD	82 367	11 447	0.01
5 643	Banyan Acquisition Corp.	USD	1 114	395	0.00
9 029	Battery Future Acquisition Corp.	USD	2 555	993	0.00
9 541	Belong Acquisition Corp.	USD	5 199	573	0.00
521	Berenson Acquisition Corp. I	USD	115	27	0.00
4 102	Big Sky Growth Partners, Inc.	USD	3 323	333	0.00
57 468	BioPlus Acquisition Corp.	USD	17 123	4 597	0.01
256 470	Biotech Acquisition Co.	USD	138 996	15 388	0.02
121 115	Bite Acquisition Corp.	USD	72 847	7 267	0.01
20 105	Blockchain Moon Acquisition Corp.	USD	8 049	643	0.00
105 542	Blue Ocean Acquisition Corp.	USD	21 534	12 665	0.02
24 759	BlueRiver Acquisition Corp.	USD	14 911	1 221	0.00
17 140	BOA Acquisition Corp.	USD	11 543	3 942	0.01
72 439	Build Acquisition Corp.	USD	46 595	5 143	0.01
16 648	Bullpen Parlay Acquisition Co.	USD	6 500	1 665	0.00
214 346	BurTech Acquisition Corp.	USD	40 569	11 618	0.01
68 334	BYTE Acquisition Corp.	USD	26 023	3 786	0.01
93 649	Capitalworks Emerging Markets Acquisition Corp.	USD	29 031	8 428	0.01
31 157	Carney Technology Acquisition Corp. II	USD	23 620	860	0.00
370	CC Neuberger Principal holdings III	USD	214	67	0.00
240 547	CENAQ Energy Corp. - A	USD	88 495	45 463	0.05
3 421	CF Acquisition Corp. IV	USD	1 314	137	0.00

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Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
10 238	CF Acquisition Corp. VIII	USD	3 351	1 229	0.00
75 508	Churchill Capital Corp. V	USD	62 961	6 418	0.01
54 719	Churchill Capital Corp. VI	USD	31 710	7 661	0.01
208 578	Churchill Capital Corp. VII	USD	176 572	28 158	0.03
302 912	CIIG Capital Partners II, Inc.	USD	175 980	33 320	0.04
114 497	Clarim Acquisition Corp.	USD	71 653	5 725	0.01
54 711	Class Acceleration Corp. - A	USD	30 938	662	0.00
2 949	Colicity, Inc.	USD	1 062	142	0.00
6 049	Colombier Acquisition Corp.	USD	2 193	671	0.00
135 173	Consilium Acquisition Corp. I Ltd.	USD	19 607	6 772	0.01
105 122	Constellation Acquisition Corp. I	USD	66 380	4 773	0.01
284 898	COVA Acquisition Corp.	USD	152 108	7 151	0.01
8 915	Crescera Capital Acquisition Corp.	USD	3 019	713	0.00
9 882	Crown PropTech Acquisitions	USD	1 003	248	0.00
38 604	D & Z Media Acquisition Corp.	USD	25 809	1 065	0.00
23 843	Deep Lake Capital Acquisition Corp.	USD	17 513	606	0.00
28 956	DHB Capital Corp.	USD	15 900	1 538	0.00
66 724	DHC Acquisition Corp.	USD	40 373	6 672	0.01
69 053	Digital Health Acquisition Corp.	USD	20 255	11 042	0.01
100 092	Digital Transformation Opportunities Corp.	USD	67 459	7 016	0.01
111 838	East Resources Acquisition Co.	USD	68 047	16 765	0.02
96 313	Edify Acquisition Corp.	USD	50 115	9 631	0.01
4 664	EG Acquisition Corp.	USD	1 035	583	0.00
101 071	Empowerment & Inclusion Capital I Corp.	USD	55 859	5 832	0.01
998	Endurance Acquisition Corp.	USD	242	240	0.00
14 050	Enphys Acquisition Corp.	USD	1 667	1 378	0.00
4 311	EVe Mobility Acquisition Corp.	USD	1 110	431	0.00
1 131	Everest Consolidator Acquisition Corp.	USD	285	68	0.00
528 634	Financial Strategies Acquisition Corp.	USD	122 465	21 145	0.03
543	FinServ Acquisition Corp. II	USD	66	15	0.00
16 835	Fintech Ecosystem Development Corp.	USD	4 806	1 685	0.00
21 967	Fintech Evolution Acquisition Group	USD	11 854	2 148	0.00
14 525	Forest Road Acquisition Corp. II	USD	10 415	988	0.00
131 395	Fortistar Sustainable Solutions Corp.	USD	87 446	15 097	0.02
2 950	Fortress Capital Acquisition Corp.	USD	1 767	233	0.00
577	Fortress Value Acquisition Corp. III	USD	330	58	0.00
17 586	Fortress Value Acquisition Corp. IV	USD	3 759	3 072	0.00
840	Forum Merger IV Corp.	USD	270	50	0.00
77 865	FOXO Technologies, Inc.	USD	57 728	7 787	0.01
62 144	Freedom Acquisition I Corp.	USD	43 286	8 085	0.01
19 342	FTAC Athena Acquisition Corp.	USD	1 776	435	0.00
21 912	FTAC Hera Acquisition Corp.	USD	10 757	2 012	0.00
171 818	Fusion Acquisition Corp. II	USD	97 899	8 591	0.01
15 902	G Squared Ascend II, Inc.	USD	10 654	1 592	0.00

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Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
102 279	G&P Acquisition Corp.	USD	57 024	3 068	0.00
9 841	Galata Acquisition Corp.	USD	3 830	1 452	0.00
4 514	Games & Esports Experience Acquisition Corp.	USD	908	393	0.00
16 366	Gaming & Hospitality Acquisition Corp.	USD	11 540	411	0.00
4 755	Gardiner Healthcare Acquisitions Corp.	USD	1 246	191	0.00
298 127	GigCapital5, Inc.	USD	153 278	7 632	0.01
47 273	Gladstone Acquisition Corp.	USD	21 746	2 851	0.00
211 519	Global Consumer Acquisition Corp.	USD	102 804	27 497	0.03
445 277	Globalink Investment, Inc.	USD	65 268	22 264	0.03
323 232	Goal Acquisitions Corp.	USD	157 817	13 349	0.02
4 753	GoGreen Investments Corp.	USD	2 187	537	0.00
46 839	Golden Falcon Acquisition Corp.	USD	31 008	2 782	0.00
8 760	Gores Technology Partners II, Inc.	USD	3 717	1 402	0.00
16 392	GSR II Meteora Acquisition Corp.	USD	1 887	2 623	0.00
86 377	GX Acquisition Corp. II	USD	49 388	8 638	0.01
312	Hamilton Lane Alliance holdings I, Inc.	USD	228	19	0.00
38 350	HCM Acquisition Corp.	USD	7 815	2 301	0.00
68 537	Healthcare Services Acquisition Corp.	USD	43 864	2 056	0.00
1 535	Heartland Media Acquisition Corp.	USD	339	173	0.00
12 823	Hennessy Capital Investment Corp. V	USD	5 245	1 282	0.00
23 779	HumanCo Acquisition Corp.	USD	22 114	1 434	0.00
98	Hunt Cos Acquisition Corp. I	USD	23	4	0.00
78 205	Inception Growth Acquisition Ltd.	USD	14 873	4 888	0.01
82 038	Industrial Human Capital, Inc.	USD	31 417	1 641	0.00
3 403	Industrial Tech Acquisitions II, Inc.	USD	892	340	0.00
50 126	Innovative International Acquisition Corp.	USD	12 534	1 509	0.00
26 300	INSU Acquisition Corp. III	USD	6 424	1 055	0.00
167 996	International Media Acquisition Corp.	USD	47 963	5 712	0.01
1 814	InterPrivate II Acquisition Corp. - A	USD	913	109	0.00
3 595	InterPrivate IV InfraTech Partners, Inc.	USD	2 107	498	0.00
10 230	Itiquira Acquisition Corp.	USD	5 764	215	0.00
41 654	Jack Creek Investment Corp.	USD	26 604	11 663	0.01
227	Jaws Hurricane Acquisition Corp.	USD	39	38	0.00
74 187	Jaws Mustang Acquisition Corp.	USD	43 406	7 419	0.01
7 544	JOFF Fintech Acquisition Corp.	USD	4 831	287	0.00
81	Jupiter Acquisition Corp.	USD	44	9	0.00
227 047	Kairos Acquisition Corp.	USD	129 606	6 993	0.01
2 880	Kensington Capital Acquisition Corp. V	USD	499	432	0.00
133 943	Kernel Group Holdings, Inc.	USD	69 829	3 509	0.01
4 514	Kimbell Tiger Acquisition Corp.	USD	1 092	632	0.00
11 885	KINS Technology Group, Inc.	USD	6 115	300	0.00
71 185	KKR Acquisition holdings I Corp.	USD	43 774	8 542	0.01
5 155	KL Acquisition Corp.	USD	3 608	258	0.00
4 514	KnightSwan Acquisition Corp.	USD	912	451	0.00

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Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
288	LAMF Global Ventures Corp. I	USD	101	29	0.00
20 246	LDH Growth Corp. I - A	USD	15 994	650	0.00
4 677	Lead Edge Growth Opportunities Ltd.	USD	3 151	102	0.00
948	LF Capital Acquisition Corp. II	USD	191	58	0.00
129 038	Liberty Resources Acquisition Corp.	USD	39 842	11 613	0.01
4 462	Live Oak Mobility Acquisition Corp.	USD	2 508	669	0.00
21 232	LMF Acquisition Opportunities, Inc.	USD	9 554	1 491	0.00
10 035	Longview Acquisition Corp. II	USD	4 080	702	0.00
53 110	M3-Brigade Acquisition II Corp.	USD	18 943	3 420	0.00
32 739	Macondray Capital Acquisition Corp. I - A	USD	18 211	1 968	0.00
5 383	Marblegate Acquisition Corp.	USD	1 867	116	0.00
13 783	Marlin Technology Corp.	USD	3 510	965	0.00
47 304	Mason Industrial Technology, Inc.	USD	30 737	1 731	0.00
4 514	McLaren Technology Acquisition Corp.	USD	1 047	316	0.00
18 964	MDH Acquisition Corp.	USD	5 666	749	0.00
2 642	Mercato Partners Acquisition Corp.	USD	137	161	0.00
93 818	Mercury Ecommerce Acquisition Corp.	USD	44 665	6 558	0.01
353 210	Minority Equality Opportunities Acquisition, Inc.	USD	139 220	28 257	0.03
560 591	Mission Advancement Corp.	USD	315 149	16 762	0.02
135 621	Monterey Bio Acquisition Corp.	USD	60 792	6 578	0.01
258 316	Monument Circle Acquisition Corp.	USD	144 903	23 248	0.03
904	Motive Capital Corp. II	USD	407	90	0.00
204 555	Mount Rainier Acquisition Corp.	USD	55 283	30 683	0.04
14 196	MSD Acquisition Corp.	USD	2 471	1 212	0.00
11 286	Murphy Canyon Acquisition Corp.	USD	1 862	564	0.00
66 838	Music Acquisition Corp.	USD	36 581	2 674	0.00
47	New Vista Acquisition Corp.	USD	15	3	0.00
3 661	Newbury Street Acquisition Corp.	USD	1 951	257	0.00
38 484	NightDragon Acquisition Corp.	USD	36 512	4 041	0.01
29 200	Noble Rock Acquisition Corp.	USD	17 874	1 326	0.00
48 879	Nogin, Inc.	USD	24 286	4 399	0.01
20 178	Northern Star Investment Corp. II	USD	13 110	607	0.00
24 623	Northern Star Investment Corp. III	USD	14 331	1 034	0.00
9 437	Northern Star Investment Corp. IV	USD	6 088	566	0.00
95 379	OCA Acquisition Corp.	USD	55 012	4 779	0.01
85 280	OceanTech Acquisitions I Corp.	USD	24 884	8 443	0.01
18 844	OmniLit Acquisition Corp.	USD	4 891	1 131	0.00
188 458	One Equity Partners Open Water I Corp.	USD	119 205	9 442	0.01
31 626	Orion Acquisition Corp.	USD	18 681	1 724	0.00
49 437	Osiris Acquisition Corp.	USD	25 852	6 427	0.01
135 390	Oyster Enterprises Acquisition Corp.	USD	72 502	21 798	0.03
230 590	Parabellum Acquisition Corp.	USD	109 355	8 301	0.01
178 415	Parsec Capital Acquisitions Corp.	USD	71 431	5 352	0.01
7 396	Pathfinder Acquisition Corp.	USD	2 859	150	0.00

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
17 879	Pearl holdings Acquisition Corp.	USD	5 356	2 503	0.00
14 742	PepperLime Health Acquisition Corp.	USD	6 806	1 032	0.00
21 789	Perception Capital Corp. II	USD	9 807	1 089	0.00
280	Peridot Acquisition Corp. II	USD	100	28	0.00
4 753	Phoenix Biotech Acquisition Corp.	USD	2 101	702	0.00
35 501	Pine Technology Acquisition Corp.	USD	14 955	2 840	0.00
47 583	Pioneer Merger Corp. - A	USD	3 144	1 428	0.00
2 838	Plum Acquisition Corp. I	USD	1 255	192	0.00
10 596	PMV Consumer Acquisition Corp.	USD	7 080	459	0.00
196 391	Pono Capital Corp.	USD	71 515	17 656	0.02
13 992	Pontem Corp. - A	USD	5 325	819	0.00
20 939	Powered Brands - A	USD	13 034	733	0.00
201 763	Prime Impact Acquisition I	USD	130 913	12 308	0.02
39 976	Priveterra Acquisition Corp.	USD	21 316	2 798	0.00
141 312	Progress Acquisition Corp.	USD	78 313	13 707	0.02
9 029	PROOF Acquisition Corp. I	USD	2 636	655	0.00
44 072	Property Solutions Acquisition Corp. II	USD	18 416	1 582	0.00
36 720	Prospector Capital Corp.	USD	26 109	1 105	0.00
180 654	Recharge Acquisition Corp.	USD	120 478	36	0.00
13 543	Rosecliff Acquisition Corp. I	USD	2 600	811	0.00
2 797	RXR Acquisition Corp.	USD	1 549	133	0.00
23 164	Sanaby Health Acquisition Corp. I	USD	10 655	1 158	0.00
80 278	Sandbridge X2 Corp.	USD	57 002	3 211	0.00
51 213	Science Strategic Acquisition Corp. Alpha	USD	31 570	2 361	0.00
91 918	SCP & Co. Healthcare Acquisition Co.	USD	56 591	2 307	0.00
128 398	Seaport Global Acquisition II Corp.	USD	62 925	16 923	0.02
3 183	Semper Paratus Acquisition Corp.	USD	898	414	0.00
36 519	Senior Connect Acquisition Corp. I	USD	24 802	369	0.00
30 601	Shelter Acquisition Corp. I	USD	16 438	2 938	0.00
77	Sierra Lake Acquisition Corp.	USD	34	3	0.00
12 411	Silver Spike Acquisition Corp. II	USD	1 180	372	0.00
15 077	Sizzle Acquisition Corp.	USD	3 566	1 505	0.00
60 028	Slam Corp.	USD	45 520	4 136	0.01
808	Spindletop Health Acquisition Corp.	USD	183	67	0.00
126 996	SportsTek Acquisition Corp.	USD	80 913	4 940	0.01
9 354	SpringBig Holdings, Inc.	USD	5 733	752	0.00
13 266	Springwater Special Situations Corp.	USD	6 976	1 658	0.00
87 359	StoneBridge Acquisition Corp.	USD	21 511	3 320	0.00
42 421	Stratim Cloud Acquisition Corp.	USD	26 256	3 288	0.00
2 976	Sustainable Development Acquisition I Corp.	USD	1 798	104	0.00
140	SVF Investment Corp.	USD	80	24	0.00
75 404	Tailwind Acquisition Corp.	USD	23 007	6 032	0.01
363 501	Tailwind International Acquisition Corp.	USD	181 709	9 088	0.01
56 036	Talon 1 Acquisition Corp.	USD	25 777	3 923	0.01

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Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
14 017	Tastemaker Acquisition Corp.	USD	9 142	1 386	0.00
28 846	TCW Special Purpose Acquisition Corp.	USD	15 565	1 731	0.00
134 814	Tech and Energy Transition Corp.	USD	83 104	6 741	0.01
72 991	TG Venture Acquisition Corp.	USD	25 270	4 379	0.01
14 258	Thrive Acquisition Corp.	USD	6 101	1 001	0.00
4 810	Thunder Bridge Capital Partners III, Inc.	USD	2 703	433	0.00
159 642	TLG Acquisition One Corp.	USD	95 613	7 982	0.01
26 852	TLGY Acquisition Corp.	USD	7 011	2 419	0.00
59 660	Trine II Acquisition Corp.	USD	34 024	6 569	0.01
271	Tristar Acquisition I Corp.	USD	23	21	0.00
105 292	Twelve Seas Investment Co. II	USD	77 555	3 159	0.00
3 968	Twin Ridge Capital Acquisition Corp.	USD	1 044	238	0.00
190 409	TZP Strategies Acquisition Corp.	USD	104 202	16 204	0.02
228	VectolQ Acquisition Corp. II	USD	108	24	0.00
13 026	VPC Impact Acquisition holdings II	USD	3 787	782	0.00
6 750	WAG GROUP Co.	USD	2 797	749	0.00
881	Warburg Pincus Capital Corp. I-A	USD	397	79	0.00
4 635	Warburg Pincus Capital Corp. I-B	USD	612	292	0.00
306 937	Williams Rowland Acquisition Corp.	USD	160 448	18 171	0.02
208 088	WinVest Acquisition Corp.	USD	43 204	12 485	0.02
11 927	World Quantum Growth Acquisition Corp.	USD	6 202	545	0.00
201	Worldwide Webb Acquisition Corp.	USD	61	20	0.00
41 325	XPAC Acquisition Corp.	USD	21 907	5 364	0.01
137 722	Z-Work Acquisition Corp.	USD	86 972	4 751	0.01
Total United States			8 496 760	1 172 538	1.35
Total Warrants			9 154 686	1 281 659	1.48
Other transferable securities					
Warrants					
Cayman Islands					
16 387	Crystal Peak Acquisition	USD	0	8 193	0.01
20 645	TB S.A. Acquisition Corp. - A	USD	11 139	1 055	0.00
Total Cayman Islands			11 139	9 248	0.01
Hong Kong					
26 196	Provident Acquisition Corp.	USD	17 579	7 073	0.01
Total Hong Kong			17 579	7 073	0.01
United States					
360	Disruptive Acquisition Corp. A	USD	240	15	0.00
51 441	Eq Health Acquisition Corp. - A	USD	27 329	4 115	0.01
6 712	Evo Acquisition Corp. - A	USD	3 907	253	0.00
5 003	Global Partner Acquisition Corp. II	USD	1 869	300	0.00

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Warrants (cont.)					
United States (cont.)					
20 193	Golden Arrow Merger Corp. - A	USD	11 628	2 593	0.00
24 248	Healthwell Acquisition Corp. A	USD	13 489	3 640	0.00
51 259	Kadem Sustainable Impac Cl - A	USD	28 180	3 480	0.00
165 703	Leo holdings Corp. II	USD	119 993	4 474	0.01
21 653	RMG Acquisition Corp. III	USD	7 138	2 577	0.00
Total United States			213 773	21 447	0.02
Total Warrants			242 491	37 768	0.04
Total Investments			89 615 209	77 075 808	88.97

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Short terms	13.81	Internet	2.18
Banks	13.31	Holding Companies-Diversified	2.04
Semiconductors	11.90	Chemicals	1.99
Software	10.06	Commercial Services	1.22
Media	8.31	Healthcare-Services	1.00
Airlines	5.16	Mining	0.58
Transportation	4.83	Household Products/Wares	0.02
Auto Parts & Equipment	4.73	Diversified Financial Services	0.00
Telecommunications	4.49		
Computers	3.34		88.97

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	111 951 712	USD	108 931 254	31/10/2022	State Street Bank and Trust Co.	945 268
SEK	86 344	USD	7 680	31/10/2022	State Street Bank and Trust Co.	110
USD	37 410 526	EUR	38 498 713	31/10/2022	State Street Bank and Trust Co.	(374 556)
USD	738	SEK	8 328	31/10/2022	State Street Bank and Trust Co.	(14)
Total forward foreign exchange contracts						570 808

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	Applivin Corp.	Call	40.0000	18/11/2022	187	3 272	-
USD	Gcp Applied Technologies, Inc.	Put	30.0000	16/12/2022	100	2 500	-
USD	Global Blood Therapeutics, Inc.	Put	30.0000	20/01/2023	52	260	-
USD	Gold Fields Ltd.	Call	9.0000	21/10/2022	279	4 185	-
USD	Intel Corp.	Call	29.0000	07/10/2022	371	1 113	-
USD	Intel Corp.	Call	34.0000	18/11/2022	278	2 224	-
USD	Intel Corp.	Call	34.0000	16/12/2022	186	3 162	-
USD	Intel Corp.	Call	35.0000	16/12/2022	278	3 892	-
USD	iStar, Inc.	Call	10.0000	21/10/2022	352	10 560	-
USD	iStar, Inc.	Call	10.0000	18/11/2022	92	6 440	-
USD	iStar, Inc.	Call	10.0000	16/12/2022	186	14 880	-
USD	iStar, Inc.	Call	10.0000	20/01/2023	92	9 430	-
USD	Jetblue Airways Corp.	Call	7.0000	21/10/2022	186	5 394	-
USD	Jetblue Airways Corp.	Call	6.0000	20/01/2023	186	25 296	-
USD	Momentive Global, Inc.	Call	5.0000	18/11/2022	47	5 875	-
USD	Momentive Global, Inc.	Call	8.0000	20/01/2023	93	3 255	-
USD	Momentive Global, Inc.	Call	10.0000	20/01/2023	234	4 095	-
USD	Momentive Global, Inc.	Call	9.0000	20/01/2023	234	5 850	-
USD	Nielsen Hldg. Plc.	Put	20.0000	18/11/2022	1	10	-
USD	Nielsen Hldg. Plc.	Put	20.0000	16/12/2022	1	185	-
USD	Open Text Corp.	Call	30.0000	18/11/2022	92	5 290	-
USD	Open Text Corp.	Call	25.0000	18/11/2022	173	44 115	-
USD	S&P 500 Index	Put	3 500.0000	28/10/2022	(42)	(321 426)	(147 000)
USD	S&P 500 Index	Put	3 400.0000	28/10/2022	21	103 488	-

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

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Options (cont.)

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	S&P 500 Index	Put	3 600.0000	28/10/2022	21	246 183	-
USD	Signify Health, Inc.	Call	30.0000	21/10/2022	24	120	-
USD	Signify Health, Inc.	Call	25.0000	21/10/2022	65	27 300	-
USD	Tenneco, Inc.	Put	14.0000	21/10/2022	1	48	-
USD	Tenneco, Inc.	Put	16.0000	21/10/2022	2	180	-
USD	Tenneco, Inc.	Put	15.0000	21/10/2022	32	2 560	-
USD	Tenneco, Inc.	Put	13.0000	16/12/2022	2	130	-
USD	Tenneco, Inc.	Put	10.0000	16/12/2022	37	1 295	-
USD	Tenneco, Inc.	Put	15.0000	16/12/2022	67	7 370	-
USD	Tenneco, Inc.	Put	15.0000	20/01/2023	1	150	-
USD	Tenneco, Inc.	Put	10.0000	20/01/2023	92	3 910	-
USD	Tower Semiconductor Ltd.	Put	47.0000	21/10/2022	78	20 670	-
USD	Tower Semiconductor Ltd.	Put	45.0000	20/01/2023	5	1 625	-
USD	Tower Semiconductor Ltd.	Put	50.0000	20/01/2023	16	10 400	-
USD	Tower Semiconductor Ltd.	Put	47.0000	20/01/2023	25	11 000	-
USD	Tower Semiconductor Ltd.	Put	47.0000	21/07/2023	12	5 460	-
USD	Tower Semiconductor Ltd.	Put	47.0000	19/01/2024	2	940	-
USD	Tower Semiconductor Ltd.	Put	45.0000	19/01/2024	11	4 290	-
USD	Twitter, Inc.	Put	25.0000	21/10/2022	2	34	-
Total Options						287 010	(147 000)

Morgan Stanley & Co., LLC is the counterparty to these options.

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Airlines	Equity	Long	54 565	(5 551)
Morgan Stanley Capital Services, Inc.	Banks	Equity	Long	2 556 536	(135 481)
Morgan Stanley Capital Services, Inc.	Banks	Equity	Short	3 943 643	203 385
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Long	4 300 503	(37 041)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	2 701 329	482
Morgan Stanley Capital Services, Inc.	Computers	Equity	Long	2 850 189	13 621
Morgan Stanley Capital Services, Inc.	Diversified Financial Services	Equity	Long	5 816 057	4 026
Morgan Stanley Capital Services, Inc.	Electric	Equity	Long	589 231	(4 996)
Morgan Stanley Capital Services, Inc.	Gas	Equity	Long	3 466 423	(646)
Morgan Stanley Capital Services, Inc.	Healthcare-Products	Equity	Long	965 764	(7 850)
Morgan Stanley Capital Services, Inc.	Healthcare-Services	Equity	Long	1 624 377	(1 943)
Morgan Stanley Capital Services, Inc.	Holding Companies-Diversified	Equity	Long	259 400	(3 707)
Morgan Stanley Capital Services, Inc.	Internet	Equity	Long	4 100 725	88 011
Morgan Stanley Capital Services, Inc.	Media	Equity	Long	9 390 415	(288 480)
Morgan Stanley Capital Services, Inc.	Pipelines	Equity	Long	715 258	29 357
Morgan Stanley Capital Services, Inc.	REITS	Equity	Long	9 226 736	(1 459 606)
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Long	8 393 710	(1 757 189)
Morgan Stanley Capital Services, Inc.	Software	Equity	Long	8 162 569	(412 406)
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	599 101	159

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Telecommunications	Equity	Long	2 467 523	(19 510)
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Long	19 114	(837)
Total				72 203 168	(3 796 202)

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Morgan Stanley Capital Services, Inc.	64 959 095	7 244 073	204 026	(4 000 228)	178 893	(3 617 309)
Total	64 959 095	7 244 073	204 026	(4 000 228)	178 893	(3 617 309)

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Merrill Lynch International, Morgan Stanley Capital Services LLC and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 5.76% of the NAV.

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Supranational					
7 000 000	European Investment Bank 0.375% 24/07/2024	USD	6 995 903	6 527 220	5.64
17 000 000	European Investment Bank 2.500% 15/03/2023	USD	17 034 144	16 888 820	14.60
15 000 000	European Investment Bank 2.625% 15/03/2024	USD	15 264 284	14 642 850	12.66
20 000 000	Inter-American Development Bank 0.500% 24/05/2023	USD	20 031 868	19 543 600	16.89
11 000 000	Inter-American Development Bank 3.000% 21/02/2024	USD	10 989 618	10 806 316	9.34
	Total Supranational		70 315 817	68 408 806	59.13
	Total Bonds		70 315 817	68 408 806	59.13
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Supranational					
8 000 000	European Investment Bank 2.875% 15/08/2023	USD	7 958 211	7 903 600	6.83
	Total Supranational		7 958 211	7 903 600	6.83
United States					
1 000	United States Treasury Note/Bond 3.500% 15/02/2039	USD	1 054	952	0.00
1 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	1 143	1 042	0.00
1 000	United States Treasury Note/Bond 4.375% 15/02/2038	USD	1 162	1 064	0.00
1 000	United States Treasury Note/Bond 4.500% 15/05/2038	USD	1 176	1 077	0.00
1 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	1 199	1 107	0.00
1 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 228	1 134	0.00
	Total United States		6 962	6 376	0.00
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		7 965 173	7 909 976	6.83
Other transferable securities					
Bonds					
Ireland					
5 161 280	Star Compass Plc. 0.000% 26/02/2027	USD	7 952 888	8 359 725	7.23
	Total Ireland		7 952 888	8 359 725	7.23
	Total Bonds		7 952 888	8 359 725	7.23
	Total Investments		86 233 878	84 678 507	73.19

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2022)

	%
Multi-National	59.13
Diversified Financial Services	7.23
Sovereign	6.83
	<u>73.19</u>

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/ (depreciation) USD
AUD	10 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2022	Deutsche Bank AG	(35)	2 627 304	(21 977)
CAD	10 Year Government of Canada Bond	Montreal Exchange	19/12/2022	Deutsche Bank AG	(35)	3 131 692	(34 621)
JPY	10 Year Japan Government Bond	Japan Exchange Group	13/12/2022	Deutsche Bank AG	4	4 097 392	1 658
USD	10 Year US Treasury Note	Chicago Board of Trade	20/12/2022	BOFA Securities, Inc.	(136)	15 240 500	(58 594)
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	19/06/2023	Deutsche Bank AG	(15)	2 595 204	1 846
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	18/09/2023	Deutsche Bank AG	(14)	2 424 851	4 009
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	18/12/2023	Deutsche Bank AG	(14)	2 428 652	5 801
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	18/03/2024	Deutsche Bank AG	(12)	2 084 959	3 131
EUR	3 Month Euribor	ICE Futures Europe	19/06/2023	Deutsche Bank AG	(41)	9 749 565	687
EUR	3 Month Euribor	ICE Futures Europe	18/09/2023	Deutsche Bank AG	(36)	8 556 179	(19 695)
EUR	3 Month Euribor	ICE Futures Europe	18/12/2023	Deutsche Bank AG	(47)	11 176 907	(2 330)
EUR	3 Month Euribor	ICE Futures Europe	18/03/2024	Deutsche Bank AG	(52)	12 370 403	(19 449)
EUR	3 Month Euribor	ICE Futures Europe	17/06/2024	Deutsche Bank AG	(71)	16 894 712	28 426
EUR	3 Month Euribor	ICE Futures Europe	16/09/2024	Deutsche Bank AG	(66)	15 710 609	71 837
EUR	3 Month Euribor	ICE Futures Europe	16/12/2024	Deutsche Bank AG	(53)	12 621 295	73 297
GBP	3 Month Sonia Index	ICE Futures Europe	19/09/2023	Deutsche Bank AG	(14)	3 684 410	(9 571)
GBP	3 Month Sonia Index	ICE Futures Europe	19/12/2023	Deutsche Bank AG	(16)	4 211 872	(9 892)
GBP	3 Month Sonia Index	ICE Futures Europe	19/03/2024	Deutsche Bank AG	(22)	5 795 628	(3 675)
GBP	3 Month Sonia Index	ICE Futures Europe	18/06/2024	Deutsche Bank AG	(10)	2 636 193	(3 186)
GBP	3 Month Sonia Index	ICE Futures Europe	17/09/2024	Deutsche Bank AG	(12)	3 166 114	(3 605)
GBP	3 Month Sonia Index	ICE Futures Europe	17/12/2024	Deutsche Bank AG	(21)	5 546 862	51 363
GBP	3 Month Sonia Index	ICE Futures Europe	18/03/2025	Deutsche Bank AG	(20)	5 290 829	19 589
AUD	3 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2022	Deutsche Bank AG	(60)	4 098 061	(9 205)
USD	5 Year US Treasury Note	Chicago Board of Trade	30/12/2022	BOFA Securities, Inc.	(104)	11 180 813	(1 180)
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	08/06/2023	Deutsche Bank AG	(21)	13 317 111	4 291
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	07/09/2023	Deutsche Bank AG	(19)	12 049 109	9 076
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	07/12/2023	Deutsche Bank AG	(21)	13 318 411	9 014

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/06/2023	Deutsche Bank AG	(54)	12 870 225	43 388
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/09/2023	Deutsche Bank AG	(55)	13 120 250	56 050
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	(71)	16 953 025	37 450
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/03/2024	Deutsche Bank AG	(89)	21 286 575	46 675
USD	90 Day Eurodollar	Chicago Mercantile Exchange	17/06/2024	Deutsche Bank AG	(84)	20 124 300	43 100
USD	90 Day Eurodollar	Chicago Mercantile Exchange	16/09/2024	Deutsche Bank AG	(74)	17 750 750	64 150
USD	90 Day Eurodollar	Chicago Mercantile Exchange	16/12/2024	Deutsche Bank AG	(72)	17 289 900	52 938
EUR	Amsterdam Index	Euronext Amsterdam	21/10/2022	Deutsche Bank AG	3	377 106	4 719
USD	Australian Currency	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG	(11)	705 705	12 545
USD	British Pound Currency	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG	(10)	698 812	(1 744)
EUR	CAC 40 10 Euro Index	Euronext Paris	21/10/2022	BOFA Securities, Inc.	(29)	1 639 742	(14 564)
USD	Canadian Dollars	Chicago Mercantile Exchange	20/12/2022	Deutsche Bank AG	(26)	1 882 270	12 865
EUR	DAX Index	Eurex Deutschland	16/12/2022	Deutsche Bank AG	(16)	4 761 624	248 267
USD	DJIA Mini Index	Chicago Board of Trade	16/12/2022	Deutsche Bank AG	(27)	3 888 135	93 260
USD	ENI SPA	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG	(11)	1 355 956	(14 444)
EUR	Euro BTP	Eurex Deutschland	08/12/2022	Deutsche Bank AG	(78)	8 568 923	181 200
EUR	Euro BTP	Eurex Deutschland	08/12/2022	BOFA Securities, Inc.	(163)	16 841 843	(38 339)
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2022	Deutsche Bank AG	(48)	6 905 337	311 895
EUR	Euro OAT	Eurex Deutschland	08/12/2022	Deutsche Bank AG	(114)	14 776 262	142 704
EUR	Euro Stoxx 50 Index	Eurex Deutschland	16/12/2022	BOFA Securities, Inc.	(72)	2 341 570	(20 798)
GBP	FTSE 100 Index	ICE Futures Europe Singapore	16/12/2022	BOFA Securities, Inc.	(10)	772 903	(576)
USD	FTSE China A50 Index	Exchange	28/10/2022	Deutsche Bank AG	(139)	1 795 324	4 392
MYR	FTSE KLCI Index	Bursa Malaysia	31/10/2022	Deutsche Bank AG	(17)	256 723	577
EUR	FTSE MIB Index	Borsa Italiana S.P.A Singapore	16/12/2022	BOFA Securities, Inc.	(21)	2 114 697	96 589
USD	FTSE Taiwan Index	Exchange	28/10/2022	Deutsche Bank AG	(21)	980 700	19 120
EUR	German Euro BOBL	Eurex Deutschland	08/12/2022	Deutsche Bank AG	(56)	6 578 922	(24 369)
EUR	German Euro BUND	Eurex Deutschland	08/12/2022	Deutsche Bank AG	(72)	9 782 325	57 548
HKD	Hang Seng Index	Hong Kong Futures Exchange	28/10/2022	Deutsche Bank AG	(16)	1 753 919	35 803
HKD	HSCEI Index	Hong Kong Futures Exchange	28/10/2022	Deutsche Bank AG	(14)	527 373	11 472

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
EUR	IBEX 35 Index	Bolsas Y Mercados Espanoles	21/10/2022	Deutsche Bank AG	(7)	505 670	(1 254)
USD	Japanese Yen	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG	(16)	1 392 700	1 556
KRW	KOSPI 200 Index	Korea Exchange	08/12/2022	Goldman Sachs International	(39)	1 924 853	13 700
GBP	Long Gilt	ICE Futures Europe	28/12/2022	Deutsche Bank AG	18	1 939 607	18 645
USD	Mexican Peso	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG	22	539 110	6 425
USD	Mini MSCI EAFE Index	ICE Futures U.S.	16/12/2022	Deutsche Bank AG	(61)	5 064 830	(2 870)
USD	MSCI Emerging Markets Mini Index	ICE Futures U.S.	16/12/2022	Deutsche Bank AG	(68)	2 963 100	24 160
SGD	MSCI Singapore Index	Singapore Exchange	28/10/2022	Deutsche Bank AG	(104)	2 032 563	4 753
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	16/12/2022	BOFA Securities, Inc.	(13)	2 869 230	60 275
USD	New Zealand Currency	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG	(7)	392 945	5 805
JPY	Nikkei 225 Index	Singapore Exchange	08/12/2022	Deutsche Bank AG	(6)	538 353	432
USD	Russell 2000 Mini Index	Chicago Mercantile Exchange	16/12/2022	BOFA Securities, Inc.	(23)	1 920 270	10 105
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	16/12/2022	BOFA Securities, Inc.	(10)	1 800 750	39 350
CAD	S&P TSX 60 Index	Montreal Exchange	15/12/2022	Deutsche Bank AG	2	323 186	(3 519)
THB	SET 50 Index	Thailand Futures Exchange	29/12/2022	BOFA Securities, Inc.	2	10 093	(186)
USD	SGX Nifty 50 Index	Singapore Exchange	27/10/2022	Deutsche Bank AG	(10)	341 760	(3 922)
AUD	SPI 200 Index	ASX-All Markets	15/12/2022	Deutsche Bank AG	6	621 657	(7 996)
USD	Swiss France Currency	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG	(7)	893 725	3 200
JPY	Topix Index	Japan Exchange Group	08/12/2022	Deutsche Bank AG	(9)	1 141 357	43 170
USD	US Long Bond	Chicago Board of Trade	20/12/2022	Deutsche Bank AG	(63)	7 963 594	37 344
USD	US Ultra Long Bond	Chicago Board of Trade	20/12/2022	Deutsche Bank AG	(52)	7 124 000	8 813
USD	VIX Futures-CBOE	CBOE Global Markets Inc.	19/10/2022	Deutsche Bank AG	(32)	1 008 512	(16 692)
USD	VIX Futures-CBOE	CBOE Global Markets Inc.	16/11/2022	Deutsche Bank AG	17	528 219	8 429
USD	VIX Futures-CBOE	CBOE Global Markets Inc.	21/12/2022	Deutsche Bank AG	(6)	180 285	(2 635)
EUR	VStoxx	Eurex Deutschland	19/10/2022	Deutsche Bank AG	(61)	186 414	147
EUR	VStoxx	Eurex Deutschland	16/11/2022	Deutsche Bank AG	(7)	21 151	(378)
Total Futures contracts						458 934 767	1 795 775

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
AUD	7 930 000	USD	5 307 504	19/10/2022	Bank of America N.A.	(224 021)
BRL	19 190 000	USD	3 692 566	19/10/2022	Deutsche Bank AG	(128 300)
CAD	5 110 000	USD	3 833 861	19/10/2022	Bank of America N.A.	(134 460)
CHF	6 750 000	USD	6 980 321	19/10/2022	Deutsche Bank AG	(126 193)
CLP	1 074 000 000	USD	1 122 523	19/10/2022	Deutsche Bank AG	(15 655)
EUR	2 590 000	NOK	26 559 758	19/10/2022	Deutsche Bank AG	101 951
EUR	3 350 000	PLN	16 123 690	19/10/2022	Deutsche Bank AG	41 280
EUR	2 440 000	SEK	26 154 997	19/10/2022	Deutsche Bank AG	35 785
EUR	11 180 000	USD	11 129 302	19/10/2022	Deutsche Bank AG	(149 941)
GBP	5 850 000	USD	6 624 547	19/10/2022	Deutsche Bank AG	(83 271)
ILS	3 360 000	USD	997 579	19/10/2022	Deutsche Bank AG	(56 359)
INR	843 100 000	USD	10 535 648	19/10/2022	Deutsche Bank AG	(207 471)
JPY	1 493 000 000	USD	10 457 599	19/10/2022	Bank of America N.A.	(130 797)
KRW	9 585 000 000	USD	6 910 483	19/10/2022	Deutsche Bank AG	(242 865)
MXN	227 930 000	USD	11 243 316	19/10/2022	Deutsche Bank AG	53 050
NOK	40 495 573	EUR	3 960 000	19/10/2022	Deutsche Bank AG	(166 282)
NOK	21 940 000	USD	2 117 175	19/10/2022	Deutsche Bank AG	(100 286)
NZD	6 470 000	USD	3 887 544	19/10/2022	Deutsche Bank AG	(255 413)
PLN	19 153 901	EUR	4 030 000	19/10/2022	Deutsche Bank AG	(98 547)
PLN	15 410 000	USD	3 240 502	19/10/2022	Deutsche Bank AG	(135 696)
SEK	36 118 675	EUR	3 340 000	19/10/2022	Deutsche Bank AG	(20 432)
SEK	33 920 000	USD	3 119 465	19/10/2022	Deutsche Bank AG	(58 266)
SGD	5 310 000	USD	3 790 704	19/10/2022	Bank of America N.A.	(92 418)
USD	9 317 543	AUD	14 000 000	19/10/2022	Bank of America N.A.	342 919
USD	4 789 457	BRL	25 680 000	19/10/2022	Deutsche Bank AG	19 763
USD	11 792 135	CAD	15 460 000	19/10/2022	Bank of America N.A.	599 824
USD	17 886 359	CHF	17 310 000	19/10/2022	Deutsche Bank AG	309 331
USD	1 188 888	CLP	1 094 000 000	19/10/2022	Deutsche Bank AG	61 409
USD	22 470 890	EUR	22 630 000	19/10/2022	Deutsche Bank AG	247 014
USD	6 659 688	GBP	5 850 000	19/10/2022	Deutsche Bank AG	118 413
USD	3 205 085	ILS	11 130 000	19/10/2022	Deutsche Bank AG	87 298
USD	14 074 559	INR	1 140 460 000	19/10/2022	Deutsche Bank AG	103 654
USD	18 619 507	JPY	2 640 000 000	19/10/2022	Bank of America N.A.	359 116
USD	5 491 735	KRW	7 627 000 000	19/10/2022	Deutsche Bank AG	186 155
USD	5 103 169	MXN	102 960 000	19/10/2022	Deutsche Bank AG	403
USD	6 287 900	NOK	64 440 000	19/10/2022	Deutsche Bank AG	364 092
USD	9 069 913	NZD	15 270 000	19/10/2022	Deutsche Bank AG	497 637
USD	3 655 419	PLN	17 560 000	19/10/2022	Deutsche Bank AG	117 430
USD	7 161 884	SEK	77 570 000	19/10/2022	Deutsche Bank AG	161 375
USD	10 793 999	SGD	15 230 000	19/10/2022	Bank of America N.A.	186 674
USD	2 147 782	ZAR	38 110 000	19/10/2022	Deutsche Bank AG	44 378
ZAR	38 110 000	USD	2 188 677	19/10/2022	Deutsche Bank AG	(85 275)
CHF	19 067	USD	19 475	31/10/2022	State Street Bank and Trust Co.	(94)
EUR	38 474 314	USD	37 423 030	31/10/2022	State Street Bank and Trust Co.	392 181
GBP	1 021 590	USD	1 114 206	31/10/2022	State Street Bank and Trust Co.	28 406
JPY	9 771 580 922	USD	68 400 396	31/10/2022	State Street Bank and Trust Co.	(736 639)
USD	353	CHF	346	31/10/2022	State Street Bank and Trust Co.	1

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	1 080 327	EUR	1 114 236	31/10/2022	State Street Bank and Trust Co.	(14 819)
USD	81 720	GBP	75 312	31/10/2022	State Street Bank and Trust Co.	(2 514)
USD	3 036 657	JPY	434 103 745	31/10/2022	State Street Bank and Trust Co.	30 686
USD	1 247 201	GBP	1 120 000	16/11/2022	Deutsche Bank AG	(5 638)
Total forward foreign exchange contracts						1 218 573

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	UBS ETC Linked to a Millburn Strategy	Put	65.8543	30/09/2022	575 711	-	-
Total Options						-	-

UBS AG is the counterparty to these options.

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Bank of America NA, Deutsche Bank AG, State Street Bank and Trust Co and UBS AG. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 3.52% of the NAV.

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
1 000 000	APA Infrastructure Ltd. 0.750% 15/03/2029	EUR	863 650	763 758	0.11
932 000	APT Pipelines Ltd. 1.250% 15/03/2033	EUR	911 418	630 990	0.09
2 000 000	APT Pipelines Ltd. - Reg 2.000% 15/07/2030	EUR	2 182 225	1 590 728	0.23
200 000	Australia & New Zealand Banking Group Ltd. 144A FRN 25/11/2035	USD	190 177	145 127	0.02
1 050 000	BHP Billiton Finance Ltd. - Reg 1.500% 29/04/2030	EUR	1 222 889	846 225	0.12
200 000	BHP Billiton Finance Ltd. - Reg 3.125% 29/04/2033	EUR	247 572	174 319	0.03
1 047 000	BHP Billiton Finance Ltd. - Reg 3.250% 24/09/2027	EUR	1 274 156	1 001 949	0.15
265 000	Commonwealth Bank of Australia 144A 1.125% 15/06/2026	USD	264 466	231 042	0.03
235 000	Commonwealth Bank of Australia 144A 2.296% 14/03/2025	USD	235 000	220 873	0.03
400 000	Commonwealth Bank of Australia 144A 3.743% 12/09/2039	USD	415 401	291 321	0.04
700 000	Macquarie Group Ltd. 144A FRN 12/01/2027	USD	691 815	599 313	0.09
90 000	Macquarie Group Ltd. 144A FRN 23/06/2032	USD	90 000	67 735	0.01
55 000	Macquarie Group Ltd. 144A FRN 21/06/2033	USD	55 000	46 852	0.01
65 000	Macquarie Group Ltd. 144A FRN 09/11/2033	USD	65 000	58 976	0.01
520 000	National Australia Bank Ltd 3.500% 09/06/2025	USD	520 000	501 416	0.07
365 000	National Australia Bank Ltd. 144A 1.388% 12/01/2025	USD	365 000	337 675	0.05
925 000	National Australia Bank Ltd. FRN 15/09/2031	GBP	1 275 159	801 292	0.12
300 000	National Australia Bank Ltd. 144A 2.648% 14/01/2041	USD	268 973	181 751	0.03
2 500 000	Origin Energy Finance Ltd. - Reg 1.000% 17/09/2029	EUR	2 510 833	1 794 356	0.26
260 000	Rio Tinto Finance USA Ltd. 2.750% 02/11/2051	USD	189 404	168 513	0.02
3 100 000	Transurban Finance Co. Pty Ltd. 2.000% 28/08/2025	EUR	3 275 169	2 897 398	0.42
70 000	Westpac Banking Corp. 2.963% 16/11/2040	USD	70 000	44 698	0.01
	Total Australia		17 183 307	13 396 307	1.95
Austria					
800 000	Raiffeisen Bank International AG 4.125% 08/09/2025	EUR	802 982	772 356	0.11
400 000	Raiffeisen Bank International AG FRN 20/12/2032	EUR	403 139	375 691	0.06
	Total Austria		1 206 121	1 148 047	0.17
Belgium					
800 000	Aedifica S.A. - Reg 0.750% 09/09/2031	EUR	948 329	508 242	0.07
600 000	Aliaxis Finance S.A. - Reg 0.875% 08/11/2028	EUR	695 727	420 701	0.06
600 000	VGP NV 1.625% 17/01/2027	EUR	584 657	470 115	0.07
	Total Belgium		2 228 713	1 399 058	0.20
Bermuda					
100 000	Aircastle Ltd. 144A 2.850% 26/01/2028	USD	96 053	77 671	0.01
20 000	Athene holdings Ltd. 3.950% 25/05/2051	USD	19 877	13 323	0.00
1 145 000	Enstar Group Ltd. 3.100% 01/09/2031	USD	1 143 258	812 768	0.12
	Total Bermuda		1 259 188	903 762	0.13

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
British Virgin Islands					
500 000	AVIC International Finance & Investment Ltd. - Reg 3.300% 23/09/2030	USD	472 245	394 457	0.06
900 000	China Cinda Finance 2015 I Ltd - Reg 4.250% 23/04/2025	USD	935 421	860 324	0.13
500 000	Chinalco Capital Holdings Ltd. - Reg 2.125% 03/06/2026	USD	489 093	451 009	0.07
350 000	CNOOC Finance 2013 Ltd. 4.250% 09/05/2043	USD	356 693	288 306	0.04
845 000	SF holdings Investment Ltd. - Reg 4.125% 26/07/2023	USD	844 703	838 071	0.12
200 000	Sinochem Offshore Capital Co. Ltd. - Reg 2.375% 23/09/2031	USD	186 988	152 282	0.02
400 000	Sinochem Offshore Capital Co. Ltd. - Reg FRN Perpetual	USD	405 937	387 002	0.06
350 000	Sinopec Group Overseas Development 2013 Ltd. - Reg 4.375% 17/10/2023	USD	354 325	348 823	0.05
350 000	Sinopec Group Overseas Development 2014 Ltd. - Reg 4.375% 10/04/2024	USD	355 573	348 953	0.05
700 000	Sinopec Group Overseas Development 2017 Ltd. - Reg 4.000% 13/09/2047	USD	760 975	567 522	0.08
900 000	Sinopec Group Overseas Development 2018 Ltd. - Reg 2.150% 13/05/2025	USD	906 340	846 424	0.12
1 250 000	State Grid Overseas Investment 2013 Ltd. - Reg 3.125% 22/05/2023	USD	1 250 978	1 238 925	0.18
500 000	State Grid Overseas Investment BVI Ltd. - Reg 1.375% 02/05/2025	EUR	583 070	461 921	0.07
Total British Virgin Islands			7 902 341	7 184 019	1.05
Canada					
1 000 000	AltaLink LP 4.922% 17/09/2043	CAD	839 401	737 538	0.11
1 000 000	Bank of Montreal FRN 22/07/2031	CAD	710 328	636 029	0.09
370 000	Bank of Montreal 2.650% 08/03/2027	USD	369 314	330 080	0.05
555 000	Bank of Montreal 3.700% 07/06/2025	USD	554 886	533 479	0.08
335 000	Bank of Montreal 4.250% 14/09/2024	USD	334 794	329 728	0.05
100 000	Bank of Nova Scotia 1.050% 02/03/2026	USD	99 920	87 176	0.01
1 740 000	Bank of Nova Scotia 1.350% 24/06/2026	USD	1 739 001	1 516 465	0.22
225 000	Bell Canada 0.750% 17/03/2024	USD	224 949	211 864	0.03
205 000	Bell Telephone Co. of Canada or Bell Canada 3.650% 15/08/2052	USD	203 282	144 666	0.02
225 000	Brookfield Finance, Inc. 3.500% 30/03/2051	USD	236 593	141 971	0.02
1 500 000	Canadian Imperial Bank of Commerce 1.700% 15/07/2026	CAD	1 078 737	967 031	0.14
890 000	Canadian Imperial Bank of Commerce 2.250% 28/01/2025	USD	889 963	834 052	0.12
410 000	Canadian Imperial Bank of Commerce 3.300% 07/04/2025	USD	409 814	391 306	0.06
1 410 000	Canadian National Railway Co. 4.400% 05/08/2052	USD	1 389 500	1 214 178	0.18
1 000 000	Canadian Natural Resources Ltd. 2.500% 17/01/2028	CAD	717 799	654 902	0.10

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Canada (cont.)					
100 000	Canadian Natural Resources Ltd. 6.250% 15/03/2038	USD	116 831	96 459	0.01
150 000	Canadian Natural Resources Ltd. 6.500% 15/02/2037	USD	168 947	144 772	0.02
350 000	CNOOC Petroleum North America ULC 7.875% 15/03/2032	USD	451 617	412 136	0.06
500 000	Hydro One, Inc. 3.630% 25/06/2049	CAD	341 157	298 420	0.04
840 000	Rogers Communications, Inc. 144A 3.200% 15/03/2027	USD	839 933	767 563	0.11
395 000	Rogers Communications, Inc. 144A 3.800% 15/03/2032	USD	394 168	340 004	0.05
200 000	Rogers Communications, Inc. 144A 4.500% 15/03/2042	USD	198 050	161 206	0.02
310 000	Rogers Communications, Inc. 144A 4.550% 15/03/2052	USD	306 705	247 155	0.04
400 000	Rogers Communications, Inc. 6.560% 22/03/2041	CAD	380 502	307 383	0.04
500 000	Royal Bank of Canada 0.875% 20/01/2026	USD	499 742	434 346	0.06
1 500 000	Royal Bank of Canada 2.328% 28/01/2027	CAD	1 093 953	978 712	0.14
600 000	Royal Bank of Canada 3.625% 04/05/2027	USD	599 689	557 400	0.08
660 000	Schlumberger Finance Canada Ltd. 1.400% 17/09/2025	USD	659 530	599 064	0.09
700 000	TELUS Corp. 4.850% 05/04/2044	CAD	510 225	450 002	0.07
910 000	Toronto-Dominion Bank 1.250% 13/12/2024	USD	909 513	839 860	0.12
240 000	Toronto-Dominion Bank 1.250% 10/09/2026	USD	239 616	205 584	0.03
500 000	Toronto-Dominion Bank FRN 26/01/2032	CAD	369 107	328 697	0.05
2 250 000	Toronto-Dominion Bank 3.226% 24/07/2024	CAD	1 774 334	1 596 726	0.23
220 000	Toronto-Dominion Bank 3.766% 06/06/2025	USD	220 000	212 601	0.03
185 000	Waste Connections, Inc. 2.950% 15/01/2052	USD	182 321	119 692	0.02
196 000	Waste Connections, Inc. 4.250% 01/12/2028	USD	199 758	184 572	0.03
	Total Canada		20 253 979	18 012 819	2.62
Cayman Islands					
1 000 000	ADCB Finance Cayman Ltd. - Reg 4.500% 06/03/2023	USD	1 004 164	997 270	0.14
200 000	Alibaba Group holdings Ltd. 3.600% 28/11/2024	USD	205 762	193 992	0.03
450 000	Avi Funding Co. Ltd. - Reg 3.800% 16/09/2025	USD	454 175	434 843	0.06
550 000	DP World Crescent Ltd. - Reg 3.908% 31/05/2023	USD	551 594	544 500	0.08
1 500 000	Tencent holdings Ltd. - Reg 2.985% 19/01/2023	USD	1 497 319	1 494 986	0.22
2 000 000	Tencent holdings Ltd. - Reg 3.595% 19/01/2028	USD	1 991 972	1 789 595	0.26
55 000	Vale Overseas Ltd. 6.875% 21/11/2036	USD	52 388	52 202	0.01
	Total Cayman Islands		5 757 374	5 507 388	0.80
Chile					
250 000	Celulosa Arauco y Constitucion S.A. - Reg 5.150% 29/01/2050	USD	283 394	176 375	0.03
500 000	Corp. Nacional del Cobre de Chile - Reg 4.500% 01/08/2047	USD	496 616	381 569	0.05
800 000	Empresa Nacional del Petroleo - Reg 3.450% 16/09/2031	USD	763 339	626 000	0.09
400 000	Empresa Nacional del Petroleo - Reg 4.500% 14/09/2047	USD	341 093	264 500	0.04
	Total Chile		1 884 442	1 448 444	0.21

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
China					
900 000	Bank of China Ltd - Reg 0.750% 04/02/2024	USD	892 112	854 118	0.12
400 000	China Minmetals Corp. - Reg FRN Perpetual	USD	407 877	399 404	0.06
	Total China		1 299 989	1 253 522	0.18
Czech Republic					
1 000 000	CEZ A/S 2.375% 06/04/2027	EUR	1 112 337	883 046	0.13
	Total Czech Republic		1 112 337	883 046	0.13
Denmark					
500 000	Danske Bank A/S 144A FRN 11/09/2026	USD	497 150	432 781	0.06
200 000	Danske Bank A/S FRN 28/03/2025	USD	200 000	192 350	0.03
375 000	Danske Bank A/S - Reg FRN 02/09/2030	EUR	442 497	320 603	0.05
1 300 000	Jyske Bank A/S FRN 02/09/2026	EUR	1 229 142	1 125 546	0.16
	Total Denmark		2 368 789	2 071 280	0.30
Finland					
450 000	Metso Outotec Oyj - Reg 0.875% 26/05/2028	EUR	529 411	342 890	0.05
400 000	Nordea Bank Abp 144A 1.500% 30/09/2026	USD	399 616	341 055	0.05
	Total Finland		929 027	683 945	0.10
France					
1 125 000	AXA S.A. - Reg FRN 10/07/2042	EUR	1 266 367	786 904	0.11
300 000	Banque Federative du Credit Mutuel S.A. 144A 2.375% 21/11/2024	USD	308 762	281 797	0.04
3 100 000	Banque Federative du Credit Mutuel S.A. 3.125% 14/09/2027	EUR	3 061 391	2 927 440	0.43
700 000	Banque Federative du Credit Mutuel S.A. - Reg 1.875% 18/06/2029	EUR	786 672	549 290	0.08
900 000	BNP Paribas S.A. FRN 01/09/2028	EUR	833 435	720 425	0.11
290 000	BNP Paribas S.A. 144A FRN 30/06/2027	USD	290 000	245 411	0.04
400 000	BNP Paribas S.A. 144A FRN 30/09/2028	USD	396 420	322 931	0.05
200 000	BNP Paribas S.A. FRN 15/09/2029	USD	200 000	156 552	0.02
800 000	BNP Paribas S.A. FRN 25/07/2028	EUR	825 734	718 815	0.10
200 000	BNP Paribas S.A. 144A 2.824% 26/01/2041	USD	182 915	118 461	0.02
400 000	BNP Paribas S.A. 144A 4.375% 12/05/2026	USD	431 383	377 152	0.05
400 000	BNP Paribas S.A. 144A FRN 10/01/2025	USD	424 061	393 843	0.06
1 400 000	BNP Paribas S.A. - Reg 1.875% 14/12/2027	GBP	1 830 214	1 206 446	0.18
545 000	BPCE S.A. 1.625% 14/01/2025	USD	543 728	500 354	0.07
560 000	BPCE S.A. FRN 19/10/2027	USD	560 000	471 686	0.07
255 000	BPCE S.A. FRN 19/10/2032	USD	255 000	181 100	0.03
500 000	BPCE S.A. - Reg 0.250% 15/01/2026	EUR	556 042	441 082	0.06
400 000	BPCE S.A. - Reg 0.625% 15/01/2030	EUR	444 570	307 644	0.04
1 000 000	Council Of Europe Development Bank 0.000% 09/04/2027	EUR	1 162 407	863 996	0.13
750 000	Credit Agricole S.A. 144A FRN 26/01/2027	USD	739 696	638 730	0.09
1 400 000	Credit Agricole S.A. 2.500% 29/08/2029	EUR	1 413 341	1 253 922	0.18

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
1 100 000	Credit Agricole S.A. - Reg FRN 22/04/2026	EUR	1 206 186	1 002 634	0.15
700 000	Credit Agricole S.A. - Reg 2.000% 25/03/2029	EUR	789 971	558 197	0.08
800 000	Credit Mutuel Arkea S.A. 3.375% 19/09/2027	EUR	802 642	759 631	0.11
600 000	Credit Mutuel Arkea S.A. - Reg 1.625% 15/04/2026	EUR	671 776	541 042	0.08
595 000	Electricite de France S.A. 144A 4.950% 13/10/2045	USD	732 055	455 987	0.07
40 000	Electricite de France S.A. 144A 6.000% 22/01/2114	USD	54 679	33 643	0.00
100 000	Electricite de France S.A. - Reg 6.000% 23/01/2114	GBP	197 294	96 935	0.01
250 000	Electricite de France S.A. - Reg 6.125% 02/06/2034	GBP	422 656	259 403	0.04
1 125 000	RCI Banque S.A. 4.875% 21/09/2028	EUR	1 122 695	1 063 382	0.15
420 000	Societe Generale S.A. FRN 21/01/2026	USD	420 000	378 681	0.06
300 000	Societe Generale S.A. 3.625% 01/03/2041	USD	289 883	178 476	0.03
300 000	Societe Generale S.A. 144A 4.750% 24/11/2025	USD	322 965	283 660	0.04
1 800 000	Thales S.A. - Reg 0.000% 26/03/2026	EUR	1 866 379	1 564 017	0.23
1 400 000	Total SE - Reg FRN Perpetual	EUR	1 690 501	926 235	0.13
825 000	TotalEnergies SE - Reg FRN Perpetual	EUR	933 859	661 723	0.10
	Total France		28 035 679	22 227 627	3.24
Germany					
1 000 000	Albemarle New Holdings GmbH 1.625% 25/11/2028	EUR	986 969	806 783	0.12
400 000	Amprion GmbH 3.971% 22/09/2032	EUR	399 900	383 875	0.06
1 600 000	Commerzbank AG FRN 21/03/2028	EUR	1 599 059	1 518 714	0.22
405 000	Deutsche Bank AG 0.962% 08/11/2023	USD	405 000	385 385	0.06
850 000	Deutsche Bank AG FRN 18/09/2024	USD	833 320	810 331	0.12
205 000	Deutsche Bank AG FRN 07/01/2028	USD	205 000	166 498	0.02
3 000 000	Kreditanstalt fuer Wiederaufbau 2.000% 02/05/2025	USD	3 120 610	2 826 537	0.41
1 320 000	Kreditanstalt fuer Wiederaufbau 2.375% 29/12/2022	USD	1 326 953	1 315 020	0.19
700 000	Kreditanstalt fuer Wiederaufbau - Reg 5.000% 09/06/2036	GBP	1 279 836	805 419	0.12
750 000	RWE AG 2.500% 24/08/2025	EUR	760 531	713 581	0.10
1 675 000	RWE AG 2.750% 24/05/2030	EUR	1 752 658	1 480 491	0.21
	Total Germany		12 669 836	11 212 634	1.63
Guernsey					
2 142 000	Amdocs Ltd. 2.538% 15/06/2030	USD	1 889 782	1 705 684	0.25
	Total Guernsey		1 889 782	1 705 684	0.25
Hong Kong					
400 000	AIA Group Ltd. 3.375% 07/04/2030	USD	426 269	355 093	0.05
1 520 000	CNAC HK Finbridge Co. Ltd. - Reg 4.625% 14/03/2023	USD	1 519 837	1 519 589	0.22
	Total Hong Kong		1 946 106	1 874 682	0.27
Hungary					
2 200 000	MOL Hungarian Oil & Gas Plc. - Reg 1.500% 08/10/2027	EUR	2 479 985	1 758 391	0.26
	Total Hungary		2 479 985	1 758 391	0.26

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Iceland					
2 200 000	Arion Banki HF 4.875% 21/12/2024	EUR	2 200 798	2 100 754	0.31
	Total Iceland		2 200 798	2 100 754	0.31
India					
200 000	Adani Ports & Special Economic Zone Ltd. - Reg 4.375% 03/07/2029	USD	199 599	166 396	0.02
500 000	REC Ltd. - Reg 4.625% 22/03/2028	USD	527 930	462 162	0.07
500 000	Reliance Industries Ltd. - Reg 3.667% 30/11/2027	USD	490 503	457 554	0.07
	Total India		1 218 032	1 086 112	0.16
Indonesia					
505 000	Bank Rakyat Indonesia Persero Tbk PT - Reg 3.950% 28/03/2024	USD	504 568	496 494	0.07
550 000	Pertamina Persero PT - Reg 6.500% 27/05/2041	USD	626 676	506 262	0.08
600 000	Perusahaan Listrik Negara - Reg 4.875% 17/07/2049	USD	639 191	417 803	0.06
	Total Indonesia		1 770 435	1 420 559	0.21
Ireland					
1 100 000	Abbott Ireland Financing DAC - Reg 0.100% 19/11/2024	EUR	1 343 679	1 017 775	0.15
215 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 1.650% 29/10/2024	USD	214 818	196 480	0.03
483 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.300% 30/01/2032	USD	363 583	362 749	0.05
440 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.500% 15/09/2023	USD	439 167	433 816	0.06
150 000	Aon Plc. 4.750% 15/05/2045	USD	154 491	129 006	0.02
2 200 000	Glencore Capital Finance DAC - Reg 0.750% 01/03/2029	EUR	2 175 828	1 613 068	0.23
750 000	Roadster Finance DAC - Reg 1.625% 09/12/2024	EUR	889 417	662 150	0.10
525 000	Zurich Finance Ireland Designated Activity Co. FRN 23/11/2052	GBP	629 373	480 934	0.07
	Total Ireland		6 210 356	4 895 978	0.71
Israel					
800 000	Israel Electric Corp. Ltd. - Reg 144A 5.000% 12/11/2024	USD	818 174	780 219	0.11
	Total Israel		818 174	780 219	0.11
Italy					
150 000	Enel SpA - Reg 5.750% 22/06/2037	GBP	266 677	148 365	0.02
300 000	Intesa Sanpaolo SpA 144A 3.875% 14/07/2027	USD	319 293	260 487	0.04
1 500 000	Intesa Sanpaolo SpA 4.750% 06/09/2027	EUR	1 498 275	1 424 485	0.21
1 900 000	Snam SpA - Reg 0.750% 20/06/2029	EUR	2 158 703	1 448 110	0.21

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Italy (cont.)					
200 000	UniCredit SpA FRN 03/06/2032	USD	200 000	142 347	0.02
770 000	UniCredit SpA - Reg FRN 20/01/2026	EUR	856 849	686 041	0.10
	Total Italy		5 299 797	4 109 835	0.60
Japan					
460 000	Honda Motor Co. Ltd. 2.271% 10/03/2025	USD	460 000	432 520	0.06
200 000	Meiji Yasuda Life Insurance Co. 144A FRN 20/10/2045	USD	225 690	192 854	0.03
2 205 000	Mitsubishi UFJ Financial Group, Inc. FRN 19/07/2025	USD	2 180 696	2 029 345	0.30
1 675 000	Mitsubishi UFJ Financial Group, Inc. FRN 14/06/2025	EUR	1 797 527	1 597 694	0.23
1 230 000	Mitsubishi UFJ Financial Group, Inc. FRN 19/01/2028	USD	1 230 000	1 062 744	0.15
355 000	Mitsubishi UFJ Financial Group, Inc. FRN 12/09/2025	USD	355 000	351 280	0.05
545 000	Mizuho Financial Group, Inc. FRN 10/07/2024	USD	545 000	527 278	0.08
410 000	Mizuho Financial Group, Inc. FRN 09/07/2027	USD	410 000	348 818	0.05
850 000	Mizuho Financial Group, Inc. FRN 13/09/2025	USD	847 880	798 598	0.12
300 000	Nippon Life Insurance Co. 144A FRN 23/01/2050	USD	307 797	251 925	0.04
1 700 000	Nissan Motor Co. Ltd. - Reg 2.652% 17/03/2026	EUR	1 652 229	1 529 854	0.22
700 000	Nomura holdings, Inc. 2.648% 16/01/2025	USD	700 000	655 629	0.10
325 000	Nomura Holdings, Inc. 5.099% 03/07/2025	USD	325 000	319 843	0.05
200 000	Sumitomo Life Insurance Co. 144A FRN 15/04/2081	USD	200 000	162 000	0.02
1 947 000	Sumitomo Mitsui Financial Group, Inc. 1.474% 08/07/2025	USD	1 949 694	1 752 075	0.25
690 000	Sumitomo Mitsui Financial Group, Inc. 2.348% 15/01/2025	USD	690 000	646 278	0.09
220 000	Sumitomo Mitsui Trust Bank Ltd. 144A 0.800% 16/09/2024	USD	219 924	201 628	0.03
200 000	Sumitomo Mitsui Trust Bank Ltd. 144A 4.800% 15/09/2025	USD	199 935	197 058	0.03
	Total Japan		14 296 372	13 057 421	1.90
Jersey					
1 000 000	Glencore Finance Europe Ltd. 1.500% 15/10/2026	EUR	1 015 319	872 668	0.13
1 000 000	Glencore Finance Europe Ltd. 1.750% 17/03/2025	EUR	1 063 510	925 618	0.13
375 000	Heathrow Funding Ltd. - Reg 1.500% 12/10/2025	EUR	440 393	338 661	0.05
250 000	Heathrow Funding Ltd. - Reg 2.750% 09/08/2049	GBP	313 091	144 781	0.02
550 000	Heathrow Funding Ltd. - Reg 6.750% 03/12/2026	GBP	884 053	597 944	0.09
	Total Jersey		3 716 366	2 879 672	0.42
Kazakhstan					
200 000	KazMunayGas National Co. JSC - Reg 6.375% 24/10/2048	USD	251 875	139 026	0.02
800 000	KazTransGas JSC - Reg 4.375% 26/09/2027	USD	809 467	676 000	0.10
	Total Kazakhstan		1 061 342	815 026	0.12
Luxembourg					
775 000	Blackstone Property Partners Europe Holdings Sarl - Reg 2.625% 20/10/2028	GBP	1 056 126	629 595	0.09

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Luxembourg (cont.)					
150 000	DH Europe Finance II Sarl 3.400% 15/11/2049	USD	167 377	107 591	0.02
200 000	EIG PEARL holdings SARL 4.387% 30/11/2046	USD	200 000	141 058	0.02
1 000 000	Euroclear Investments S.A. - Reg FRN 16/06/2051	EUR	1 218 551	705 501	0.10
2 000 000	European Financial Stability Facility - Reg 0.000% 20/01/2031	EUR	2 317 765	1 546 475	0.22
1 000 000	European Investment Bank 1.625% 14/03/2025	USD	1 024 534	937 885	0.14
1 000 000	Prologis International Funding II S.A. - Reg 2.750% 22/02/2032	GBP	1 345 942	831 031	0.12
575 000	SELP Finance Sarl 3.750% 10/08/2027	EUR	585 605	519 249	0.08
2 000 000	SES S.A. 3.500% 14/01/2029	EUR	2 135 466	1 762 452	0.26
200 000	Swiss Re Finance Luxembourg S.A. 144A FRN 02/04/2049	USD	224 866	175 000	0.02
	Total Luxembourg		10 276 232	7 355 837	1.07
Malaysia					
500 000	Petronas Capital Ltd. - Reg 4.800% 21/04/2060	USD	641 789	454 138	0.07
	Total Malaysia		641 789	454 138	0.07
Mexico					
723 000	Coca-Cola Femsa SAB de CV 2.750% 22/01/2030	USD	724 885	623 429	0.09
350 000	Comision Federal de Electricidad - Reg 3.875% 26/07/2033	USD	312 266	243 250	0.03
250 000	Grupo Bimbo SAB de CV - Reg 4.000% 06/09/2049	USD	241 223	185 564	0.03
207 000	Mexico City Airport Trust - Reg 5.500% 31/10/2046	USD	207 502	130 410	0.02
	Total Mexico		1 485 876	1 182 653	0.17
Netherlands					
400 000	ABN AMRO Bank NV 144A 4.800% 18/04/2026	USD	437 690	378 738	0.06
1 125 000	Alcon Finance BV 2.375% 31/05/2028	EUR	1 200 745	1 006 394	0.15
975 000	American Medical Systems Europe BV 0.750% 08/03/2025	EUR	1 078 434	898 410	0.13
1 000 000	Bayer Capital Corp. BV 1.500% 26/06/2026	EUR	1 060 381	899 221	0.13
500 000	Cooperatieve Rabobank UA FRN 24/02/2027	USD	493 871	428 176	0.06
1 000 000	Cooperatieve Rabobank UA 144A FRN 15/12/2027	USD	1 000 000	852 170	0.12
600 000	Cooperatieve Rabobank UA 3.750% 21/07/2026	USD	615 329	552 931	0.08
506 000	CTP NV - Reg 0.625% 27/09/2026	EUR	592 928	397 912	0.06
122 000	Deutsche Telekom International Finance BV 8.750% 15/06/2030	USD	176 525	139 726	0.02
350 000	E.ON International Finance BV - Reg 6.125% 06/07/2039	GBP	635 130	354 011	0.05
300 000	E.ON International Finance BV - Reg 6.750% 27/01/2039	GBP	567 152	323 802	0.05
230 000	Enel Finance International NV 144A 1.875% 12/07/2028	USD	229 233	178 882	0.03
400 000	Enel Finance International NV 144A 2.250% 12/07/2031	USD	370 091	277 486	0.04

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Netherlands (cont.)					
100 000	Enel Finance International NV 144A 144A 6.000% 07/10/2039	USD	131 514	86 359	0.01
100 000	Enel Finance International NV 144A 144A 6.800% 15/09/2037	USD	136 974	95 652	0.01
1 300 000	IMCD NV - Reg 2.125% 31/03/2027	EUR	1 422 921	1 125 482	0.16
640 000	ING Groep NV 3.550% 09/04/2024	USD	639 708	623 801	0.09
1 400 000	ING Groep NV - Reg FRN 07/12/2028	GBP	1 927 154	1 146 140	0.17
900 000	JT International Financial Services BV 1.000% 26/11/2029	EUR	794 454	676 684	0.10
2 000 000	JT International Financial Services BV 1.125% 28/09/2025	EUR	2 093 846	1 813 555	0.26
600 000	MDGH - GMTN BV - Reg 3.950% 21/05/2050	USD	649 386	486 624	0.07
900 000	Naturgy Finance BV 0.875% 15/05/2025	EUR	868 681	817 128	0.12
5 000 000	RELX Finance BV - Reg 1.375% 12/05/2026	EUR	5 791 650	4 560 172	0.66
675 000	Rentokil Initial Finance BV 3.875% 27/06/2027	EUR	708 418	649 480	0.10
1 225 000	SABIC Capital II BV - Reg 4.000% 10/10/2023	USD	1 223 976	1 209 308	0.18
575 000	SABIC Capital II BV - Reg 4.500% 10/10/2028	USD	572 138	555 647	0.08
3 000 000	Shell International Finance BV 1.625% 20/01/2027	EUR	3 213 807	2 750 563	0.40
292 000	Shell International Finance BV 3.000% 26/11/2051	USD	218 366	193 604	0.03
235 000	Shell International Finance BV 3.250% 06/04/2050	USD	190 042	165 111	0.02
80 000	Shell International Finance BV 6.375% 15/12/2038	USD	93 152	84 704	0.01
100 000	Shell International Finance BV - Reg 1.750% 10/09/2052	GBP	130 206	49 959	0.01
503 000	STG Global Finance BV - Reg 1.375% 24/09/2025	EUR	591 990	450 296	0.07
1 550 000	Universal Music Group NV 3.000% 30/06/2027	EUR	1 624 544	1 459 905	0.21
1 450 000	Viterra Finance BV - Reg 1.000% 24/09/2028	EUR	1 692 986	1 060 872	0.16
700 000	Volkswagen Financial Services NV - Reg 2.125% 27/06/2024	GBP	887 390	721 790	0.11
1 275 000	Wolters Kluwer NV - Reg 0.750% 03/07/2030	EUR	1 462 808	982 853	0.14
1 100 000	Wolters Kluwer NV - Reg 1.500% 22/03/2027	EUR	1 399 429	989 895	0.14
	Total Netherlands		36 923 049	29 443 443	4.29
New Zealand					
265 000	ANZ New Zealand Int'l Ltd 144A 1.250% 22/06/2026	USD	264 694	230 025	0.03
330 000	Bank of New Zealand 144A 2.285% 27/01/2027	USD	330 000	291 923	0.04
850 000	Chorus Ltd. 3.625% 07/09/2029	EUR	849 171	807 540	0.12
	Total New Zealand		1 443 865	1 329 488	0.19
Norway					
340 000	DNB Bank ASA 144A FRN 30/03/2028	USD	340 000	283 178	0.04
450 000	Equinor ASA 3.250% 18/11/2049	USD	443 550	322 593	0.05
	Total Norway		783 550	605 771	0.09

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Peru					
350 000	Petroleos del Peru S.A. - Reg 4.750% 19/06/2032	USD	355 728	246 227	0.04
	Total Peru		355 728	246 227	0.04
Qatar					
1 425 000	Qatar Petroleum - Reg 2.250% 12/07/2031	USD	1 411 702	1 147 920	0.17
	Total Qatar		1 411 702	1 147 920	0.17
Saudi Arabia					
1 400 000	Saudi Arabian Oil Co. - Reg 4.250% 16/04/2039	USD	1 341 124	1 198 750	0.18
	Total Saudi Arabia		1 341 124	1 198 750	0.18
Singapore					
60 000	Flex Ltd. 3.750% 01/02/2026	USD	63 409	55 760	0.01
1 275 000	Temasek Financial I Ltd. 144A 3.625% 01/08/2028	USD	1 271 846	1 214 941	0.18
	Total Singapore		1 335 255	1 270 701	0.19
South Korea					
250 000	Hyundai Capital Services 2.125% 24/04/2025	USD	249 485	228 929	0.03
	Total South Korea		249 485	228 929	0.03
Spain					
900 000	Banco Bilbao Vizcaya Argentaria S.A. 3.375% 20/09/2027	EUR	907 901	850 221	0.12
2 500 000	Banco Bilbao Vizcaya Argentaria S.A. - Reg FRN 14/01/2029	EUR	2 829 665	1 993 548	0.29
400 000	Banco Santander S.A. FRN 30/06/2024	USD	400 000	384 149	0.06
1 400 000	Banco Santander S.A. 1.849% 25/03/2026	USD	1 401 577	1 209 301	0.18
800 000	Banco Santander S.A. 3.496% 24/03/2025	USD	800 000	762 103	0.11
100 000	Banco Santander S.A. - Reg 1.000% 04/11/2031	EUR	115 769	71 053	0.01
1 300 000	CaixaBank S.A. 3.750% 07/09/2029	EUR	1 298 615	1 216 722	0.18
	Total Spain		7 753 527	6 487 097	0.95
Supranational					
1 000 000	Asian Development Bank 0.100% 17/06/2031	EUR	1 142 495	763 735	0.11
835 000	Asian Development Bank 1.625% 24/01/2023	USD	838 602	829 184	0.12
1 900 000	Asian Development Bank 2.625% 30/01/2024	USD	1 957 435	1 858 297	0.27
510 000	Asian Development Bank 4.125% 27/09/2024	USD	509 777	507 400	0.07
36 000	Broadcom, Inc. 3.875% 15/01/2027	USD	34 104	33 130	0.01
1 000 000	Council Of Europe Development Bank - Reg 0.750% 24/01/2028	EUR	1 168 206	880 241	0.13
125 000	European Investment Bank 2.500% 15/03/2023	USD	126 269	124 183	0.02
3 000 000	European Investment Bank - Reg 0.000% 13/03/2026	EUR	3 682 046	2 693 077	0.39
1 500 000	European Stability Mechanism - Reg 0.500% 02/03/2026	EUR	1 788 374	1 368 950	0.20
2 000 000	European Union 3.750% 04/04/2042	EUR	2 728 468	2 155 457	0.31
144 000	European Union - Reg 0.000% 04/11/2025	EUR	172 999	131 069	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Supranational (cont.)					
2 000 000	European Union - Reg 0.000% 04/03/2026	EUR	2 359 022	1 799 867	0.26
3 000 000	European Union - Reg 0.000% 02/06/2028	EUR	3 326 051	2 524 557	0.37
590 000	European Union - Reg 0.000% 04/07/2035	EUR	709 721	391 385	0.06
484 000	European Union - Reg 0.300% 04/11/2050	EUR	569 504	235 713	0.03
1 000 000	European Union - Reg 0.700% 06/07/2051	EUR	1 180 883	555 271	0.08
2 000 000	International Bank for Reconstruction & Development 0.000% 21/02/2030	EUR	2 513 937	1 578 706	0.23
1 000 000	International Bank for Reconstruction & Development 0.010% 24/04/2028	EUR	1 117 742	836 158	0.12
1 000 000	International Bank for Reconstruction & Development 0.250% 23/09/2027	GBP	1 135 965	887 313	0.13
530 000	International Finance Corp. 2.875% 31/07/2023	USD	541 410	523 311	0.08
2 100 000	International Finance Corp. 3.625% 15/09/2025	USD	2 098 704	2 057 355	0.30
100 000	JBS USA LUX S.A. / JBS USA Food Co. / JBS USA Finance, Inc. 144A 4.375% 02/02/2052	USD	99 968	67 026	0.01
1 000 000	Nordic Investment Bank - Reg 0.000% 30/04/2027	EUR	1 126 325	863 589	0.13
495 000	NXP BV / NXP Funding LLC 5.350% 01/03/2026	USD	562 055	489 000	0.07
Total Supranational			31 490 062	24 153 974	3.52
Sweden					
325 000	Fastighets AB Balder - Reg 1.250% 28/01/2028	EUR	359 611	230 830	0.03
1 425 000	Nordea Bank AB - Reg FRN 18/08/2031	EUR	1 729 516	1 179 953	0.17
210 000	Skandinaviska Enskilda Banken AB 144A 3.700% 09/06/2025	USD	209 752	202 022	0.03
230 000	SWEDBANK AB 1.538% 16/11/2026	USD	230 000	199 744	0.03
650 000	Telefonaktiebolaget Lm Ericsson FRN 08/02/2027	EUR	727 777	530 166	0.08
Total Sweden			3 256 656	2 342 715	0.34
Switzerland					
500 000	UBS Group AG 144A FRN 30/01/2027	USD	496 348	427 601	0.06
400 000	UBS Group AG 144A FRN 11/02/2032	USD	383 506	290 019	0.04
280 000	UBS Group AG 144A FRN 11/02/2033	USD	280 000	207 922	0.03
2 875 000	UBS Group AG FRN 15/06/2027	EUR	3 076 321	2 655 125	0.39
Total Switzerland			4 236 175	3 580 667	0.52
United Arab Emirates					
400 000	DP World Ltd/United Arab Emirates - Reg 4.700% 30/09/2049	USD	434 847	301 921	0.04
Total United Arab Emirates			434 847	301 921	0.04
United Kingdom					
250 000	3i Group Plc. - Reg 3.750% 05/06/2040	GBP	307 304	188 017	0.03
1 475 000	Anglo American Capital Plc. 144A 3.625% 11/09/2024	USD	1 474 247	1 426 763	0.21
800 000	Anglo American Capital Plc. - Reg 3.375% 11/03/2029	GBP	1 139 594	699 080	0.10
250 000	Annington Funding Plc. - Reg 3.935% 12/07/2047	GBP	349 998	184 721	0.03
350 000	Assura Financing Plc. - Reg 1.500% 15/09/2030	GBP	455 019	270 426	0.04

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom (cont.)					
500 000	Aviva Plc. - Reg FRN 14/11/2036	GBP	774 432	512 956	0.08
200 000	BAE Systems Plc. 144A 3.000% 15/09/2050	USD	184 871	127 522	0.02
1 370 000	Barclays Plc. FRN 09/08/2026	USD	1 370 000	1 316 384	0.19
1 025 000	Barclays Plc. - Reg 3.000% 08/05/2026	GBP	1 339 591	978 391	0.14
3 000 000	BAT International Finance Plc. - Reg 2.250% 16/01/2030	EUR	3 512 209	2 270 156	0.33
257 000	Berkeley Group PLC - Reg 2.500% 11/08/2031	GBP	355 515	174 466	0.03
1 100 000	BP Capital Markets Plc. 1.231% 08/05/2031	EUR	1 012 916	851 126	0.12
350 000	BUPA Finance Plc. - Reg 5.000% 08/12/2026	GBP	503 245	343 487	0.05
630 000	Diageo Capital Plc. 2.000% 29/04/2030	USD	627 723	504 612	0.07
525 000	Diageo Finance Plc. 2.750% 08/06/2038	GBP	685 483	404 613	0.06
2 000 000	Diageo Finance Plc. - Reg 0.500% 19/06/2024	EUR	2 407 512	1 879 180	0.27
200 000	HSBC holdings Plc. FRN 24/05/2025	USD	200 000	183 795	0.03
355 000	HSBC holdings Plc. FRN 22/11/2024	USD	355 000	335 520	0.05
2 150 000	HSBC holdings Plc. FRN 18/04/2026	USD	2 150 000	1 912 263	0.28
455 000	HSBC holdings Plc. FRN 10/03/2026	USD	455 000	420 752	0.06
1 460 000	HSBC holdings Plc. FRN 29/03/2033	USD	1 451 667	1 197 808	0.17
2 975 000	HSBC Holdings Plc. FRN 15/06/2027	EUR	3 184 887	2 736 519	0.40
2 000 000	HSBC Holdings Plc. FRN 09/12/2025	USD	2 000 000	1 913 870	0.28
845 000	HSBC Holdings Plc. FRN 11/08/2033	USD	845 000	751 034	0.11
350 000	HSBC holdings Plc. - Reg 2.625% 16/08/2028	GBP	470 102	303 675	0.04
3 508 000	Imperial Brands Finance Plc. - Reg 3.375% 26/02/2026	EUR	4 319 565	3 245 666	0.47
175 000	Legal & General Group Plc. - Reg FRN 14/11/2048	GBP	229 035	163 298	0.02
300 000	Lloyds Bank Plc. - Reg 6.500% 17/09/2040	GBP	700 582	355 911	0.05
202 000	Lloyds Banking Group Plc. FRN 07/11/2028	USD	217 998	177 240	0.03
580 000	Lloyds Banking Group Plc. FRN 11/08/2033	USD	580 000	506 573	0.07
550 000	M&G Plc. - Reg FRN 20/07/2049	GBP	688 651	571 048	0.08
300 000	M&G Plc. - Reg FRN 20/07/2055	GBP	466 504	249 663	0.04
2 850 000	National Grid Plc. 2.179% 30/06/2026	EUR	3 040 466	2 636 281	0.38
220 000	Nationwide Building Society 1.500% 13/10/2026	USD	219 354	187 147	0.03
300 000	Nationwide Building Society 144A FRN 18/07/2030	USD	324 742	258 467	0.04
300 000	Natwest Group Plc. FRN 22/05/2024	USD	300 000	292 980	0.04
1 575 000	NatWest Group Plc. FRN 06/09/2028	EUR	1 573 189	1 465 378	0.21
1 125 000	NatWest Group Plc. - Reg FRN 14/09/2032	EUR	1 332 620	850 749	0.12
1 020 000	NatWest Markets Plc. 144A 1.600% 29/09/2026	USD	1 019 804	861 880	0.13
600 000	Next Group Plc. 3.000% 26/08/2025	GBP	782 163	595 413	0.09
300 000	Reckitt Benckiser Treasury Services Plc. - Reg 1.750% 19/05/2032	GBP	366 269	238 123	0.04
170 000	Royalty Pharma Plc. 3.550% 02/09/2050	USD	112 810	105 957	0.02
212 000	Santander UK Group holdings Plc. FRN 03/11/2028	USD	232 559	182 229	0.03
500 000	Santander UK Group Holdings Plc. FRN 15/03/2025	USD	477 945	461 736	0.07
16 000	Segro Plc. 5.750% 20/06/2035	GBP	27 586	16 977	0.00
450 000	SSE Plc. 2.875% 01/08/2029	EUR	459 392	404 244	0.06
1 450 000	SSE Plc. FRN 31/12/2099	EUR	1 576 658	1 239 379	0.18
445 000	Standard Chartered Plc. 144A FRN 23/11/2025	USD	445 000	403 734	0.06

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom (cont.)					
200 000	Standard Chartered Plc. 144A FRN 12/01/2028	USD	200 000	169 405	0.02
300 000	Standard Chartered Plc. 144A FRN 30/01/2026	USD	308 698	275 844	0.04
300 000	Standard Chartered Plc. 144A 5.300% 09/01/2043	USD	351 942	238 259	0.04
900 000	Tesco Corporate Treasury Services Plc. - Reg 1.875% 02/11/2028	GBP	1 233 502	745 682	0.11
357 000	Tesco Corporate Treasury Services Plc. - Reg 2.750% 27/04/2030	GBP	443 970	299 273	0.04
550 000	Thames Water Utilities Finance Plc. - Reg 2.375% 03/05/2023	GBP	736 355	599 956	0.09
250 000	Thames Water Utilities Finance Plc. - Reg 4.375% 03/07/2034	GBP	396 117	227 283	0.03
150 000	University of Oxford - Reg 2.544% 08/12/2117	GBP	216 837	91 105	0.01
690 000	Whitbread Group Plc. - Reg 3.375% 16/10/2025	GBP	989 151	684 147	0.10
	Total United Kingdom		51 980 779	40 688 163	5.93
United States					
65 000	7-Eleven, Inc. 144A 0.950% 10/02/2026	USD	64 039	56 078	0.01
55 000	7-Eleven, Inc. 144A 1.300% 10/02/2028	USD	53 490	44 331	0.01
90 000	7-Eleven, Inc. 144A 1.800% 10/02/2031	USD	85 614	66 761	0.01
40 000	7-Eleven, Inc. 144A 2.500% 10/02/2041	USD	36 530	24 812	0.00
165 000	7-Eleven, Inc. 144A 2.800% 10/02/2051	USD	148 712	96 140	0.01
770 000	Abbott Laboratories 4.900% 30/11/2046	USD	914 817	737 440	0.11
220 000	AbbVie, Inc. 4.050% 21/11/2039	USD	224 078	177 462	0.03
140 000	AbbVie, Inc. 4.400% 06/11/2042	USD	147 397	116 095	0.02
145 000	AbbVie, Inc. 4.700% 14/05/2045	USD	157 027	122 663	0.02
115 000	Activision Blizzard, Inc. 2.500% 15/09/2050	USD	105 268	69 615	0.01
900 000	Adobe, Inc. 2.300% 01/02/2030	USD	902 793	749 064	0.11
174 000	AEP Texas, Inc. 3.800% 01/10/2047	USD	176 827	125 090	0.02
250 000	AEP Transmission Co. LLC 3.750% 01/12/2047	USD	253 721	188 525	0.03
140 000	AEP Transmission Co. LLC 4.500% 15/06/2052	USD	140 354	118 896	0.02
500 000	AES Corp 2.450% 15/01/2031	USD	419 818	382 337	0.06
250 000	Aetna, Inc. 3.500% 15/11/2024	USD	264 127	242 995	0.04
485 000	Aflac, Inc. 4.750% 15/01/2049	USD	604 979	426 375	0.06
201 000	Agilent Technologies, Inc. 2.100% 04/06/2030	USD	187 287	157 537	0.02
1 520 000	Agilent Technologies, Inc. 2.300% 12/03/2031	USD	1 497 093	1 185 202	0.17
106 000	Air Products and Chemicals, Inc. 2.800% 15/05/2050	USD	110 744	70 588	0.01
205 000	Alabama Power Co. 3.050% 15/03/2032	USD	204 867	173 532	0.03
535 000	Alleghany Corp. 3.250% 15/08/2051	USD	415 738	360 434	0.05
280 000	Alleghany Corp. 3.625% 15/05/2030	USD	266 074	249 406	0.04
100 000	Allegion US holdings Co., Inc. 3.200% 01/10/2024	USD	99 335	95 585	0.01
135 000	Allina Health System 2.902% 15/11/2051	USD	135 000	88 375	0.01
530 000	Alphabet, Inc. 2.250% 15/08/2060	USD	487 635	298 023	0.04
2 000 000	Altria Group, Inc. 2.200% 15/06/2027	EUR	2 028 803	1 726 840	0.25
150 000	Altria Group, Inc. 3.400% 04/02/2041	USD	114 680	94 597	0.01
592 000	Altria Group, Inc. 3.700% 04/02/2051	USD	469 237	357 430	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
859 000	Altria Group, Inc. 3.875% 16/09/2046	USD	818 619	543 206	0.08
887 000	Altria Group, Inc. 4.000% 04/02/2061	USD	725 926	541 577	0.08
75 000	Altria Group, Inc. 4.450% 06/05/2050	USD	74 447	50 112	0.01
270 000	Amazon.com, Inc. 2.875% 12/05/2041	USD	269 053	196 772	0.03
220 000	Amazon.com, Inc. 3.100% 12/05/2051	USD	218 498	153 374	0.02
130 000	Amazon.com, Inc. 3.250% 12/05/2061	USD	128 971	87 476	0.01
825 000	Ameren Corp. 2.500% 15/09/2024	USD	824 893	783 273	0.11
160 000	Ameren Illinois Co. 2.900% 15/06/2051	USD	159 361	103 104	0.02
130 000	Ameren Illinois Co. 3.250% 15/03/2050	USD	129 418	90 157	0.01
965 000	American Electric Power Co, Inc. 2.031% 15/03/2024	USD	970 740	923 763	0.13
150 000	American Express Co. 2.250% 04/03/2025	USD	149 878	140 597	0.02
60 000	American Express Co. 3.375% 03/05/2024	USD	59 995	58 519	0.01
510 000	American Express Co. 3.950% 01/08/2025	USD	509 517	493 952	0.07
1 000 000	American Tower Corp. 0.450% 15/01/2027	EUR	1 188 154	829 773	0.12
900 000	American Tower Corp. 0.600% 15/01/2024	USD	896 670	849 077	0.12
400 000	American Tower Corp. 1.300% 15/09/2025	USD	399 371	354 795	0.05
1 000 000	American Tower Corp. 1.950% 22/05/2026	EUR	1 258 227	911 362	0.13
1 142 000	American Tower Corp. 2.950% 15/01/2051	USD	1 016 898	685 722	0.10
575 000	American Tower Corp. 3.650% 15/03/2027	USD	572 504	526 173	0.08
405 000	American Tower Corp. 4.050% 15/03/2032	USD	378 581	348 629	0.05
85 000	American Transmission Systems, Inc. 144A 5.000% 01/09/2044	USD	86 826	75 878	0.01
250 000	American University 3.672% 01/04/2049	USD	250 000	195 362	0.03
190 000	American Water Capital Corp. 2.300% 01/06/2031	USD	189 502	150 535	0.02
300 000	American Water Capital Corp. 3.750% 01/09/2047	USD	306 263	225 142	0.03
116 000	AmerisourceBergen Corp. 2.700% 15/03/2031	USD	116 751	93 199	0.01
190 000	AmerisourceBergen Corp. 4.300% 15/12/2047	USD	218 845	151 032	0.02
200 000	Amgen, Inc. 4.875% 01/03/2053	USD	199 964	175 793	0.03
140 000	Amphenol Corp. 2.050% 01/03/2025	USD	139 885	131 106	0.02
100 000	Analog Devices, Inc. 1.700% 01/10/2028	USD	99 489	83 554	0.01
165 000	Analog Devices, Inc. 2.800% 01/10/2041	USD	163 788	116 687	0.02
90 000	Analog Devices, Inc. 2.950% 01/04/2025	USD	89 772	86 583	0.01
190 000	Analog Devices, Inc. 2.950% 01/10/2051	USD	188 480	126 530	0.02
85 000	Aon Corp. / Aon Global holdings Plc. 2.850% 28/05/2027	USD	84 958	76 283	0.01
200 000	Apollo Management holdings LP 144A 2.650% 05/06/2030	USD	198 112	157 694	0.02
530 000	Apple, Inc. 1.400% 05/08/2028	USD	529 000	441 649	0.06
220 000	Apple, Inc. 2.375% 08/02/2041	USD	219 681	152 298	0.02
95 000	Apple, Inc. 2.550% 20/08/2060	USD	76 578	56 905	0.01
80 000	Apple, Inc. 2.700% 05/08/2051	USD	79 922	52 813	0.01
110 000	Apple, Inc. 2.850% 05/08/2061	USD	109 873	68 978	0.01
610 000	Apple, Inc. 3.850% 04/08/2046	USD	618 757	504 608	0.07
470 000	Apple, Inc. 3.950% 08/08/2052	USD	466 909	392 544	0.06
495 000	Apple, Inc. 4.100% 08/08/2062	USD	493 264	405 649	0.06

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 200 000	Ares Capital Corp. 2.150% 15/07/2026	USD	1 195 762	1 006 072	0.15
830 000	Ares Capital Corp. 3.250% 15/07/2025	USD	828 679	758 253	0.11
380 000	Ares Capital Corp. 3.875% 15/01/2026	USD	393 529	345 840	0.05
925 000	Ares Capital Corp. 4.200% 10/06/2024	USD	924 399	895 751	0.13
1 000 000	Ares Capital Corp. 4.250% 01/03/2025	USD	994 318	944 796	0.14
540 000	Arizona Public Service Co. 2.600% 15/08/2029	USD	537 235	444 837	0.06
3 000	Arrow Electronics, Inc. 2.950% 15/02/2032	USD	2 993	2 281	0.00
86 000	Arrow Electronics, Inc. 3.875% 12/01/2028	USD	91 915	77 747	0.01
385 000	Arthur J Gallagher & Co. 3.050% 09/03/2052	USD	366 372	237 752	0.03
650 000	Assurant, Inc. 2.650% 15/01/2032	USD	532 274	478 525	0.07
75 000	AT&T, Inc. 1.650% 01/02/2028	USD	67 081	61 668	0.01
1 400 000	AT&T, Inc. 1.700% 25/03/2026	USD	1 398 374	1 240 452	0.18
135 000	AT&T, Inc. 3.500% 01/06/2041	USD	131 946	97 253	0.01
350 000	AT&T, Inc. 4.250% 01/06/2043	GBP	514 310	289 461	0.04
45 000	AT&T, Inc. 4.300% 15/12/2042	USD	49 423	35 474	0.01
705 000	AT&T, Inc. 4.500% 15/05/2035	USD	694 583	609 419	0.09
95 000	AT&T, Inc. 4.500% 09/03/2048	USD	105 241	75 017	0.01
350 000	AT&T, Inc. 4.750% 15/05/2046	USD	362 246	293 388	0.04
620 000	AT&T, Inc. 4.850% 01/03/2039	USD	596 073	536 787	0.08
250 000	AT&T, Inc. 7.000% 30/04/2040	GBP	478 251	287 882	0.04
1 900 000	Athene Global Funding 1.241% 08/04/2024	EUR	2 078 315	1 793 251	0.26
300 000	Athene Global Funding 144A 2.500% 14/01/2025	USD	305 702	279 832	0.04
440 000	Athene Global Funding 144A 2.717% 07/01/2029	USD	440 000	356 193	0.05
1 825 000	Athene Global Funding - Reg 1.750% 24/11/2027	GBP	2 410 183	1 553 470	0.23
200 000	Atlantic City Electric Co. 2.300% 15/03/2031	USD	199 909	161 984	0.02
660 000	Atmos Energy Corp. 1.500% 15/01/2031	USD	657 687	496 192	0.07
20 000	Atmos Energy Corp. 2.850% 15/02/2052	USD	19 876	12 622	0.00
820 000	Automatic Data Processing, Inc. 1.700% 15/05/2028	USD	818 012	702 048	0.10
100 000	Avangrid, Inc. 3.800% 01/06/2029	USD	99 906	88 878	0.01
500 000	Avnet, Inc. 5.500% 01/06/2032	USD	499 957	453 799	0.07
860 000	Bain Capital Specialty Finance, Inc. 2.950% 10/03/2026	USD	858 099	740 631	0.11
710 000	Baker Hughes a GE Co. LLC Via Baker Hughes Co-Obligor, Inc. 4.080% 15/12/2047	USD	769 370	526 053	0.08
120 000	Baltimore Gas and Electric Co. 2.900% 15/06/2050	USD	120 879	77 923	0.01
210 000	Bank of America Corp. FRN 24/10/2026	USD	210 000	182 994	0.03
2 845 000	Bank of America Corp. FRN 22/07/2027	USD	2 845 000	2 439 499	0.36
850 000	Bank of America Corp. FRN 22/10/2025	USD	849 755	796 078	0.12
45 000	Bank of America Corp. FRN 19/06/2041	USD	45 000	29 068	0.00
1 100 000	Bank of America Corp. FRN 22/10/2030	USD	1 119 057	901 834	0.13
800 000	Bank of America Corp. FRN 20/12/2028	USD	789 291	709 917	0.10
215 000	Bank of America Corp. FRN 13/03/2052	USD	215 000	144 972	0.02
600 000	Bank of America Corp. FRN 20/01/2028	USD	605 386	552 498	0.08
400 000	Bank of America Corp. 3.950% 21/04/2025	USD	427 009	385 722	0.06
800 000	Bank of America Corp. FRN 07/02/2030	USD	847 292	713 349	0.10
1 041 000	Bank of America Corp. FRN 20/03/2051	USD	1 293 823	780 065	0.11

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 950 000	Bank of America Corp. 4.450% 03/03/2026	USD	1 992 890	1 879 671	0.27
665 000	Bank of America Corp. FRN 22/07/2026	USD	665 000	649 374	0.09
345 000	Bank of America Corp. FRN 22/07/2028	USD	345 000	331 639	0.05
800 000	Bank of America Corp. - Reg 7.000% 31/07/2028	GBP	1 323 095	902 416	0.13
75 000	Bank of New York Mellon Corp FRN 24/07/2026	USD	75 000	73 288	0.01
129 000	Banner Health 2.907% 01/01/2042	USD	129 000	91 847	0.01
31 000	Banner Health 2.913% 01/01/2051	USD	31 000	20 188	0.00
190 000	Barings BDC, Inc. 144A 3.300% 23/11/2026	USD	188 738	157 657	0.02
269 000	BAT Capital Corp. 2.259% 25/03/2028	USD	252 648	214 078	0.03
700 000	BAT Capital Corp. 2.726% 25/03/2031	USD	647 680	520 722	0.08
950 000	BAT Capital Corp. 2.789% 06/09/2024	USD	936 438	903 409	0.13
530 000	BAT Capital Corp. 3.222% 15/08/2024	USD	552 879	509 564	0.07
125 000	BAT Capital Corp. 3.734% 25/09/2040	USD	125 000	80 097	0.01
405 000	BAT Capital Corp. 3.984% 25/09/2050	USD	403 492	247 830	0.04
445 000	BAT Capital Corp. 4.540% 15/08/2047	USD	418 366	294 859	0.04
447 000	BAT Capital Corp. 4.758% 06/09/2049	USD	412 856	304 666	0.04
403 000	BAT Capital Corp. 4.906% 02/04/2030	USD	427 694	355 696	0.05
418 000	BAT Capital Corp. 5.650% 16/03/2052	USD	381 849	318 786	0.05
270 000	BAT Capital Corp. - Reg 2.125% 15/08/2025	GBP	355 951	259 706	0.04
86 000	Baylor Scott & White holdings 2.839% 15/11/2050	USD	86 000	55 606	0.01
195 000	Becton Dickinson and Co. 4.298% 22/08/2032	USD	195 000	177 823	0.03
290 000	Berkshire Hathaway Energy Co. 2.850% 15/05/2051	USD	261 465	178 497	0.03
390 000	Berkshire Hathaway Energy Co. 4.500% 01/02/2045	USD	425 697	325 426	0.05
205 000	Berkshire Hathaway Energy Co. 144A 4.600% 01/05/2053	USD	205 091	172 630	0.03
2 500 000	Berkshire Hathaway Finance Corp. 1.500% 18/03/2030	EUR	2 711 769	2 050 358	0.30
95 000	Berkshire Hathaway Finance Corp. 2.850% 15/10/2050	USD	80 888	61 078	0.01
10 000	Berkshire Hathaway Finance Corp. 2.875% 15/03/2032	USD	8 430	8 402	0.00
420 000	Berkshire Hathaway Finance Corp. 3.850% 15/03/2052	USD	359 520	320 939	0.05
130 000	Berkshire Hathaway Finance Corp. 4.200% 15/08/2048	USD	138 060	107 832	0.02
97 000	Beth Israel Lahey Health, Inc. 3.080% 01/07/2051	USD	97 000	61 727	0.01
500 000	Black Hills Corp. 3.050% 15/10/2029	USD	534 301	418 739	0.06
65 000	Blackstone holdings Finance Co. LLC 144A 1.625% 05/08/2028	USD	64 846	52 504	0.01
70 000	Blackstone holdings Finance Co. LLC 144A 2.850% 05/08/2051	USD	69 824	42 014	0.01
195 000	Blackstone holdings Finance Co. LLC 144A 3.200% 30/01/2052	USD	194 450	124 827	0.02
190 000	Blackstone Private Credit Fund 3.250% 15/03/2027	USD	189 527	157 360	0.02
65 000	Blackstone Secured Lending Fund 2.850% 30/09/2028	USD	64 518	49 330	0.01
359 000	Block Financial LLC 2.500% 15/07/2028	USD	357 636	297 324	0.04
35 000	BMW US Capital LLC 144A 3.250% 01/04/2025	USD	34 973	33 528	0.01
840 000	BMW US Capital LLC 144A 3.450% 01/04/2027	USD	839 206	782 305	0.11
500 000	Boeing Co 4.875% 01/05/2025	USD	541 223	488 451	0.07
98 000	Booking holdings, Inc. 4.625% 13/04/2030	USD	103 583	92 069	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
880 000	Brighthouse Financial Global Funding 144A 1.200% 15/12/2023	USD	879 740	839 467	0.12
150 000	Bristol-Myers Squibb Co. 2.350% 13/11/2040	USD	128 253	100 126	0.01
995 000	Bristol-Myers Squibb Co. 2.550% 13/11/2050	USD	886 897	613 163	0.09
55 000	Bristol-Myers Squibb Co. 3.900% 15/03/2062	USD	54 884	41 872	0.01
330 000	Broadcom, Inc. 144A 3.137% 15/11/2035	USD	312 156	231 091	0.03
2 473 000	Broadcom, Inc. 3.150% 15/11/2025	USD	2 585 714	2 321 652	0.34
1 612 000	Broadcom, Inc. 144A 3.419% 15/04/2033	USD	1 442 458	1 229 683	0.18
1 160 000	Broadcom, Inc. 3.459% 15/09/2026	USD	1 159 794	1 078 096	0.16
689 000	Broadcom, Inc. 144A 3.469% 15/04/2034	USD	686 056	516 646	0.08
1 300 000	Broadcom, Inc. 144A 3.500% 15/02/2041	USD	1 077 906	877 331	0.13
14 000	Broadcom, Inc. 144A 3.750% 15/02/2051	USD	12 205	9 182	0.00
750 000	Broadcom, Inc. 4.000% 15/04/2029	USD	749 657	661 374	0.10
80 000	Brooklyn Union Gas Co 144A 4.487% 04/03/2049	USD	95 453	60 126	0.01
120 000	Brooklyn Union Gas Co. 144A 4.273% 15/03/2048	USD	150 392	87 603	0.01
80 000	Brown & Brown, Inc. 4.200% 15/09/2024	USD	84 408	78 426	0.01
703 000	Brown & Brown, Inc. 4.950% 17/03/2052	USD	650 321	569 925	0.08
570 000	Bunge Ltd. Finance Corp. 1.630% 17/08/2025	USD	569 984	512 823	0.07
1 000 000	Bunge Ltd. Finance Corp. 3.250% 15/08/2026	USD	971 775	919 600	0.13
200 000	Burlington Northern Santa Fe LLC 4.050% 15/06/2048	USD	199 567	163 295	0.02
550 000	Burlington Northern Santa Fe LLC 4.125% 15/06/2047	USD	584 611	456 180	0.07
40 000	Burlington Northern Santa Fe LLC 4.450% 15/01/2053	USD	39 781	34 671	0.01
1 810 000	Cabot Corp. 5.000% 30/06/2032	USD	1 767 539	1 624 054	0.24
170 000	Camden Property Trust 3.150% 01/07/2029	USD	172 533	148 433	0.02
625 000	Campbell Soup Co. 3.950% 15/03/2025	USD	622 516	607 960	0.09
85 000	Cargill, Inc. 144A 3.125% 25/05/2051	USD	84 079	58 357	0.01
40 000	Cargill, Inc. 144A 3.500% 22/04/2025	USD	39 905	38 568	0.01
80 000	Cargill, Inc. 144A 4.000% 22/06/2032	USD	79 494	72 782	0.01
30 000	Cargill, Inc. 144A 4.375% 22/04/2052	USD	29 873	25 798	0.00
610 000	Carlisle Cos, Inc. 0.550% 01/09/2023	USD	609 840	585 447	0.09
1 795 000	Carlisle Cos, Inc. 2.200% 01/03/2032	USD	1 640 459	1 335 080	0.19
995 000	Carlisle Cos, Inc. 2.750% 01/03/2030	USD	859 976	812 282	0.12
26 000	Carrier Global Corp. 2.242% 15/02/2025	USD	26 000	24 298	0.00
3 880 000	CBRE Services, Inc. 2.500% 01/04/2031	USD	3 938 170	2 950 754	0.43
255 000	CBRE Services, Inc. 4.875% 01/03/2026	USD	264 177	251 650	0.04
29 000	CDW LLC / CDW Finance Corp. 2.670% 01/12/2026	USD	29 000	25 145	0.00
135 000	CDW LLC / CDW Finance Corp. 3.276% 01/12/2028	USD	135 000	110 665	0.02
620 000	CDW LLC / CDW Finance Corp. 3.569% 01/12/2031	USD	524 862	483 901	0.07
480 000	Celanese US holdings LLC 1.400% 05/08/2026	USD	479 627	391 526	0.06
1 128 000	Celanese US Holdings LLC 4.777% 19/07/2026	EUR	1 133 584	1 045 814	0.15
845 000	Celanese US Holdings LLC 5.900% 05/07/2024	USD	844 902	833 496	0.12
845 000	Celanese US Holdings LLC 6.050% 15/03/2025	USD	844 946	825 785	0.12
605 000	Celanese US Holdings LLC 6.165% 15/07/2027	USD	605 000	570 791	0.08
355 000	Celanese US Holdings LLC 6.330% 15/07/2029	USD	355 000	331 012	0.05

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
200 000	CenterPoint Energy Houston Electric LLC 2.900% 01/07/2050	USD	208 335	131 755	0.02
130 000	CenterPoint Energy Houston Electric LLC 3.600% 01/03/2052	USD	120 503	97 222	0.01
105 000	CenterPoint Energy Houston Electric LLC 4.850% 01/10/2052	USD	104 422	96 427	0.01
55 000	CenterPoint Energy, Inc. 2.650% 01/06/2031	USD	54 908	43 912	0.01
635 000	CF Industries, Inc. 4.950% 01/06/2043	USD	689 923	511 714	0.07
255 000	CF Industries, Inc. 5.375% 15/03/2044	USD	281 538	216 727	0.03
630 000	Charles Schwab Corp 1.150% 13/05/2026	USD	628 943	551 322	0.08
105 000	Charles Schwab Corp 2.450% 03/03/2027	USD	104 900	94 269	0.01
50 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3.500% 01/06/2041	USD	48 197	31 957	0.00
45 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 5.750% 01/04/2048	USD	46 754	36 324	0.01
1 942 000	Cheniere Corpus Christi holdings LLC 3.700% 15/11/2029	USD	2 027 276	1 683 515	0.25
2 705 000	Cheniere Corpus Christi holdings LLC 5.875% 31/03/2025	USD	2 893 093	2 717 145	0.40
55 000	Chevron USA, Inc. 1.018% 12/08/2027	USD	48 869	45 978	0.01
410 000	Choice Hotels International, Inc. 3.700% 01/12/2029	USD	433 895	345 491	0.05
1 315 000	Choice Hotels International, Inc. 3.700% 15/01/2031	USD	1 242 709	1 092 832	0.16
1 050 000	Chubb INA holdings, Inc. 0.300% 15/12/2024	EUR	1 163 154	962 351	0.14
275 000	Cigna Corp. 3.400% 15/03/2051	USD	211 277	187 553	0.03
395 000	Cigna Corp. 4.900% 15/12/2048	USD	399 918	341 135	0.05
120 000	Cintas Corp. No 2 3.700% 01/04/2027	USD	130 561	113 805	0.02
4 330 000	Citigroup, Inc. FRN 30/10/2024	USD	4 330 000	4 112 677	0.60
1 585 000	Citigroup, Inc. FRN 08/04/2026	USD	1 585 000	1 485 772	0.22
1 370 000	Citigroup, Inc. FRN 24/04/2025	USD	1 370 000	1 321 479	0.19
540 000	Citigroup, Inc. FRN 17/03/2033	USD	452 007	452 450	0.07
500 000	Citigroup, Inc. FRN 01/06/2024	USD	510 157	496 118	0.07
360 000	CME Group, Inc. 2.650% 15/03/2032	USD	341 527	295 806	0.04
900 000	CNOOC Finance 2015 USA LLC 3.500% 05/05/2025	USD	935 861	871 947	0.13
10 000	Coca-Cola Co 2.750% 01/06/2060	USD	8 366	6 167	0.00
95 000	Coca-Cola Co 3.000% 05/03/2051	USD	86 288	66 324	0.01
650 000	Coca-Cola Co. 0.125% 09/03/2029	EUR	777 166	514 298	0.08
825 000	Coca-Cola Co. 0.500% 09/03/2033	EUR	985 872	592 322	0.09
915 000	Colgate-Palmolive Co. 3.250% 15/08/2032	USD	907 074	814 977	0.12
400 000	Comcast Corp. 2.650% 15/08/2062	USD	396 573	215 598	0.03
175 000	Comcast Corp. 2.987% 01/11/2063	USD	174 322	101 377	0.01
220 000	Comcast Corp. 3.450% 01/02/2050	USD	219 525	153 655	0.02
870 000	Comcast Corp. 3.950% 15/10/2025	USD	869 537	845 306	0.12
85 000	Comcast Corp. 4.600% 15/10/2038	USD	84 955	74 801	0.01
107 000	CommonSpirit Health 3.910% 01/10/2050	USD	107 000	76 114	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
130 000	Commonwealth Edison Co. 3.000% 01/03/2050	USD	134 221	86 589	0.01
150 000	Con Edision Co. of NY, Inc. 3.600% 15/06/2061	USD	140 908	103 040	0.02
685 000	ConocoPhillips 5.900% 15/10/2032	USD	886 044	709 395	0.10
665 000	ConocoPhillips 6.500% 01/02/2039	USD	812 231	720 699	0.11
190 000	ConocoPhillips Co. 2.400% 07/03/2025	USD	189 818	179 734	0.03
225 000	ConocoPhillips Co. 3.800% 15/03/2052	USD	224 645	171 957	0.03
1 210 000	ConocoPhillips Co. 144A 4.025% 15/03/2062	USD	1 126 917	914 375	0.13
160 000	Consolidated Edison Co. of New York, Inc. 3.350% 01/04/2030	USD	159 726	140 541	0.02
550 000	Consolidated Edison Co. of New York, Inc. 4.000% 15/11/2057	USD	554 710	400 031	0.06
200 000	Constellation Brands, Inc. 3.750% 01/05/2050	USD	171 546	145 319	0.02
640 000	Constellation Brands, Inc. 4.750% 09/05/2032	USD	627 281	596 120	0.09
100 000	Constellation Energy Generation LLC 5.600% 15/06/2042	USD	98 015	89 651	0.01
150 000	Consumers Energy Co. 2.500% 01/05/2060	USD	140 408	83 409	0.01
150 000	Consumers Energy Co. 3.750% 15/02/2050	USD	168 349	115 559	0.02
75 000	Continental Resources Inc 144A 2.268% 15/11/2026	USD	75 000	64 002	0.01
185 000	Continental Resources Inc 144A 2.875% 01/04/2032	USD	184 868	135 475	0.02
215 000	Continental Resources Inc 4.900% 01/06/2044	USD	175 776	153 496	0.02
850 000	Corebridge Financial, Inc. 3.500% 04/04/2025	USD	849 438	807 378	0.12
120 000	Corning, Inc. 5.450% 15/11/2079	USD	113 408	98 137	0.01
475 000	Costco Wholesale Corp. 1.375% 20/06/2027	USD	474 296	410 167	0.06
390 000	Cox Communications, Inc. 144A 2.600% 15/06/2031	USD	388 694	302 205	0.04
515 000	Crown Castle International Corp. 1.350% 15/07/2025	USD	514 254	462 229	0.07
1 050 000	Crown Castle International Corp. 3.200% 01/09/2024	USD	1 044 065	1 016 123	0.15
1 095 000	Crown Castle International Corp. 3.250% 15/01/2051	USD	821 054	693 007	0.10
275 000	Crown Castle International Corp. 3.700% 15/06/2026	USD	280 478	258 382	0.04
50 000	Crown Castle, Inc. 2.100% 01/04/2031	USD	42 933	37 456	0.01
540 000	Crown Castle, Inc. 2.900% 01/04/2041	USD	429 044	350 650	0.05
240 000	Crown Castle, Inc. 5.200% 15/02/2049	USD	253 041	206 640	0.03
53 000	CVS Health Corp. 4.300% 25/03/2028	USD	54 749	50 104	0.01
275 000	CVS Health Corp. 4.780% 25/03/2038	USD	301 202	241 124	0.04
495 000	CVS Health Corp. 5.050% 25/03/2048	USD	585 643	434 273	0.06
190 000	CVS Health Corp. 5.125% 20/07/2045	USD	213 217	166 357	0.02
400 000	DAE Funding LLC - Reg 2.625% 20/03/2025	USD	401 909	365 935	0.05
210 000	Daimler Trucks Financial N.A. 3.650% 07/04/2027	USD	209 623	192 204	0.03
3 000 000	Danaher Corp. 2.100% 30/09/2026	EUR	3 840 474	2 796 243	0.41
477 000	DCP Midstream Operating LP 3.250% 15/02/2032	USD	400 756	378 007	0.06
715 000	DCP Midstream Operating LP 5.375% 15/07/2025	USD	707 913	694 363	0.10
415 000	Deutsche Bank NY FRN 16/11/2027	USD	415 000	336 771	0.05
1 190 000	Devon Energy Corp. 5.000% 15/06/2045	USD	1 195 099	990 389	0.14
515 000	Devon Energy Corp. 5.600% 15/07/2041	USD	534 353	461 224	0.07
280 000	Dollar General Corp. 4.250% 20/09/2024	USD	279 744	276 716	0.04
225 000	DTE Electric Co. 3.950% 01/03/2049	USD	242 399	180 444	0.03

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
370 000	DTE Electric Co. - C 2.625% 01/03/2031	USD	369 520	307 686	0.04
250 000	DTE Energy Co. 2.950% 01/03/2030	USD	248 470	209 313	0.03
10 000	Duke Energy Carolinas LLC 2.850% 15/03/2032	USD	9 994	8 277	0.00
30 000	Duke Energy Carolinas LLC 3.550% 15/03/2052	USD	28 391	21 850	0.00
270 000	Duke Energy Carolinas LLC 6.450% 15/10/2032	USD	357 870	283 213	0.04
120 000	Duke Energy Corp. 3.500% 15/06/2051	USD	126 529	80 685	0.01
1 150 000	Duke Energy Corp. 3.750% 01/09/2046	USD	1 131 300	814 486	0.12
90 000	Duke Energy Progress LLC 3.400% 01/04/2032	USD	89 776	77 094	0.01
70 000	Duquesne Lightholdings, Inc. 144A 2.775% 07/01/2032	USD	70 000	53 531	0.01
100 000	East Ohio Gas Co. 144A 3.000% 15/06/2050	USD	92 967	62 988	0.01
455 000	Eaton Corp. 4.150% 15/03/2033	USD	454 680	410 886	0.06
75 000	Ecolab, Inc. 0.900% 15/12/2023	USD	74 969	71 828	0.01
510 000	Edwards Lifesciences Corp. 4.300% 15/06/2028	USD	517 876	477 024	0.07
972 000	El du Pont de Nemours and Co. 2.300% 15/07/2030	USD	889 252	792 664	0.12
1 145 000	Electronic Arts, Inc. 1.850% 15/02/2031	USD	951 359	882 153	0.13
1 325 000	Eli Lilly & Co. 1.375% 14/09/2061	EUR	1 531 869	661 060	0.10
300 000	Empower Finance 2020 LP 144A 1.776% 17/03/2031	USD	284 303	222 276	0.03
30 000	Empower Finance 2020 LP 144A 3.075% 17/09/2051	USD	30 000	18 381	0.00
760 000	Energy Transfer Operating 6.250% 15/04/2049	USD	758 236	680 594	0.10
5 000	Entergy Arkansas LLC 4.200% 01/04/2049	USD	5 287	4 082	0.00
225 000	Entergy Corp. 0.900% 15/09/2025	USD	224 481	197 990	0.03
175 000	Entergy Louisiana LLC 2.900% 15/03/2051	USD	182 244	110 672	0.02
320 000	Entergy Mississippi LLC 3.850% 01/06/2049	USD	343 144	240 075	0.04
85 000	EPR Properties 3.600% 15/11/2031	USD	84 363	60 702	0.01
1 110 000	EQT Corp. 3.900% 01/10/2027	USD	1 104 437	1 010 242	0.15
1 471 000	EQT Corp. 7.000% 01/02/2030	USD	1 669 855	1 517 925	0.22
405 000	Equinix, Inc. 2.625% 18/11/2024	USD	419 974	383 398	0.06
560 000	Equitable Financial Life Global Funding 144A 1.300% 12/07/2026	USD	559 183	486 405	0.07
200 000	Essential Utilities, Inc. 2.704% 15/04/2030	USD	200 000	163 636	0.02
80 000	Essential Utilities, Inc. 5.300% 01/05/2052	USD	79 311	71 734	0.01
70 000	Evergy Kansas Central, Inc. 3.450% 15/04/2050	USD	69 737	49 623	0.01
500 000	Evergy, Inc. 2.450% 15/09/2024	USD	499 889	473 080	0.07
450 000	Evergy, Inc. 2.900% 15/09/2029	USD	449 459	371 625	0.05
1 000 000	Eversource Energy 4.250% 01/04/2029	USD	995 614	926 674	0.14
650 000	Exelon Corp. 3.400% 15/04/2026	USD	650 787	612 064	0.09
320 000	Exelon Corp. 4.050% 15/04/2030	USD	319 505	289 923	0.04
650 000	Exelon Corp. 4.450% 15/04/2046	USD	690 430	530 629	0.08
1 285 000	Extra Space Storage LP 2.350% 15/03/2032	USD	1 282 646	946 309	0.14
705 000	Exxon Mobil Corp. 3.452% 15/04/2051	USD	701 990	525 058	0.08
195 000	F&G Global Funding 144A 0.900% 20/09/2024	USD	194 973	177 474	0.03
440 000	F&G Global Funding 144A 5.150% 07/07/2025	USD	439 732	431 132	0.06
920 000	FactSet Research Systems, Inc. 2.900% 01/03/2027	USD	918 611	832 896	0.12
1 885 000	FactSet Research Systems, Inc. 3.450% 01/03/2032	USD	1 845 847	1 535 446	0.22

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
575 000	Fidelity National Information Services, Inc. 3.360% 21/05/2031	GBP	742 727	504 722	0.07
130 000	Fidelity National Information Services, Inc. 4.500% 15/07/2025	USD	129 957	127 203	0.02
615 000	First Republic Bank FRN 12/02/2024	USD	615 000	607 144	0.09
225 000	Florida Gas Transmission Co. LLC 144A 2.300% 01/10/2031	USD	224 838	169 535	0.02
270 000	Florida Power & Light Co. 2.450% 03/02/2032	USD	269 599	219 508	0.03
35 000	Florida Power & Light Co. 2.850% 01/04/2025	USD	34 982	33 491	0.01
200 000	Florida Power & Light Co. 2.875% 04/12/2051	USD	180 962	131 846	0.02
500 000	Florida Power & Light Co. 3.700% 01/12/2047	USD	508 890	389 194	0.06
200 000	FMR LLC 144A 7.570% 15/06/2029	USD	264 282	219 878	0.03
5 000	Ford Foundation 2.415% 01/06/2050	USD	5 000	3 092	0.00
20 000	Ford Foundation 2.815% 01/06/2070	USD	20 000	11 891	0.00
4 790 000	Fortinet, Inc. 2.200% 15/03/2031	USD	4 683 602	3 631 377	0.53
91 000	Fred Hutchinson Cancer Center 4.966% 01/01/2052	USD	91 000	83 727	0.01
217 000	Freeport-McMoRan, Inc. 4.550% 14/11/2024	USD	222 309	213 692	0.03
1 575 000	FS KKR Capital Corp. 2.625% 15/01/2027	USD	1 570 434	1 272 285	0.19
290 000	FS KKR Capital Corp. 3.250% 15/07/2027	USD	284 874	238 968	0.03
977 000	FS KKR Capital Corp. 3.400% 15/01/2026	USD	992 655	862 321	0.13
63 000	FS KKR Capital Corp. 4.125% 01/02/2025	USD	63 088	59 631	0.01
560 000	GA Global Funding Trust 144A 1.950% 15/09/2028	USD	559 009	454 119	0.07
2 645 000	General Mills, Inc. 2.875% 15/04/2030	USD	2 443 397	2 246 580	0.33
70 000	General Mills, Inc. 3.000% 01/02/2051	USD	74 180	45 388	0.01
1 895 000	General Motors Financial Co, Inc. 3.800% 07/04/2025	USD	1 894 682	1 803 960	0.26
610 000	Genuine Parts Co. 1.750% 01/02/2025	USD	608 700	563 196	0.08
1 156 000	Genuine Parts Co. 1.875% 01/11/2030	USD	1 046 643	859 535	0.13
945 000	Genuine Parts Co. 2.750% 01/02/2032	USD	816 102	731 001	0.11
13 000	Georgetown University 2.943% 01/04/2050	USD	13 000	8 581	0.00
85 000	Glencore Funding LLC 144A 2.625% 23/09/2031	USD	84 827	63 681	0.01
90 000	Glencore Funding LLC 144A 3.375% 23/09/2051	USD	88 707	54 490	0.01
390 000	Global Payments, Inc. 2.650% 15/02/2025	USD	369 219	364 545	0.05
140 000	Global Payments, Inc. 5.950% 15/08/2052	USD	139 383	123 361	0.02
735 000	GLP Capital LP Via GLP Financing II, Inc. 5.300% 15/01/2029	USD	735 258	670 247	0.10
436 000	GLP Capital LP Via GLP Financing II, Inc. 5.750% 01/06/2028	USD	445 445	408 274	0.06
1 440 000	Goldman Sachs Group Inc FRN 21/10/2032	USD	1 102 550	1 102 754	0.16
90 000	Goldman Sachs Group Inc FRN 24/02/2033	USD	78 193	71 417	0.01
1 920 000	Goldman Sachs Group, Inc. FRN 12/02/2026	USD	1 920 000	1 713 150	0.25
1 050 000	Goldman Sachs Group, Inc. FRN 09/03/2027	USD	965 847	903 015	0.13
380 000	Goldman Sachs Group, Inc. FRN 29/09/2025	USD	379 581	362 068	0.05
660 000	Goldman Sachs Group, Inc. 4.800% 08/07/2044	USD	859 499	542 870	0.08
250 000	Goldman Sachs Group, Inc. 5.150% 22/05/2045	USD	341 047	207 703	0.03
1 500 000	Goldman Sachs Group, Inc. - Reg 1.375% 15/05/2024	EUR	1 674 686	1 429 987	0.21

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 025 000	Goldman Sachs Group, Inc. - Reg 3.125% 25/07/2029	GBP	1 330 731	902 379	0.13
295 000	Golub Capital BDC, Inc. 2.500% 24/08/2026	USD	294 370	247 380	0.04
400 000	Guardian Life Global Funding 144A 1.250% 19/11/2027	USD	390 883	331 175	0.05
480 000	Guardian Life Global Funding 144A 3.246% 29/03/2027	USD	480 000	446 300	0.07
35 000	Hackensack Meridian Health, Inc. 2.875% 01/09/2050	USD	35 000	22 818	0.00
200 000	Health Care Service Corp. A Mutual Legal Reserve Co. 144A 2.200% 01/06/2030	USD	197 349	157 882	0.02
65 000	Hershey Co. 2.650% 01/06/2050	USD	64 803	42 466	0.01
96 000	Hess Corp. 5.800% 01/04/2047	USD	98 847	85 753	0.01
45 000	Hoag Memorial Hospital Presbyterian 3.803% 15/07/2052	USD	45 000	35 262	0.01
115 000	Home Depot Inc 2.700% 15/04/2025	USD	114 833	109 710	0.02
75 000	Home Depot Inc 2.875% 15/04/2027	USD	74 639	69 368	0.01
215 000	Home Depot Inc 4.000% 15/09/2025	USD	214 923	211 615	0.03
230 000	Home Depot Inc 4.950% 15/09/2052	USD	226 892	215 556	0.03
100 000	Home Depot, Inc. 4.500% 06/12/2048	USD	127 791	87 544	0.01
155 000	Home Depot, Inc. 5.875% 16/12/2036	USD	193 771	161 176	0.02
494 000	Hormel Foods Corp. 1.700% 03/06/2028	USD	443 496	420 835	0.06
930 000	Host Hotels & Resorts LP 3.500% 15/09/2030	USD	830 509	741 392	0.11
1 260 000	HP, Inc. 1.450% 17/06/2026	USD	1 258 206	1 086 631	0.16
690 000	HP, Inc. 2.200% 17/06/2025	USD	689 136	638 719	0.09
646 000	HP, Inc. 2.650% 17/06/2031	USD	643 598	473 821	0.07
809 000	HP, Inc. 3.000% 17/06/2027	USD	807 465	717 373	0.10
1 497 000	HP, Inc. 4.000% 15/04/2029	USD	1 493 761	1 312 555	0.19
85 000	HP, Inc. 4.200% 15/04/2032	USD	79 711	68 872	0.01
540 000	HP, Inc. 5.500% 15/01/2033	USD	538 554	478 988	0.07
256 000	HP, Inc. 6.000% 15/09/2041	USD	324 890	222 153	0.03
200 000	HSBC USA, Inc. 3.750% 24/05/2024	USD	199 993	196 070	0.03
275 000	Humana, Inc. 0.650% 03/08/2023	USD	265 610	265 537	0.04
310 000	Humana, Inc. 2.900% 15/12/2022	USD	309 978	309 041	0.05
120 000	Humana, Inc. 3.700% 23/03/2029	USD	119 858	107 636	0.02
786 000	Huntington Ingalls Industries, Inc. 4.200% 01/05/2030	USD	754 791	693 375	0.10
265 000	Hyundai Capital America 144A 2.000% 15/06/2028	USD	263 685	211 170	0.03
1 385 000	IBM Corp. 4.400% 27/07/2032	USD	1 375 222	1 278 038	0.19
1 300 000	IDEX Corp. 2.625% 15/06/2031	USD	1 286 743	1 035 110	0.15
3 419 000	IDEX Corp. 3.000% 01/05/2030	USD	3 628 756	2 851 575	0.42
25 000	Inova Health System Foundation 4.068% 15/05/2052	USD	25 000	20 627	0.00
205 000	Intercontinental Exchange, Inc. 4.950% 15/06/2052	USD	205 985	182 035	0.03
730 000	International Business Machines Corp. 3.430% 09/02/2052	USD	594 976	498 293	0.07
1 540 000	International Business Machines Corp. 4.000% 27/07/2025	USD	1 540 000	1 507 696	0.22
1 610 000	International Business Machines Corp. 4.150% 27/07/2027	USD	1 607 983	1 546 621	0.23

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
410 000	International Business Machines Corp. 4.250% 15/05/2049	USD	360 090	324 843	0.05
740 000	International Business Machines Corp. 4.900% 27/07/2052	USD	729 761	647 327	0.09
341 000	Interpublic Group of Cos, Inc. 3.375% 01/03/2041	USD	340 319	225 599	0.03
350 000	Interstate Power and Light Co. 3.600% 01/04/2029	USD	349 697	316 421	0.05
84 000	Intuit, Inc. 1.650% 15/07/2030	USD	84 195	65 407	0.01
320 000	Invitation Homes Operating Partnership LP 2.000% 15/08/2031	USD	315 457	229 457	0.03
90 000	ITC Holdings Corp. 144A 4.950% 22/09/2027	USD	89 910	87 844	0.01
565 000	Jabil, Inc. 1.700% 15/04/2026	USD	564 924	491 011	0.07
265 000	Jabil, Inc. 4.250% 15/05/2027	USD	263 983	247 126	0.04
40 000	Jackson Financial, Inc. 4.000% 23/11/2051	USD	39 604	24 974	0.00
160 000	Jackson National Life Global Funding 144A 1.750% 12/01/2025	USD	159 979	147 052	0.02
1 325 000	Johnson & Johnson 3.625% 03/03/2037	USD	1 294 937	1 144 793	0.17
1 710 000	JPMorgan Chase & Co. FRN 22/09/2027	USD	1 710 000	1 446 622	0.21
870 000	JPMorgan Chase & Co. FRN 10/12/2025	USD	870 000	798 029	0.12
600 000	JPMorgan Chase & Co. FRN 15/10/2025	USD	597 580	562 830	0.08
1 197 000	JPMorgan Chase & Co. FRN 24/02/2026	USD	1 136 089	1 113 097	0.16
898 000	JPMorgan Chase & Co. FRN 14/06/2025	USD	898 000	872 609	0.13
850 000	JPMorgan Chase & Co. FRN 29/01/2027	USD	850 000	802 410	0.12
1 200 000	JPMorgan Chase & Co. FRN 05/12/2024	USD	1 200 000	1 180 388	0.17
2 515 000	JPMorgan Chase & Co. FRN 25/07/2028	USD	2 515 000	2 413 391	0.35
475 000	JPMorgan Chase & Co. FRN 25/07/2033	USD	475 000	438 329	0.06
802 000	Juniper Networks, Inc. 2.000% 10/12/2030	USD	723 015	591 783	0.09
351 000	Kellogg Co. 7.450% 01/04/2031	USD	390 242	386 805	0.06
370 000	Kentucky Utilities Co. 3.300% 01/06/2050	USD	391 963	257 423	0.04
790 000	Keurig Dr Pepper, Inc. 3.950% 15/04/2029	USD	759 204	717 987	0.10
1 865 000	Keurig Dr Pepper, Inc. 4.050% 15/04/2032	USD	1 819 877	1 634 869	0.24
1 455 000	Keurig Dr Pepper, Inc. 4.500% 15/04/2052	USD	1 297 020	1 147 303	0.17
624 000	Keysight Technologies, Inc. 4.600% 06/04/2027	USD	646 634	607 404	0.09
290 000	Kimberly-Clark Corp. 2.875% 07/02/2050	USD	289 154	194 807	0.03
60 000	Kinder Morgan Energy Partners LP 6.950% 15/01/2038	USD	62 612	59 664	0.01
360 000	Kinder Morgan, Inc. 1.750% 15/11/2026	USD	359 491	311 892	0.05
590 000	Kinder Morgan, Inc. 5.450% 01/08/2052	USD	556 055	509 812	0.07
90 000	Kinder Morgan, Inc. 5.550% 01/06/2045	USD	82 974	78 453	0.01
200 000	KKR Group Finance Co. VII LLC 144A 3.625% 25/02/2050	USD	200 887	139 099	0.02
70 000	KKR Group Finance Co. XII LLC 144A 4.850% 17/05/2032	USD	69 762	64 376	0.01
1 000 000	Kraft Heinz Foods Co. 3.875% 15/05/2027	USD	988 395	934 309	0.14
105 000	Kraft Heinz Foods Co. 5.000% 04/06/2042	USD	112 532	91 220	0.01
50 000	KyndrylHoldings, Inc. 4.100% 15/10/2041	USD	49 788	27 980	0.00

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
483 000	Laboratory Corp. of America holdings 1.550% 01/06/2026	USD	482 763	423 330	0.06
56 000	Lennox International, Inc. 1.350% 01/08/2025	USD	56 719	49 974	0.01
850 000	LifeStorage LP 3.500% 01/07/2026	USD	843 976	800 614	0.12
240 000	Lowe's Cos, Inc. 3.350% 01/04/2027	USD	239 841	222 372	0.03
565 000	Main Street Capital Corp. 3.000% 14/07/2026	USD	572 781	475 857	0.07
115 000	Marathon Oil Corp. 6.600% 01/10/2037	USD	143 254	111 626	0.02
370 000	Marriott International Inc 5.000% 15/10/2027	USD	366 813	357 492	0.05
885 000	Marsh & McLennan Cos, Inc. 2.900% 15/12/2051	USD	689 242	548 542	0.08
800 000	Marsh & McLennan Cos, Inc. 3.750% 14/03/2026	USD	806 688	773 992	0.11
1 150 000	Marsh & McLennan Cos, Inc. 4.200% 01/03/2048	USD	1 246 979	914 138	0.13
670 000	Marsh & McLennan Cos, Inc. 4.750% 15/03/2039	USD	669 513	602 591	0.09
1 120 000	Marsh & McLennan Cos, Inc. 4.900% 15/03/2049	USD	1 623 172	993 893	0.14
252 000	Massachusetts Institute of Technology 3.067% 01/04/2052	USD	252 000	182 433	0.03
200 000	Massachusetts Mutual Life Insurance Co. 144A 3.375% 15/04/2050	USD	197 504	136 460	0.02
200 000	MassMutual Global Funding II 144A 1.200% 16/07/2026	USD	199 700	173 769	0.03
300 000	MassMutual Global Funding II 144A 1.550% 09/10/2030	USD	284 495	226 363	0.03
400 000	Mastercard, Inc. 3.300% 26/03/2027	USD	398 332	375 880	0.05
250 000	Mastercard, Inc. 3.800% 21/11/2046	USD	259 603	202 806	0.03
26 000	Mayo Clinic 3.196% 15/11/2061	USD	26 000	16 886	0.00
1 740 000	McCormick & Co., Inc. 3.150% 15/08/2024	USD	1 769 501	1 680 793	0.24
185 000	McDonald's Corp. 1.450% 01/09/2025	USD	184 819	168 706	0.02
410 000	McDonald's Corp. 5.150% 09/09/2052	USD	408 388	381 602	0.06
775 000	McKesson Corp. 0.900% 03/12/2025	USD	774 808	678 895	0.10
31 000	Memorial Sloan-Kettering Cancer Center 2.955% 01/01/2050	USD	31 000	20 802	0.00
520 000	Merck & Co, Inc. 1.900% 10/12/2028	USD	473 408	436 445	0.06
160 000	Merck & Co, Inc. 2.750% 10/12/2051	USD	144 801	104 224	0.02
175 000	Merck & Co, Inc. 2.900% 10/12/2061	USD	174 516	109 650	0.02
605 000	Merck & Co., Inc. 2.350% 24/06/2040	USD	599 663	406 447	0.06
190 000	Merck & Co., Inc. 4.000% 07/03/2049	USD	239 053	156 772	0.02
275 000	Met Tower Global Funding 144A 1.250% 14/09/2026	USD	274 800	236 626	0.03
350 000	Met Tower Global Funding 144A 3.700% 13/06/2025	USD	349 691	337 489	0.05
360 000	Meta Platforms, Inc. 144A 3.850% 15/08/2032	USD	359 911	316 334	0.05
400 000	Meta Platforms, Inc. 144A 4.450% 15/08/2052	USD	399 343	326 481	0.05
105 000	Meta Platforms, Inc. 144A 4.650% 15/08/2062	USD	104 810	84 629	0.01
40 000	Methodist Hospital 2.705% 01/12/2050	USD	40 000	25 070	0.00
240 000	MetLife, Inc. 5.000% 15/07/2052	USD	218 738	218 807	0.03
660 000	Metropolitan Life Global Funding I 144A 1.875% 11/01/2027	USD	659 356	577 487	0.08
285 000	Metropolitan Life Global Funding I 144A 4.300% 25/08/2029	USD	284 730	265 545	0.04

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
205 000	Micron Technology, Inc. 4.663% 15/02/2030	USD	235 039	181 796	0.03
341 000	Microsoft Corp. 2.525% 01/06/2050	USD	308 576	222 829	0.03
95 000	Microsoft Corp. 2.921% 17/03/2052	USD	92 488	67 098	0.01
485 000	Microsoft Corp. 3.041% 17/03/2062	USD	444 778	330 984	0.05
94 000	Microsoft Corp. 4.100% 06/02/2037	USD	101 082	86 584	0.01
40 000	MidAmerican Energy Co. 3.150% 15/04/2050	USD	39 796	27 199	0.00
85 000	Mississippi Power Co. 3.100% 30/07/2051	USD	84 132	54 215	0.01
520 000	Morgan Stanley FRN 21/10/2025	USD	520 000	471 744	0.07
765 000	Morgan Stanley FRN 20/07/2027	USD	765 000	651 794	0.10
2 505 000	Morgan Stanley FRN 28/04/2026	USD	2 505 000	2 298 101	0.33
1 000 000	Morgan Stanley 3.950% 23/04/2027	USD	994 326	929 696	0.14
930 000	Morgan Stanley FRN 22/07/2038	USD	1 008 365	741 195	0.11
300 000	Morgan Stanley 4.375% 22/01/2047	USD	383 085	239 635	0.04
205 000	Morgan Stanley FRN 23/01/2030	USD	203 640	188 387	0.03
700 000	Morgan Stanley FRN 17/07/2026	USD	700 000	681 900	0.10
110 000	Morgan Stanley FRN 24/03/2051	USD	159 922	105 303	0.02
1 017 000	Motorola Solutions, Inc. 2.300% 15/11/2030	USD	1 005 129	761 823	0.11
3 000 000	Motorola Solutions, Inc. 2.750% 24/05/2031	USD	2 996 998	2 288 567	0.33
197 000	Motorola Solutions, Inc. 4.000% 01/09/2024	USD	200 098	193 148	0.03
500 000	Motorola Solutions, Inc. 4.600% 23/02/2028	USD	504 398	471 068	0.07
670 000	Motorola Solutions, Inc. 5.500% 01/09/2044	USD	660 920	569 554	0.08
1 050 000	MPLX LP 1.750% 01/03/2026	USD	974 141	919 053	0.13
425 000	MPLX LP 2.650% 15/08/2030	USD	423 300	332 818	0.05
95 000	MPLX LP 4.500% 15/04/2038	USD	100 169	76 448	0.01
1 064 000	MPLX LP 4.700% 15/04/2048	USD	1 198 475	810 771	0.12
157 000	MPLX LP 4.875% 01/12/2024	USD	169 321	155 134	0.02
500 000	MPLX LP 4.900% 15/04/2058	USD	607 048	373 181	0.05
1 175 000	MPLX LP 4.950% 14/03/2052	USD	1 153 237	919 646	0.13
105 000	MPLX LP 5.200% 01/03/2047	USD	121 780	86 329	0.01
780 000	MPLX LP 5.500% 15/02/2049	USD	933 558	662 093	0.10
13 000	MultiCare Health System 2.803% 15/08/2050	USD	13 000	8 103	0.00
646 000	National Fuel Gas Co. 2.950% 01/03/2031	USD	602 993	503 992	0.07
935 000	National Health Investors, Inc. 3.000% 01/02/2031	USD	748 287	657 567	0.10
1 050 000	National Rural Utilities Cooperative Finance Corp. 3.400% 07/02/2028	USD	1 048 347	963 498	0.14
115 000	NetApp, Inc. 2.375% 22/06/2027	USD	114 876	101 289	0.01
200 000	Nevada Power Co. 2.400% 01/05/2030	USD	199 615	164 355	0.02
300 000	New York Life Insurance Co. 144A 3.750% 15/05/2050	USD	314 435	221 852	0.03
70 000	New York State Electric & Gas Corp. 144A 2.150% 01/10/2031	USD	69 865	54 151	0.01
650 000	NextEra Energy Capital holdings, Inc. 3.550% 01/05/2027	USD	658 096	601 507	0.09
285 000	Niagara Mohawk Power Corp. 144A 3.025% 27/06/2050	USD	305 918	170 759	0.02
135 000	NiSource, Inc. 1.700% 15/02/2031	USD	134 918	99 852	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
150 000	NiSource, Inc. 3.490% 15/05/2027	USD	151 376	137 870	0.02
200 000	NiSource, Inc. 4.375% 15/05/2047	USD	212 598	158 656	0.02
170 000	Nissan Motor Acceptance Co. LLC 144A 1.125% 16/09/2024	USD	169 948	154 539	0.02
150 000	Nissan Motor Acceptance Co. LLC 144A 2.450% 15/09/2028	USD	149 951	113 068	0.02
20 000	Northeastern University 2.894% 01/10/2050	USD	20 000	13 294	0.00
90 000	Northern Natural Gas Co. 144A 3.400% 16/10/2051	USD	89 243	59 370	0.01
140 000	Northern States Power Co 2.600% 01/06/2051	USD	137 165	87 011	0.01
565 000	Northern States Power Co. 3.600% 15/09/2047	USD	569 468	425 183	0.06
265 000	Northwestern Mutual Global Funding 144A 4.000% 01/07/2025	USD	264 917	258 153	0.04
250 000	Northwestern Mutual Life Insurance Co. 144A 3.450% 30/03/2051	USD	249 174	171 825	0.03
117 000	Northwestern University 2.640% 01/12/2050	USD	117 000	77 795	0.01
276 000	Novartis Capital Corp. 2.750% 14/08/2050	USD	277 380	186 453	0.03
140 000	NSTAR Electric Co. 3.950% 01/04/2030	USD	139 426	130 151	0.02
35 000	NSTAR Electric Co. 4.950% 15/09/2052	USD	34 865	32 696	0.00
833 000	NVR, Inc. 3.000% 15/05/2030	USD	865 292	679 808	0.10
247 000	Office Properties Income Trust 3.450% 15/10/2031	USD	246 565	149 174	0.02
20 000	Oglethorpe Power Corp. 144A 4.500% 01/04/2047	USD	19 913	15 631	0.00
90 000	Oglethorpe Power Corp. 5.050% 01/10/2048	USD	103 985	75 510	0.01
160 000	Oklahoma Gas and Electric Co. 3.250% 01/04/2030	USD	159 939	138 376	0.02
545 000	Omega Healthcare Investors, Inc. 3.250% 15/04/2033	USD	420 643	384 331	0.06
200 000	Oncor Electric Delivery Co. LLC 2.700% 15/11/2051	USD	172 108	126 964	0.02
40 000	Oncor Electric Delivery Co. LLC 3.100% 15/09/2049	USD	39 819	27 748	0.00
200 000	Oncor Electric Delivery Co. LLC 3.800% 01/06/2049	USD	198 927	156 992	0.02
15 000	Oncor Electric Delivery Co. LLC 144A 4.950% 15/09/2052	USD	14 930	14 163	0.00
250 000	ONE Gas, Inc. 4.250% 01/09/2032	USD	248 022	228 071	0.03
1 000 000	ONEOK Partners LP 4.900% 15/03/2025	USD	1 016 475	983 320	0.14
169 000	ONEOK Partners LP 6.125% 01/02/2041	USD	190 434	148 826	0.02
215 000	ONEOK, Inc. 5.200% 15/07/2048	USD	259 252	171 181	0.03
530 000	ONEOK, Inc. 6.350% 15/01/2031	USD	669 119	519 459	0.08
320 000	ONEOK, Inc. 7.150% 15/01/2051	USD	373 946	305 694	0.04
145 000	Oracle Corp. 1.650% 25/03/2026	USD	145 221	127 095	0.02
455 000	Oracle Corp. 3.650% 25/03/2041	USD	457 605	309 183	0.05
550 000	Oracle Corp. 3.850% 15/07/2036	USD	565 552	411 319	0.06
80 000	Oracle Corp. 3.950% 25/03/2051	USD	81 791	53 064	0.01
430 000	Oracle Corp. 4.100% 25/03/2061	USD	441 004	270 754	0.04
131 000	Ovintiv, Inc. 7.375% 01/11/2031	USD	146 432	136 412	0.02
45 000	Pacific Gas and Electric Co. 2.100% 01/08/2027	USD	44 943	36 394	0.01
140 000	Pacific Gas and Electric Co. 2.500% 01/02/2031	USD	139 886	101 827	0.01
230 000	Pacific Gas and Electric Co. 3.150% 01/01/2026	USD	237 326	206 722	0.03
75 000	Pacific Gas and Electric Co. 3.250% 01/06/2031	USD	75 689	57 179	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
40 000	Pacific Gas and Electric Co. 3.300% 01/08/2040	USD	39 823	25 606	0.00
230 000	Pacific Gas and Electric Co. 3.500% 01/08/2050	USD	203 414	139 989	0.02
230 000	Pacific Gas and Electric Co. 4.500% 01/07/2040	USD	262 910	167 351	0.02
80 000	Pacific Gas and Electric Co. 4.550% 01/07/2030	USD	89 488	68 529	0.01
380 000	Pacific Gas and Electric Co. 4.950% 01/07/2050	USD	416 974	278 168	0.04
50 000	Pacific Gas and Electric Co. 5.250% 01/03/2052	USD	50 542	37 756	0.01
480 000	Pacific Life GF II 2.450% 11/01/2032	USD	479 292	374 069	0.05
110 000	PacifiCorp 2.900% 15/06/2052	USD	109 190	70 398	0.01
200 000	Packaging Corp. of America 3.050% 01/10/2051	USD	198 982	126 587	0.02
255 000	PayPal holdings, Inc. 2.400% 01/10/2024	USD	255 031	243 463	0.04
28 000	PeaceHealth Obligated Group 3.218% 15/11/2050	USD	28 000	18 739	0.00
625 000	Pennsylvania Electric Co. 144A 3.600% 01/06/2029	USD	614 909	555 895	0.08
135 000	Penske Truck Leasing 4.400% 01/07/2027	USD	134 649	126 741	0.02
870 000	PepsiCo, Inc. 3.900% 18/07/2032	USD	868 671	803 830	0.12
145 000	PepsiCo, Inc. 4.200% 18/07/2052	USD	144 829	128 288	0.02
1 900 000	Philip Morris International, Inc. 0.625% 08/11/2024	EUR	2 149 670	1 759 460	0.26
1 860 000	Philip Morris International, Inc. 0.875% 01/05/2026	USD	1 810 753	1 598 306	0.23
1 000 000	Philip Morris International, Inc. 2.750% 19/03/2025	EUR	1 290 688	962 584	0.14
1 700 000	Philip Morris International, Inc. 2.875% 03/03/2026	EUR	2 044 816	1 606 226	0.23
800 000	Philip Morris International, Inc. 4.125% 04/03/2043	USD	855 624	556 480	0.08
1 823 000	Philip Morris International, Inc. 4.250% 10/11/2044	USD	1 759 341	1 276 735	0.19
909 000	Philip Morris International, Inc. 4.875% 15/11/2043	USD	864 619	694 434	0.10
744 000	Philip Morris International, Inc. 6.375% 16/05/2038	USD	904 253	704 278	0.10
29 000	Piedmont Healthcare, Inc. 2.719% 01/01/2042	USD	29 000	19 500	0.00
21 000	Piedmont Healthcare, Inc. 2.864% 01/01/2052	USD	21 000	13 335	0.00
100 000	Piedmont Natural Gas Co, Inc. 5.050% 15/05/2052	USD	102 250	87 673	0.01
200 000	Piedmont Natural Gas Co., Inc. 3.500% 01/06/2029	USD	208 342	175 990	0.03
195 000	Plains All American Pipeline LP Via PAA Finance Corp. 4.900% 15/02/2045	USD	155 843	143 085	0.02
25 000	PPG Industries, Inc. 2.550% 15/06/2030	USD	26 455	20 615	0.00
55 000	PPG Industries, Inc. 2.800% 15/08/2029	USD	54 899	47 010	0.01
48 000	President and Fellows of Harvard College 2.517% 15/10/2050	USD	48 000	30 851	0.00
345 000	Pricoa Global Funding I 144A 1.200% 01/09/2026	USD	344 387	300 026	0.04
425 000	Principal Life Global Funding II 144A 1.250% 16/08/2026	USD	423 525	364 645	0.05
215 000	Principal Life Global Funding II 1.375% 10/01/2025	USD	214 471	197 546	0.03
140 000	Principal Life Global Funding II 144A 1.500% 17/11/2026	USD	139 325	121 069	0.02
170 000	Procter & Gamble Co. 3.600% 25/03/2050	USD	207 339	141 387	0.02
185 000	Progressive Corp 3.700% 15/03/2052	USD	174 169	138 989	0.02
150 000	Progressive Corp. 4.125% 15/04/2047	USD	178 316	124 301	0.02
3 500 000	Prologis Euro Finance LLC 0.250% 10/09/2027	EUR	3 630 762	2 858 068	0.42
425 000	Prospect Capital Corp. 3.364% 15/11/2026	USD	421 031	349 372	0.05
320 000	Prospect Capital Corp. 3.437% 15/10/2028	USD	303 900	233 097	0.03

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
150 000	Protective Life Global Funding 1.646% 13/01/2025	USD	150 000	137 552	0.02
290 000	Protective Life Global Funding 144A 1.900% 06/07/2028	USD	290 000	236 636	0.03
83 000	Providence St Joseph Health Obligated Group 2.700% 01/10/2051	USD	83 000	49 826	0.01
500 000	Public Service Electric and Gas Co. 3.600% 01/12/2047	USD	499 694	373 545	0.05
855 000	Public Storage 0.875% 15/02/2026	USD	853 959	749 022	0.11
1 590 000	Public Storage 1.500% 09/11/2026	USD	1 588 002	1 407 355	0.21
1 065 000	Public Storage 2.250% 09/11/2031	USD	1 064 738	838 207	0.12
1 100 000	Public Storage 2.300% 01/05/2031	USD	1 096 732	880 031	0.13
1 850 000	Public Storage 3.094% 15/09/2027	USD	1 847 354	1 693 674	0.25
1 000 000	Public Storage 3.385% 01/05/2029	USD	1 027 301	898 332	0.13
20 000	Puget Energy, Inc. 2.379% 15/06/2028	USD	20 000	16 650	0.00
120 000	Puget Sound Energy, Inc. 2.893% 15/09/2051	USD	121 128	76 570	0.01
160 000	Puget Sound Energy, Inc. 3.250% 15/09/2049	USD	157 414	107 844	0.02
1 100 000	Quanta Services, Inc. 0.950% 01/10/2024	USD	1 099 607	1 005 411	0.15
639 000	Quanta Services, Inc. 2.900% 01/10/2030	USD	670 874	510 499	0.07
515 000	Quanta Services, Inc. 3.050% 01/10/2041	USD	512 459	327 341	0.05
1 352 000	Rayonier LP 2.750% 17/05/2031	USD	1 286 226	1 053 832	0.15
1 715 000	Regeneron Pharmaceuticals, Inc. 1.750% 15/09/2030	USD	1 381 021	1 297 449	0.19
835 000	Regeneron Pharmaceuticals, Inc. 2.800% 15/09/2050	USD	671 640	504 646	0.07
2 630 000	Reliance Steel & Aluminum Co. 2.150% 15/08/2030	USD	2 306 658	1 999 516	0.29
320 000	Republic Services, Inc. 0.875% 15/11/2025	USD	319 795	281 328	0.04
1 980 000	Republic Services, Inc. 2.375% 15/03/2033	USD	1 976 243	1 518 196	0.22
700 000	Reynolds American, Inc. 4.450% 12/06/2025	USD	709 660	676 378	0.10
140 000	RGA Global Funding 144A 2.700% 18/01/2029	USD	139 873	117 252	0.02
200 000	Rocheholdings, Inc. 144A 2.076% 13/12/2031	USD	200 000	160 156	0.02
695 000	Rocheholdings, Inc. 144A 2.132% 10/03/2025	USD	695 000	656 466	0.10
36 000	Rockefeller Foundation 2.492% 01/10/2050	USD	36 000	22 516	0.00
535 000	RPM International, Inc. 2.950% 15/01/2032	USD	452 448	411 556	0.06
168 000	RPM International, Inc. 5.250% 01/06/2045	USD	157 229	140 690	0.02
954 000	S&P Global, Inc. 2.300% 15/08/2060	USD	819 053	502 386	0.07
1 150 000	S&P Global, Inc. 2.450% 01/03/2027	USD	1 127 619	1 031 265	0.15
419 000	Sabine Pass Liquefaction LLC 4.200% 15/03/2028	USD	453 101	382 308	0.06
295 000	Sabra Health Care LP 3.200% 01/12/2031	USD	243 610	216 634	0.03
180 000	San Diego Gas & Electric Co. 2.950% 15/08/2051	USD	178 905	116 948	0.02
150 000	San Diego Gas & Electric Co. 3.750% 01/06/2047	USD	155 263	112 122	0.02
70 000	Santander holdings USA, Inc. FRN 06/01/2028	USD	70 000	58 399	0.01
45 000	Santander holdings USA, Inc. 3.450% 02/06/2025	USD	44 953	42 148	0.01
500 000	Sempra Energy 3.250% 15/06/2027	USD	498 896	456 576	0.07
790 000	Sempra Energy 3.400% 01/02/2028	USD	787 061	713 428	0.10
89 000	ServiceNow, Inc. 1.400% 01/09/2030	USD	86 325	65 499	0.01
535 000	Sherwin-Williams Co 4.050% 08/08/2024	USD	534 791	526 233	0.08
50 000	Southern California Edison Co. 3.450% 01/02/2052	USD	49 836	33 318	0.00
120 000	Southern California Edison Co. 3.650% 01/02/2050	USD	119 287	82 133	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
15 000	Southern California Edison Co. 3.700% 01/08/2025	USD	15 211	14 425	0.00
200 000	Southern California Edison Co. 4.875% 01/03/2049	USD	193 986	167 177	0.02
380 000	Southern California Edison Co. - A 4.200% 01/03/2029	USD	403 814	351 310	0.05
120 000	Southern California Edison Co. - C 4.125% 01/03/2048	USD	119 809	89 184	0.01
110 000	Southern California Gas Co. 3.950% 15/02/2050	USD	131 520	84 271	0.01
650 000	Southern Co. 3.250% 01/07/2026	USD	646 464	602 310	0.09
660 000	Southern Co. 4.400% 01/07/2046	USD	674 245	516 354	0.08
100 000	Southern Co. Gas Capital Corp. 3.150% 30/09/2051	USD	75 338	62 741	0.01
150 000	Southern Co. Gas Capital Corp. 4.400% 30/05/2047	USD	158 207	117 949	0.02
10 000	Southern Power Co. 0.900% 15/01/2026	USD	9 984	8 699	0.00
25 000	Southwest Gas Corp. 2.200% 15/06/2030	USD	24 976	18 916	0.00
30 000	Southwest Gas Corp. 3.180% 15/08/2051	USD	29 995	18 328	0.00
155 000	Southwest Gas Corp. 4.050% 15/03/2032	USD	154 452	130 154	0.02
320 000	Southwestern Electric Power Co. 3.250% 01/11/2051	USD	263 017	203 393	0.03
1 610 000	Steel Dynamics, Inc. 3.250% 15/01/2031	USD	1 424 306	1 312 475	0.19
2 380 000	Steel Dynamics, Inc. 3.450% 15/04/2030	USD	2 157 963	2 007 545	0.29
1 650 000	Stryker Corp. 3.375% 01/11/2025	USD	1 665 792	1 570 176	0.23
750 000	Sun Communities Operating LP 2.300% 01/11/2028	USD	748 903	602 308	0.09
47 000	Sutter Health 3.361% 15/08/2050	USD	47 000	32 608	0.00
345 000	SVB Financial Group 1.800% 28/10/2026	USD	344 932	296 633	0.04
850 000	Take-Two Interactive Software, Inc. 3.300% 28/03/2024	USD	849 715	828 652	0.12
25 000	Tampa Electric Co. 3.450% 15/03/2051	USD	24 947	17 552	0.00
100 000	Tampa Electric Co. 4.450% 15/06/2049	USD	95 964	84 273	0.01
135 000	Targa Resources Corp. 4.200% 01/02/2033	USD	134 761	112 373	0.02
170 000	Targa Resources Corp. 4.950% 15/04/2052	USD	168 884	130 816	0.02
1 130 000	Targa Resources Partners LP / Targa Resources Partners Finance Corp. 4.000% 15/01/2032	USD	1 121 211	931 917	0.14
3 125 000	Targa Resources Partners LP / Targa Resources Partners Finance Corp. 4.875% 01/02/2031	USD	3 201 593	2 687 500	0.39
115 000	TD SYNEX Corp. 2.650% 09/08/2031	USD	114 397	85 682	0.01
350 000	Teachers Insurance & Annuity Association of America 144A 4.270% 15/05/2047	USD	393 648	284 262	0.04
1 000 000	Teledyne Technologies, Inc. 0.950% 01/04/2024	USD	966 359	934 002	0.14
170 000	Teledyne Technologies, Inc. 2.250% 01/04/2028	USD	171 057	141 868	0.02
40 000	Texas Health Resources 2.328% 15/11/2050	USD	40 000	22 874	0.00
53 000	Texas Instruments, Inc. 1.750% 04/05/2030	USD	52 956	42 456	0.01
370 000	Texas Instruments, Inc. 2.700% 15/09/2051	USD	367 525	245 579	0.04
500 000	Texas Instruments, Inc. 4.100% 16/08/2052	USD	429 320	426 704	0.06
1 120 000	Thermo Fisher Scientific, Inc. 1.215% 18/10/2024	USD	1 120 000	1 041 872	0.15
550 000	Time Warner Cable LLC 6.550% 01/05/2037	USD	615 046	496 265	0.07
325 000	T-Mobile USA, Inc. 3.300% 15/02/2051	USD	230 358	211 756	0.03
640 000	T-Mobile USA, Inc. 3.600% 15/11/2060	USD	471 422	410 817	0.06
410 000	T-Mobile USA, Inc. 4.500% 15/04/2050	USD	366 099	328 415	0.05
955 000	T-Mobile USA, Inc. 5.650% 15/01/2053	USD	952 473	900 864	0.13

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
795 000	T-Mobile USA, Inc. 5.800% 15/09/2062	USD	789 616	732 911	0.11
655 000	Toyota Motor Credit Corp. 3.650% 18/08/2025	USD	654 434	634 310	0.09
750 000	Toyota Motor Credit Corp. 3.950% 30/06/2025	USD	749 348	732 190	0.11
95 000	Transcontinental Gas Pipe Line Co. LLC 3.250% 15/05/2030	USD	94 846	80 277	0.01
9 000	Trinity Health Corp. 2.632% 01/12/2040	USD	9 000	6 121	0.00
1 370 000	Truist Financial Corp. 1.200% 05/08/2025	USD	1 369 200	1 231 672	0.18
135 000	Tucson Electric Power Co. 1.500% 01/08/2030	USD	134 571	101 709	0.01
100 000	Tucson Electric Power Co. 3.250% 01/05/2051	USD	77 445	65 837	0.01
21 000	Umass memorial Health care 5.363% 01/07/2052	USD	21 000	19 248	0.00
170 000	Union Electric Co. 3.250% 01/10/2049	USD	168 573	118 007	0.02
35 000	Union Pacific Corp. 3.850% 14/02/2072	USD	34 908	24 943	0.00
690 000	UnitedHealth Group, Inc. 2.900% 15/05/2050	USD	634 191	453 264	0.07
1 040 000	UnitedHealth Group, Inc. 3.125% 15/05/2060	USD	1 178 371	666 046	0.10
520 000	UnitedHealth Group, Inc. 3.700% 15/05/2027	USD	519 740	494 927	0.07
490 000	UnitedHealth Group, Inc. 4.950% 15/05/2062	USD	440 882	436 315	0.06
62 000	University of Chicago 2.761% 01/04/2045	USD	62 000	46 486	0.01
87 000	University of Chicago - C 2.547% 01/04/2050	USD	87 000	56 919	0.01
200 000	University of Southern California 2.805% 01/10/2050	USD	201 604	137 180	0.02
210 000	US Bancorp FRN 22/07/2028	USD	210 000	202 461	0.03
100 000	Utah Acquisition Sub, Inc. 3.950% 15/06/2026	USD	101 413	91 202	0.01
115 000	Valero Energy Corp. 4.000% 01/06/2052	USD	113 043	82 988	0.01
333 000	VeriSign, Inc. 4.750% 15/07/2027	USD	348 883	320 490	0.05
351 000	VeriSign, Inc. 5.250% 01/04/2025	USD	379 396	349 963	0.05
325 000	Verisk Analytics, Inc. 5.500% 15/06/2045	USD	394 957	301 179	0.04
775 000	Verizon Communications, Inc. 2.987% 30/10/2056	USD	797 442	460 755	0.07
170 000	Verizon Communications, Inc. 3.000% 20/11/2060	USD	168 580	98 754	0.01
1 271 000	Verizon Communications, Inc. 3.376% 15/02/2025	USD	1 263 612	1 230 591	0.18
175 000	Verizon Communications, Inc. 4.522% 15/09/2048	USD	186 268	145 161	0.02
325 000	Viatis, Inc. 1.650% 22/06/2025	USD	329 856	288 965	0.04
170 000	Viatis, Inc. 4.000% 22/06/2050	USD	151 615	101 593	0.01
55 000	VICI Properties LP 4.375% 15/05/2025	USD	54 979	52 368	0.01
248 000	VICI Properties LP 4.750% 15/02/2028	USD	243 830	228 210	0.03
710 000	VICI Properties LP 5.625% 15/05/2052	USD	691 165	587 373	0.09
5 000	Virginia Electric and Power Co. 2.950% 15/11/2051	USD	4 989	3 237	0.00
50 000	Virginia Electric and Power Co. 3.300% 01/12/2049	USD	55 040	35 071	0.01
100 000	Virginia Electric and Power Co. 4.625% 15/05/2052	USD	103 439	86 561	0.01
784 000	Virginia Electric and Power Co. - B 3.800% 15/09/2047	USD	797 293	597 629	0.09
93 000	Visa, Inc. 2.000% 15/08/2050	USD	92 074	53 241	0.01
55 000	Visa, Inc. 2.700% 15/04/2040	USD	54 646	39 766	0.01
385 000	Visa, Inc. 3.650% 15/09/2047	USD	465 924	300 842	0.04
350 000	Vistra Operations Co. LLC 144A 3.700% 30/01/2027	USD	349 350	310 112	0.05
545 000	Volkswagen Group of America Finance LLC 144A 3.950% 06/06/2025	USD	544 781	523 585	0.08
100 000	W R Berkley Corp. 3.550% 30/03/2052	USD	84 521	68 923	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
63 000	WakeMed 3.286% 01/10/2052	USD	63 000	43 867	0.01
30 000	Washington Gas Light Co. 3.650% 15/09/2049	USD	29 864	22 016	0.00
28 000	Waste Connections, Inc. 3.200% 01/06/2032	USD	27 980	23 431	0.00
300 000	WEA Finance LLC 144A 2.875% 15/01/2027	USD	300 735	254 912	0.04
40 000	WEC Energy Group, Inc. 5.000% 27/09/2025	USD	39 971	39 862	0.01
70 000	WEC Energy Group, Inc. 5.150% 01/10/2027	USD	69 856	69 400	0.01
136 000	Wells Fargo & Co. FRN 19/05/2025	USD	136 000	125 849	0.02
230 000	Wells Fargo & Co. FRN 30/10/2025	USD	229 288	214 779	0.03
80 000	Wells Fargo & Co. FRN 30/04/2041	USD	80 000	54 850	0.01
2 045 000	Wells Fargo & Co. FRN 24/03/2028	USD	2 045 000	1 853 046	0.27
1 505 000	Wells Fargo & Co. FRN 25/04/2026	USD	1 505 000	1 438 492	0.21
65 000	Wells Fargo & Co. FRN 15/08/2026	USD	65 058	62 896	0.01
250 000	Wells Fargo & Co. FRN 25/04/2053	USD	250 000	203 696	0.03
1 535 000	Wells Fargo & Co. FRN 25/07/2028	USD	1 535 000	1 464 639	0.21
1 655 000	Wells Fargo & Co. FRN 25/07/2033	USD	1 671 976	1 518 549	0.22
130 000	Wells Fargo & Co. FRN 04/04/2051	USD	175 618	111 910	0.02
345 000	Welltower, Inc. 3.625% 15/03/2024	USD	344 661	337 287	0.05
687 000	Welltower, Inc. 4.800% 20/11/2028	GBP	1 008 040	682 629	0.10
80 000	Western & Southern Life Insurance Co 144A 3.750% 28/04/2061	USD	79 635	54 228	0.01
83 000	Western Digital Corp. 3.100% 01/02/2032	USD	68 022	57 232	0.01
225 000	Weyerhaeuser Co. 4.000% 15/11/2029	USD	255 329	202 306	0.03
280 000	Weyerhaeuser Co. 4.000% 09/03/2052	USD	246 539	205 093	0.03
195 000	Williams Cos Inc 2.600% 15/03/2031	USD	196 700	152 832	0.02
750 000	Williams Cos Inc 3.500% 15/10/2051	USD	737 386	499 138	0.07
450 000	Williams Cos Inc 5.300% 15/08/2052	USD	410 433	391 726	0.06
220 000	Williams Cos, Inc. 3.500% 15/11/2030	USD	219 141	186 699	0.03
413 000	Williams Cos, Inc. 5.100% 15/09/2045	USD	464 465	349 755	0.05
300 000	Willis North America, Inc. 2.950% 15/09/2029	USD	305 984	246 726	0.04
30 000	Wisconsin Electric Power Co. 4.750% 30/09/2032	USD	29 938	28 913	0.00
130 000	Wisconsin Power and Light Co. 1.950% 16/09/2031	USD	129 990	101 608	0.01
120 000	Wisconsin Public Service Corp. 3.300% 01/09/2049	USD	129 777	84 039	0.01
1 800 000	Worley US Finance Sub Ltd. 0.875% 09/06/2026	EUR	1 691 350	1 545 946	0.23
200 000	Xcel Energy, Inc. 2.600% 01/12/2029	USD	197 532	166 091	0.02
655 000	Xilinx, Inc. 2.375% 01/06/2030	USD	674 114	539 986	0.08
152 000	Yale University 2.402% 15/04/2050	USD	152 000	98 408	0.01
75 000	Yale-New Haven Health Services Corp. 2.496% 01/07/2050	USD	75 000	44 314	0.01
875 000	Zoetis, Inc. 2.000% 15/05/2030	USD	870 623	694 136	0.10
	Total United States		394 893 456	332 186 794	48.39
	Total Bonds		697 291 824	578 021 419	84.21

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Bulgaria					
1 000 000	Bulgaria Government International Bond - Reg 2.625% 26/03/2027	EUR	1 281 383	921 159	0.13
	Total Bulgaria		1 281 383	921 159	0.13
Canada					
1 500 000	Canadian Government Bond 2.750% 01/12/2048	CAD	1 280 743	1 018 568	0.15
1 000 000	Province of Ontario Canada - Reg 0.625% 17/04/2025	EUR	1 183 241	927 121	0.13
1 000 000	Province of Quebec Canada - Reg 0.875% 04/05/2027	EUR	1 205 621	892 057	0.13
	Total Canada		3 669 605	2 837 746	0.41
Chile					
700 000	Chile Government International Bond 0.555% 21/01/2029	EUR	805 082	538 317	0.08
500 000	Chile Government International Bond 3.860% 21/06/2047	USD	510 671	367 993	0.05
	Total Chile		1 315 753	906 310	0.13
China					
550 000	Export-Import Bank of China - Reg 2.875% 26/04/2026	USD	544 625	523 712	0.08
	Total China		544 625	523 712	0.08
Hungary					
500 000	Hungary Government International Bond 3.125% 21/09/2051	USD	333 457	264 284	0.04
500 000	Hungary Government International Bond - Reg 0.125% 21/09/2028	EUR	567 668	345 890	0.05
	Total Hungary		901 125	610 174	0.09
India					
500 000	Export-Import Bank of India - Reg 3.875% 01/02/2028	USD	521 862	454 594	0.07
	Total India		521 862	454 594	0.07
Indonesia					
500 000	Indonesia Government International Bond 4.300% 31/03/2052	USD	457 453	381 050	0.06
775 000	Indonesia Government International Bond 4.750% 11/02/2029	USD	773 778	746 079	0.11
225 000	Indonesia Government International Bond 5.350% 11/02/2049	USD	224 093	199 572	0.03
2 000 000	Indonesia Government International Bond - Reg 4.125% 15/01/2025	USD	2 026 870	1 959 843	0.28
500 000	Indonesia Government International Bond - Reg 4.750% 08/01/2026	USD	509 599	492 005	0.07
500 000	Indonesia Government International Bond - Reg 6.750% 15/01/2044	USD	634 555	523 026	0.08
	Total Indonesia		4 626 348	4 301 575	0.63

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Israel					
500 000	Israel Government International Bond 3.875% 03/07/2050	USD	460 996	402 635	0.06
550 000	Israel Government International Bond 4.500% 30/01/2043	USD	590 271	504 845	0.07
	Total Israel		1 051 267	907 480	0.13
Kazakhstan					
900 000	Kazakhstan Government International Bond - Reg 5.125% 21/07/2025	USD	939 272	917 953	0.13
300 000	Kazakhstan Government International Bond - Reg 6.500% 21/07/2045	USD	376 348	277 125	0.04
	Total Kazakhstan		1 315 620	1 195 078	0.17
Kuwait					
1 150 000	Kuwait International Government Bond - Reg 3.500% 20/03/2027	USD	1 161 609	1 096 898	0.16
250 000	Kuwait International Government Bond - Reg 3.500% 20/03/2027	USD	252 207	238 456	0.03
	Total Kuwait		1 413 816	1 335 354	0.19
Luxembourg					
4 000 000	European Financial Stability Facility - Reg 0.000% 15/10/2025	EUR	4 902 443	3 634 735	0.53
2 600 000	European Financial Stability Facility - Reg 0.750% 03/05/2027	EUR	3 109 661	2 336 868	0.34
700 000	European Financial Stability Facility - Reg 1.375% 31/05/2047	EUR	820 816	505 857	0.07
1 900 000	European Financial Stability Facility - Reg 3.000% 04/09/2034	EUR	2 732 158	1 843 019	0.27
	Total Luxembourg		11 565 078	8 320 479	1.21
Malaysia					
1 000 000	Malaysia Sukuk Global Bhd - Reg 3.179% 27/04/2026	USD	989 459	960 560	0.14
	Total Malaysia		989 459	960 560	0.14
Mexico					
1 000 000	Mexico Government International Bond 1.375% 15/01/2025	EUR	1 187 669	931 990	0.14
500 000	Mexico Government International Bond 2.125% 25/10/2051	EUR	516 895	251 035	0.04
1 000 000	Mexico Government International Bond 3.750% 11/01/2028	USD	990 327	918 718	0.13
750 000	Mexico Government International Bond 3.750% 19/04/2071	USD	673 325	435 141	0.06
1 300 000	Mexico Government International Bond 4.150% 28/03/2027	USD	1 331 031	1 242 900	0.18

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Mexico (cont.)					
800 000	Mexico Government International Bond 4.350% 15/01/2047	USD	781 774	564 755	0.08
350 000	Mexico Government International Bond 4.500% 31/01/2050	USD	400 656	251 486	0.04
Total Mexico			5 881 677	4 596 025	0.67
Panama					
300 000	Panama Government International Bond 3.750% 16/03/2025	USD	304 698	288 910	0.04
200 000	Panama Government International Bond 3.870% 23/07/2060	USD	169 265	118 835	0.02
400 000	Panama Government International Bond 4.500% 15/05/2047	USD	431 346	284 845	0.04
400 000	Panama Government International Bond 4.500% 16/04/2050	USD	438 461	278 897	0.04
450 000	Panama Government International Bond 9.375% 01/04/2029	USD	584 700	522 989	0.08
Total Panama			1 928 470	1 494 476	0.22
Peru					
500 000	Peruvian Government International Bond 4.125% 25/08/2027	USD	524 159	473 027	0.07
350 000	Peruvian Government International Bond 5.625% 18/11/2050	USD	434 521	329 955	0.05
400 000	Peruvian Government International Bond 6.550% 14/03/2037	USD	536 683	409 604	0.06
1 300 000	Peruvian Government International Bond 7.350% 21/07/2025	USD	1 431 545	1 363 978	0.20
Total Peru			2 926 908	2 576 564	0.38
Philippines					
1 000 000	Philippine Government International Bond 4.200% 21/01/2024	USD	1 014 805	985 135	0.14
800 000	Philippine Government International Bond 4.200% 29/03/2047	USD	730 100	622 837	0.09
350 000	Philippine Government International Bond 5.000% 13/01/2037	USD	398 345	327 429	0.05
Total Philippines			2 143 250	1 935 401	0.28
Poland					
350 000	Republic of Poland Government International Bond 3.250% 06/04/2026	USD	353 635	329 455	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Poland (cont.)					
600 000	Republic of Poland Government International Bond - Reg 0.875% 10/05/2027	EUR	711 306	526 345	0.07
1 250 000	Republic of Poland Government International Bond - Reg 3.000% 15/01/2024	EUR	1 535 778	1 226 546	0.18
Total Poland			2 600 719	2 082 346	0.30
Qatar					
500 000	Qatar Government International Bond - Reg 3.250% 02/06/2026	USD	494 673	475 900	0.07
325 000	Qatar Government International Bond - Reg 3.875% 23/04/2023	USD	324 754	323 781	0.05
450 000	Qatar Government International Bond - Reg 4.500% 23/04/2028	USD	449 182	444 074	0.06
350 000	Qatar Government International Bond - Reg 4.625% 02/06/2046	USD	361 388	321 125	0.05
250 000	Qatar Government International Bond - Reg 4.817% 14/03/2049	USD	250 000	231 250	0.03
400 000	Qatar Government International Bond - Reg 5.103% 23/04/2048	USD	408 081	386 992	0.06
Total Qatar			2 288 078	2 183 122	0.32
Romania					
500 000	Romanian Government International Bond - Reg 2.000% 08/12/2026	EUR	609 658	423 620	0.06
700 000	Romanian Government International Bond - Reg 3.375% 28/01/2050	EUR	759 745	352 241	0.05
600 000	Romanian Government International Bond - Reg 3.625% 27/03/2032	USD	575 276	431 907	0.06
250 000	Romanian Government International Bond - Reg 3.875% 29/10/2035	EUR	314 024	167 863	0.03
Total Romania			2 258 703	1 375 631	0.20
Saudi Arabia					
750 000	Saudi Government International Bond - Reg 3.625% 04/03/2028	USD	747 194	708 840	0.10
825 000	Saudi Government International Bond - Reg 4.375% 16/04/2029	USD	820 145	806 609	0.12
1 700 000	Saudi Government International Bond - Reg 4.500% 26/10/2046	USD	1 732 950	1 434 416	0.21
Total Saudi Arabia			3 300 289	2 949 865	0.43
Slovenia					
350 000	Slovenia Government International Bond 144A 5.500% 26/10/2022	USD	350 646	349 283	0.05
Total Slovenia			350 646	349 283	0.05

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
South Korea					
1 500 000	Export-Import Bank of Korea 2.625% 26/05/2026	USD	1 434 688	1 398 872	0.21
1 200 000	Korea International Bond 2.750% 19/01/2027	USD	1 164 341	1 117 263	0.16
Total South Korea			2 599 029	2 516 135	0.37
Supranational					
615 000	European Bank for Reconstruction & Development 0.250% 10/07/2023	USD	615 021	596 550	0.09
5 400 000	European Investment Bank 0.500% 15/01/2027	EUR	6 420 602	4 837 910	0.70
550 000	European Investment Bank 0.500% 13/11/2037	EUR	600 012	372 314	0.05
2 400 000	European Investment Bank 0.625% 25/07/2025	USD	2 412 149	2 167 272	0.32
1 500 000	European Investment Bank 1.500% 16/10/2048	EUR	1 854 114	1 115 184	0.16
1 700 000	European Investment Bank - Reg 1.125% 13/04/2033	EUR	2 034 669	1 377 306	0.20
350 000	European Investment Bank - Reg 4.500% 07/06/2029	GBP	547 198	381 422	0.06
550 000	European Investment Bank - Reg 4.500% 07/03/2044	GBP	1 022 773	614 108	0.09
700 000	European Stability Mechanism - Reg 0.750% 15/03/2027	EUR	837 877	630 209	0.09
1 250 000	European Stability Mechanism - Reg 0.875% 18/07/2042	EUR	1 388 621	829 609	0.12
2 000 000	European Union - Reg 0.500% 04/04/2025	EUR	2 427 911	1 870 806	0.27
550 000	European Union - Reg 1.125% 04/04/2036	EUR	659 755	424 774	0.06
900 000	European Union - Reg 3.375% 04/04/2032	EUR	1 311 062	910 957	0.13
2 850 000	Inter-American Development Bank 2.125% 15/01/2025	USD	2 955 918	2 712 402	0.40
1 290 000	Inter-American Development Bank 2.500% 18/01/2023	USD	1 298 668	1 285 601	0.19
2 400 000	International Bank for Reconstruction & Development 1.625% 15/01/2025	USD	2 465 411	2 258 303	0.33
2 105 000	International Bank for Reconstruction & Development 2.500% 19/03/2024	USD	2 172 667	2 051 428	0.30
Total Supranational			31 024 428	24 436 155	3.56
United Arab Emirates					
1 000 000	Abu Dhabi Government International Bond - Reg 3.125% 03/05/2026	USD	996 759	947 380	0.14
200 000	Abu Dhabi Government International Bond - Reg 3.875% 16/04/2050	USD	225 553	163 000	0.02
550 000	Abu Dhabi Government International Bond - Reg 4.125% 11/10/2047	USD	548 466	467 684	0.07
Total United Arab Emirates			1 770 778	1 578 064	0.23
United States					
70 000	American Municipal Power, Inc. 8.084% 15/02/2050	USD	115 579	92 975	0.01
250 000	Bay Area Toll Authority 6.263% 01/04/2049	USD	348 641	284 559	0.04
200 000	Bay Area Toll Authority 6.907% 01/10/2050	USD	298 086	243 389	0.04
310 000	California State University - B 2.975% 01/11/2051	USD	310 000	212 321	0.03
700 000	City of San Francisco CA Public Utilities Commission Water Revenue 3.303% 01/11/2039	USD	625 980	571 067	0.08
65 000	Commonwealth of Massachusetts 2.514% 01/07/2041	USD	65 000	46 553	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
280 000	Dallas Area Rapid Transit 2.613% 01/12/2048	USD	280 000	182 846	0.03
150 000	Dallas Fort Worth International Airport 2.843% 01/11/2046	USD	150 000	105 121	0.02
50 000	District of Columbia Water & Sewer Authority 4.814% 01/10/2114	USD	73 811	43 846	0.01
85 000	Grand Parkway Transportation Corp. 3.236% 01/10/2052	USD	85 000	59 284	0.01
450 000	Los Angeles Department of Water & Power Power System Revenue 6.574% 01/07/2045	USD	636 098	524 949	0.08
55 000	Maryland Health & Higher Educational Facilities Authority - D 3.052% 01/07/2040	USD	55 000	39 003	0.01
500 000	New Jersey Turnpike Authority 7.414% 01/01/2040	USD	702 678	611 717	0.09
350 000	New York City Water & Sewer System 5.882% 15/06/2044	USD	461 404	382 926	0.06
85 000	New York State Dormitory Authority - B 3.142% 01/07/2043	USD	85 000	64 887	0.01
40 000	Oregon State University 3.424% 01/03/2060	USD	40 000	28 192	0.00
550 000	Port Authority of New York & New Jersey 4.458% 01/10/2062	USD	606 657	480 534	0.07
110 000	Regents of the University of California Medical Center Pooled Revenue 3.256% 15/05/2060	USD	110 000	72 004	0.01
550 000	Regents of the University of California Medical Center Pooled Revenue - H 6.548% 15/05/2048	USD	740 935	627 807	0.09
170 000	Sales Tax Securitization Corp. 3.238% 01/01/2042	USD	170 000	128 790	0.02
1 000 000	State of California 7.625% 01/03/2040	USD	1 427 598	1 240 511	0.18
305 000	State of Illinois 5.100% 01/06/2033	USD	305 838	290 531	0.04
135 000	Texas Transportation Commission 2.472% 01/10/2044	USD	135 000	88 341	0.01
310 000	Texas Transportation Commission State Highway Fund 4.000% 01/10/2033	USD	371 733	283 873	0.04
45 000	University of California 3.071% 15/05/2051	USD	45 000	30 005	0.00
400 000	University of Michigan 3.504% 01/04/2052	USD	371 064	306 551	0.04
144 000	University of Michigan 3.599% 01/04/2047	USD	144 000	119 601	0.02
112 000	University of Minnesota 4.048% 01/04/2052	USD	112 000	97 627	0.01
15 000	University of Virginia 2.256% 01/09/2050	USD	15 000	8 938	0.00
55 000	University of Virginia 4.179% 01/09/2117	USD	64 063	43 315	0.01
	Total United States		8 951 165	7 312 063	1.07
Uruguay					
200 000	Uruguay Government International Bond 4.975% 20/04/2055	USD	226 806	178 547	0.02
500 000	Uruguay Government International Bond 5.100% 18/06/2050	USD	545 713	457 370	0.07
	Total Uruguay		772 519	635 917	0.09
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		97 992 600	79 295 268	11.55

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities					
Bonds					
Canada					
500 000	407 International, Inc. 3.600% 21/05/2047	CAD	395 488	297 229	0.04
125 000	Alimentation Couche-Tard, Inc. 144A 3.625% 13/05/2051	USD	124 934	80 694	0.01
2 250 000	Bank of Nova Scotia 2.620% 02/12/2026	CAD	1 746 765	1 511 441	0.22
1 000 000	Bell Canada 4.450% 27/02/2047	CAD	768 205	615 886	0.09
1 100 000	Brookfield Asset Management, Inc. 3.800% 16/03/2027	CAD	833 592	757 237	0.11
1 100 000	Canadian National Railway Co. 3.600% 08/02/2049	CAD	840 108	649 119	0.09
1 000 000	Enbridge Pipelines, Inc. 3.520% 22/02/2029	CAD	762 898	665 488	0.10
	Total Canada		5 471 990	4 577 094	0.66
France					
400 000	Credit Agricole S.A. FRN 09/12/2031	GBP	566 580	345 168	0.05
235 000	Societe Generale S.A. FRN 09/06/2027	USD	235 000	195 716	0.03
	Total France		801 580	540 884	0.08
Sweden					
310 000	Svenska Handelsbanken AB FRN 11/06/2027	USD	310 000	267 140	0.04
	Total Sweden		310 000	267 140	0.04
United States					
2 130 000	AbbVie, Inc. 2.600% 21/11/2024	USD	2 187 693	2 027 590	0.30
625 000	AbbVie, Inc. 4.250% 21/11/2049	USD	584 867	501 802	0.07
180 000	Athene Global Funding 144A 1.000% 16/04/2024	USD	179 870	167 985	0.03
235 000	Broadcom, Inc. 144A 3.187% 15/11/2036	USD	231 212	160 626	0.02
40 000	Crown Castle International Corp. 2.500% 15/07/2031	USD	39 910	30 809	0.01
578 000	Eagle Materials 2.500% 01/07/2031	USD	573 747	421 434	0.06
220 000	Glencore Funding LLC 144A 1.625% 27/04/2026	USD	219 835	190 265	0.03
125 000	Glencore Funding LLC 144A 2.850% 27/04/2031	USD	124 880	96 670	0.01
75 000	Glencore Funding LLC 144A 3.875% 27/04/2051	USD	74 975	50 292	0.01
1 520 000	Goldman Sachs Group Inc FRN 21/07/2042	USD	1 502 445	977 434	0.14
430 000	Hyundai Capital America 0.875% 14/06/2024	USD	429 986	397 296	0.06
260 000	Hyundai Capital America 1.500% 15/06/2026	USD	259 667	220 931	0.03
60 000	Indiana University Health, Inc. Obligated Group 2.852% 01/11/2051	USD	60 000	38 760	0.01
46 000	Kaiser Foundation Hospit 2.810% 01/06/2041	USD	46 000	32 108	0.01
121 000	Kaiser Foundation Hospit 3.002% 01/06/2051	USD	121 000	79 773	0.01
1 940 000	Morgan Stanley FRN 04/05/2027	USD	1 940 000	1 672 701	0.24
180 000	New York Life Global Funding 1.150% 09/06/2026	USD	179 871	157 212	0.02
90 000	NextEra Energy Capital 1.900% 15/06/2028	USD	89 957	74 543	0.01
75 000	Pacific Gas and Electric Co. 3.000% 15/06/2028	USD	74 701	61 830	0.01
205 000	Sammons Financial Group, Inc. 144A 3.350% 16/04/2031	USD	204 601	153 700	0.02

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
United States (cont.)					
120 000	Triton Container 3.150% 15/06/2031	USD	119 902	87 850	0.01
835 000	VeriSign, Inc. 2.700% 15/06/2031	USD	760 542	647 414	0.09
	Total United States		10 005 661	8 249 025	1.20
	Total Bonds		16 589 231	13 634 143	1.98
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
90 000	University of Virginia 2.584% 01/11/2051	USD	90 000	56 798	0.01
	Total United States		90 000	56 798	0.01
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		90 000	56 798	0.01
	Total Investments		811 963 655	671 007 628	97.75

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Banks	21.08	Machinery-Diversified	0.57
Sovereign	8.94	Transportation	0.55
Electric	5.85	Electronics	0.52
Multi-National	5.12	Engineering & Construction	0.49
REITS	3.99	Aerospace/Defense	0.48
Agriculture	3.88	Miscellaneous Manufacturing	0.46
Insurance	3.86	Diversified Financial Services	0.40
Diversified Financial Services	3.72	Lodging	0.36
Oil & Gas	3.41	Environmental Control	0.31
Pipelines	3.10	Regional (State/Province)	0.26
Telecommunications	2.66	Biotechnology	0.24
Computers	2.48	Entertainment	0.21
Commercial Services	2.14	Water	0.20
Chemicals	1.83	Private Equity	0.19
Pharmaceuticals	1.69	Forest Products & Paper	0.18
Investment Companies	1.54	Oil & Gas Services	0.17
Beverages	1.43	Distribution/Wholesale	0.16
Healthcare-Products	1.42	Cosmetics/Personal Care	0.14
Mining	1.34	Home Builders	0.13
Semiconductors	1.30	Shipbuilding	0.10
Auto Manufacturers	1.27	Office/Business Equipment	0.09
Food	1.14	Building Materials	0.07
Municipal	1.08	Household Products/Wares	0.07
Real Estate	0.95	Machinery-Construction & Mining	0.05
Media	0.93	Trucking & Leasing	0.05
Internet	0.92	Savings & Loans	0.04
Gas	0.90	Advertising	0.03
Retail	0.89	Packaging & Containers	0.02
Healthcare-Services	0.81		97.75
Iron/Steel	0.78		
Software	0.76		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
AUD	10 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2022	Merrill Lynch International Ltd.	30	2 259 001	(58 785)
JPY	10 Year Japan Government Bond	Japan Exchange Group	13/12/2022	Merrill Lynch International Ltd.	3	3 073 681	(4 560)
USD	10 Year US Treasury Note	Chicago Board of Trade	20/12/2022	Merrill Lynch International Ltd.	13	1 456 813	203
USD	2 Year US Treasury Note	Chicago Board of Trade	30/12/2022	Merrill Lynch International Ltd.	(19)	3 902 422	48 375
USD	5 Year US Treasury Note	Chicago Board of Trade	30/12/2022	Merrill Lynch International Ltd.	98	10 535 766	(73 914)
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2022	Merrill Lynch International Ltd.	13	1 867 526	(158 684)
EUR	German Euro BOBL	Eurex Deutschland	08/12/2022	Merrill Lynch International Ltd.	(129)	15 133 384	370 278

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
EUR	German Euro BUND	Eurex Deutschland	08/12/2022	Merrill Lynch International Ltd.	56	7 597 615	(292 582)
GBP	Long Gilt	ICE Futures Europe	28/12/2022	Merrill Lynch International Ltd.	17	1 829 391	(256 001)
CHF	Long Swiss Confederation	Eurex Deutschland	08/12/2022	Merrill Lynch International Ltd.	8	1 171 003	(27 523)
USD	US Long Bond	Chicago Board of Trade	20/12/2022	Merrill Lynch International Ltd.	(57)	6 753 609	399 699
USD	US Long Bond	Chicago Board of Trade	20/12/2022	Merrill Lynch International Ltd.	166	20 983 438	(1 522 479)
USD	US Ultra Long Bond	Chicago Board of Trade	20/12/2022	Merrill Lynch International Ltd.	(24)	3 288 000	169 697
Total Futures contracts						79 851 649	(1 406 276)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
AUD	1 425 000	USD	921 385	04/10/2022	HSBC Bank Plc.	(5 182)
CAD	480 000	USD	366 425	04/10/2022	BNP Paribas S.A.	(17 093)
CAD	18 365 000	USD	13 391 212	04/10/2022	HSBC Bank Plc.	(25 631)
EUR	188 055 000	USD	183 316 014	04/10/2022	Australia and New Zealand Banking Group	912 017
EUR	7 850 000	USD	7 910 068	04/10/2022	BNP Paribas S.A.	(219 818)
EUR	2 650 000	USD	2 672 526	04/10/2022	HSBC Bank Plc.	(76 454)
GBP	29 850 000	USD	33 116 054	04/10/2022	BNP Paribas S.A.	205 484
USD	976 929	AUD	1 425 000	04/10/2022	BNP Paribas S.A.	60 725
USD	14 366 085	CAD	18 845 000	04/10/2022	Standard Chartered Bank	651 173
USD	187 601 184	EUR	187 355 000	04/10/2022	Deutsche Bank AG	4 058 908
USD	7 022 872	EUR	7 000 000	04/10/2022	HSBC Bank Plc.	165 324
USD	1 298 000	EUR	1 300 000	04/10/2022	Morgan Stanley & Co. International Plc.	24 455
USD	2 884 386	EUR	2 900 000	04/10/2022	State Street Bank London	43 402
USD	34 713 102	GBP	29 850 000	04/10/2022	BNP Paribas S.A.	1 391 564
CHF	442 348	USD	454 415	05/10/2022	State Street Bank and Trust Co.	(4 948)
EUR	298 056 558	USD	300 124 458	05/10/2022	State Street Bank and Trust Co.	(8 113 641)
GBP	12 593 997	USD	14 639 315	05/10/2022	State Street Bank and Trust Co.	(580 347)
USD	449 893	CHF	442 348	05/10/2022	State Street Bank and Trust Co.	426
USD	292 322 978	EUR	298 056 558	05/10/2022	State Street Bank and Trust Co.	312 160
USD	14 087 501	GBP	12 593 997	05/10/2022	State Street Bank and Trust Co.	28 531
EUR	6 810 000	USD	6 684 839	02/11/2022	Morgan Stanley & Co. International Plc.	(152)
GBP	2 670 000	USD	2 982 598	02/11/2022	Morgan Stanley & Co. International Plc.	(214)
USD	921 650	AUD	1 425 000	02/11/2022	HSBC Bank Plc.	5 164
USD	13 389 864	CAD	18 365 000	02/11/2022	HSBC Bank Plc.	25 518
USD	183 684 602	EUR	188 055 000	02/11/2022	Australia and New Zealand Banking Group	(909 926)
USD	31 158 531	GBP	28 150 000	02/11/2022	BNP Paribas S.A.	(284 960)
CHF	407 835	USD	415 458	03/11/2022	State Street Bank and Trust Co.	(1)
EUR	270 706 740	USD	265 762 311	03/11/2022	State Street Bank and Trust Co.	(18 662)

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
GBP	11 247 022	USD	12 564 083	03/11/2022	State Street Bank and Trust Co.	(909)
USD	4 533	CHF	4 450	03/11/2022	State Street Bank and Trust Co.	0
USD	8 103 620	EUR	8 255 816	03/11/2022	State Street Bank and Trust Co.	(834)
USD	622 200	GBP	557 110	03/11/2022	State Street Bank and Trust Co.	(104)
Total forward foreign exchange contracts						(2 374 025)

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Australia & New Zealand Banking Group Ltd, BNP Paribas SA, Deutsche Bank AG, HSBC Bank PLC, Morgan Stanley & Co International PLC, Standard Chartered Bank and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is Deutsche Bank AG with 0.59% of the NAV.

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Austria					
300 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG - Reg 0.125% 30/06/2026	EUR	352 232	258 445	0.01
50 000	KAF Kaerntner Ausgleichszahlungs-Fonds - Reg 0.000% 14/01/2032	EUR	53 499	36 316	0.00
300 000	OeBB-Infrastruktur AG 3.000% 24/10/2033	EUR	407 283	290 059	0.01
750 000	OeBB-Infrastruktur AG - Reg 1.000% 18/11/2024	EUR	892 091	708 507	0.01
100 000	Verbund AG - Reg 0.900% 01/04/2041	EUR	116 891	60 550	0.00
	Total Austria		1 821 996	1 353 877	0.03
Belgium					
500 000	Fluvius System Operator CVBA 0.250% 02/12/2030	EUR	434 671	368 715	0.01
200 000	Fluvius System Operator CVBA - Reg 1.750% 04/12/2026	EUR	249 988	182 194	0.00
	Total Belgium		684 659	550 909	0.01
Canada					
500 000	Epcor Utilities 3.287% 28/06/2051	CAD	307 208	274 879	0.01
	Total Canada		307 208	274 879	0.01
Finland					
400 000	Fortum Oyj - Reg 2.125% 27/02/2029	EUR	457 496	328 467	0.01
	Total Finland		457 496	328 467	0.01
France					
100 000	Aeroports de Paris 1.000% 05/01/2029	EUR	83 107	82 794	0.00
200 000	Aeroports de Paris - Reg 1.000% 13/12/2027	EUR	243 834	171 185	0.00
200 000	Aeroports de Paris - Reg 1.125% 18/06/2034	EUR	230 894	136 600	0.00
500 000	Aeroports de Paris - Reg 2.125% 02/10/2026	EUR	567 331	467 871	0.01
100 000	Aeroports de Paris - Reg 2.125% 11/10/2038	EUR	115 264	70 504	0.00
100 000	Aeroports de Paris - Reg 3.125% 11/06/2024	EUR	125 044	98 454	0.00
100 000	Coentreprise de Transport d'Electricite S.A. - Reg 0.875% 29/09/2024	EUR	118 853	92 867	0.00
400 000	Coentreprise de Transport d'Electricite S.A. - Reg 2.125% 29/07/2032	EUR	472 239	316 277	0.01
500 000	Dexia Credit Local S.A. - Reg 0.010% 22/01/2027	EUR	558 037	432 225	0.01
200 000	Dexia Credit Local S.A. - Reg 0.500% 17/01/2025	EUR	244 576	186 186	0.00
500 000	Dexia Credit Local S.A. - Reg 0.625% 17/01/2026	EUR	567 847	455 635	0.01
200 000	Dexia Credit Local S.A. - Reg 1.000% 18/10/2027	EUR	238 582	177 924	0.00
400 000	Electricite de France S.A. 1.000% 29/11/2033	EUR	346 619	274 122	0.01
200 000	Electricite de France S.A. 4.125% 25/03/2027	EUR	200 044	198 666	0.01
500 000	Electricite de France S.A. - Reg 1.000% 13/10/2026	EUR	570 399	446 836	0.01
100 000	Electricite de France S.A. - Reg 1.875% 13/10/2036	EUR	115 018	70 110	0.00
500 000	Electricite de France S.A. - Reg 2.000% 02/10/2030	EUR	573 582	412 379	0.01
100 000	Electricite de France S.A. - Reg 2.000% 09/12/2049	EUR	113 937	55 266	0.00
250 000	Electricite de France S.A. - Reg 4.000% 12/11/2025	EUR	324 506	250 398	0.01
150 000	Electricite de France S.A. - Reg 4.500% 12/11/2040	EUR	222 001	139 926	0.00
50 000	Electricite de France S.A. - Reg 5.625% 21/02/2033	EUR	78 853	53 206	0.00

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
200 000	Ile-de-France Mobilites - Reg 0.200% 16/11/2035	EUR	241 358	133 003	0.00
200 000	La Banque Postale S.A. FRN 26/01/2031	EUR	177 399	166 559	0.00
400 000	La Banque Postale S.A. FRN 09/02/2028	EUR	384 598	337 882	0.01
600 000	La Banque Postale S.A. - Reg 1.000% 16/10/2024	EUR	688 354	557 527	0.01
200 000	La Banque Postale S.A. - Reg 2.000% 13/07/2028	EUR	237 780	172 085	0.00
200 000	La Poste S.A. - Reg 0.625% 18/01/2036	EUR	243 289	126 770	0.00
200 000	La Poste S.A. - Reg 1.000% 17/09/2034	EUR	224 387	141 583	0.00
200 000	La Poste S.A. - Reg 1.125% 04/06/2025	EUR	240 469	186 776	0.01
200 000	La Poste S.A. - Reg 1.375% 21/04/2032	EUR	242 003	159 708	0.00
200 000	La Poste S.A. - Reg 1.450% 30/11/2028	EUR	227 513	174 789	0.00
700 000	RTE Reseau de Transport d'Electricite SADIR 0.625% 08/07/2032	EUR	628 496	506 739	0.01
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.000% 19/10/2026	EUR	118 798	88 846	0.00
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.125% 09/09/2049	EUR	107 215	50 413	0.00
500 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.500% 27/09/2030	EUR	574 960	409 351	0.01
400 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.625% 27/11/2025	EUR	499 688	372 551	0.01
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.875% 23/10/2037	EUR	120 663	71 751	0.00
200 000	RTE Reseau de Transport d'Electricite SADIR - Reg 2.875% 12/09/2023	EUR	231 173	195 966	0.01
1 400 000	SNCF Reseau - Reg 1.125% 25/05/2030	EUR	1 619 473	1 222 893	0.02
	Total France		12 918 183	9 664 623	0.18
Germany					
100 000	Bayerische Landesbank - Reg FRN 23/09/2031	EUR	118 593	77 667	0.00
500 000	Deutsche Bahn Finance GMBH 0.625% 08/12/2050	EUR	329 514	233 272	0.00
500 000	Deutsche Bahn Finance GMBH 1.000% 17/12/2027	EUR	589 178	444 257	0.01
500 000	Deutsche Bahn Finance GMBH - Reg 0.350% 29/09/2031	EUR	576 111	371 681	0.01
900 000	Deutsche Bahn Finance GMBH - Reg 0.750% 02/03/2026	EUR	1 052 536	828 986	0.02
500 000	Deutsche Bahn Finance GMBH - Reg 1.125% 18/12/2028	EUR	569 595	438 334	0.01
200 000	Deutsche Bahn Finance GMBH - Reg 1.375% 28/03/2031	EUR	237 710	164 838	0.00
100 000	Deutsche Bahn Finance GMBH - Reg 1.500% 08/12/2032	EUR	121 552	80 561	0.00
500 000	Deutsche Bahn Finance GMBH - Reg FRN Perpetual	EUR	569 645	361 275	0.01
500 000	EnBW Energie Baden-Wuerttemberg AG FRN 31/08/2081	EUR	441 299	334 729	0.01
100 000	EnBW Energie Baden-Wuerttemberg AG - Reg FRN 05/08/2079	EUR	108 348	72 933	0.00

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
100 000	EnBW Energie Baden-Wuerttemberg AG - Reg FRN 31/08/2081	EUR	109 395	59 951	0.00
100 000	EWE AG 0.375% 22/10/2032	EUR	79 429	64 549	0.00
500 000	HOWOGE Wohnungs-baugesellschaft mbH 0.625% 01/11/2028	EUR	462 080	399 827	0.01
300 000	Investitionsbank Berlin 0.010% 15/07/2027	EUR	339 529	256 656	0.00
300 000	Investitionsbank Berlin 0.500% 17/04/2026	EUR	339 956	271 530	0.00
1 700 000	KFW 0.125% 09/01/2032	EUR	1 627 102	1 302 163	0.02
1 300 000	KFW 2.000% 15/11/2029	EUR	1 392 297	1 218 186	0.02
3 000 000	Kreditanstalt fuer Wiederaufbau 0.125% 07/11/2023	EUR	3 426 815	2 882 521	0.05
1 000 000	Kreditanstalt fuer Wiederaufbau 0.125% 15/01/2024	EUR	1 221 699	955 930	0.02
600 000	Kreditanstalt fuer Wiederaufbau 0.125% 04/10/2024	EUR	741 536	564 055	0.01
4 000 000	Kreditanstalt fuer Wiederaufbau 0.250% 15/09/2025	EUR	4 621 672	3 686 289	0.07
1 250 000	Kreditanstalt fuer Wiederaufbau 0.625% 22/02/2027	EUR	1 530 765	1 127 589	0.02
2 500 000	Kreditanstalt fuer Wiederaufbau 0.625% 07/01/2028	EUR	2 882 642	2 213 935	0.04
1 000 000	Kreditanstalt fuer Wiederaufbau 0.750% 28/06/2028	EUR	1 131 361	883 977	0.02
800 000	Kreditanstalt fuer Wiederaufbau 1.250% 30/06/2027	EUR	740 016	738 656	0.01
1 000 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 18/02/2025	EUR	1 119 109	928 410	0.02
1 019 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 30/04/2027	EUR	1 152 861	888 853	0.02
3 500 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 15/12/2027	EUR	3 461 677	2 998 429	0.06
3 480 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 09/11/2028	EUR	3 401 904	2 908 918	0.05
1 500 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 10/01/2031	EUR	1 855 316	1 170 904	0.02
500 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 15/09/2031	EUR	579 396	382 749	0.01
600 000	Kreditanstalt fuer Wiederaufbau - Reg 0.375% 20/05/2036	EUR	681 879	417 742	0.01
550 000	Kreditanstalt fuer Wiederaufbau - Reg 0.750% 15/01/2029	EUR	633 234	480 148	0.01
500 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 09/05/2033	EUR	579 434	410 865	0.01
900 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 31/03/2037	EUR	991 629	688 684	0.01
400 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 15/06/2037	EUR	464 463	304 005	0.01
500 000	Kreditanstalt fuer Wiederaufbau - Reg 1.250% 04/07/2036	EUR	595 315	393 369	0.01
300 000	Landesbank Baden-Wuerttemberg 0.375% 28/02/2028	EUR	345 986	238 623	0.00
100 000	Landesbank Baden-Wuerttemberg 0.375% 07/05/2029	EUR	74 832	74 529	0.00
400 000	Landesbank Baden-Wuerttemberg - Reg 0.375% 18/02/2027	EUR	437 856	333 630	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
300 000	Landesbank Hessen-Thueringen Girozentrale FRN 15/09/2032	EUR	311 351	269 695	0.00
400 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.375% 12/05/2025	EUR	444 816	364 048	0.01
300 000	Landeskreditbank Baden-Wuerttemberg Foerderbank 0.375% 25/02/2027	EUR	294 716	263 932	0.00
500 000	Landeskreditbank Baden-Wuerttemberg Foerderbank - Reg 0.375% 13/04/2026	EUR	575 637	450 350	0.01
1 000 000	Landwirtschaftliche Rentenbank 0.500% 28/02/2029	EUR	973 927	849 382	0.02
300 000	Landwirtschaftliche Rentenbank - Reg 0.000% 28/09/2026	EUR	341 946	264 439	0.00
1 000 000	Landwirtschaftliche Rentenbank - Reg 0.000% 27/11/2029	EUR	1 104 592	802 970	0.02
800 000	Landwirtschaftliche Rentenbank - Reg 0.100% 08/03/2027	EUR	866 930	700 371	0.01
300 000	Landwirtschaftliche Rentenbank - Reg 0.250% 15/07/2024	EUR	356 232	282 894	0.01
1 200 000	Landwirtschaftliche Rentenbank - Reg 0.500% 06/03/2025	EUR	1 430 247	1 119 867	0.02
250 000	Landwirtschaftliche Rentenbank - Reg 0.625% 20/02/2030	EUR	284 527	208 674	0.00
400 000	Landwirtschaftliche Rentenbank - Reg 0.625% 31/10/2036	EUR	428 164	282 967	0.01
1 400 000	NRW Bank 0.125% 07/07/2023	EUR	1 630 058	1 351 486	0.03
400 000	NRW Bank 0.625% 04/01/2028	EUR	489 781	349 363	0.01
400 000	NRW Bank 1.200% 28/03/2039	EUR	458 829	294 875	0.01
500 000	NRW Bank 1.625% 03/08/2032	EUR	515 467	434 661	0.01
200 000	NRW Bank 2.500% 07/09/2037	EUR	181 939	181 934	0.00
200 000	NRW Bank - Reg 0.500% 11/05/2026	EUR	237 022	180 746	0.00
500 000	NRW Bank - Reg 0.625% 02/02/2029	EUR	565 252	424 674	0.01
150 000	NRW Bank - Reg 0.750% 30/06/2028	EUR	175 030	130 145	0.00
250 000	NRW.BANK 0.500% 17/06/2041	EUR	271 941	157 049	0.00
400 000	Wirtschafts- und Infrastrukturbank Hessen 1.250% 06/09/2033	EUR	456 004	325 023	0.01
	Total Germany		54 129 674	42 343 750	0.80
Ireland					
100 000	ESB Finance DAC - Reg 1.750% 07/02/2029	EUR	123 081	87 042	0.00
200 000	ESB Finance DAC - Reg 1.875% 14/06/2031	EUR	229 748	166 534	0.01
200 000	ESB Finance DAC - Reg 2.125% 05/11/2033	EUR	235 194	163 292	0.00
	Total Ireland		588 023	416 868	0.01
Italy					
300 000	A2A SpA 1.500% 16/03/2028	EUR	249 364	248 502	0.01
300 000	A2A SpA 2.500% 15/06/2026	EUR	308 035	277 302	0.01
300 000	A2A SpA - Reg 1.000% 16/07/2029	EUR	339 902	230 108	0.01

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Italy (cont.)					
100 000	A2A SpA - Reg 1.625% 19/10/2027	EUR	119 500	86 213	0.00
200 000	ACEA SpA - Reg 0.500% 06/04/2029	EUR	219 342	149 593	0.00
200 000	ACEA SpA - Reg 1.500% 08/06/2027	EUR	218 877	173 385	0.00
100 000	ACEA SpA - Reg 1.750% 23/05/2028	EUR	110 888	85 723	0.00
100 000	ACEA SpA - Reg 2.625% 15/07/2024	EUR	122 701	96 667	0.00
200 000	AMCO - Asset Management Co. SpA 4.375% 27/03/2026	EUR	194 069	193 657	0.00
200 000	AMCO - Asset Management Co. SpA - Reg 2.250% 17/07/2027	EUR	243 729	174 875	0.00
300 000	Ferrovie dello Stato Italiane SpA - Reg 1.500% 27/06/2025	EUR	343 769	278 297	0.01
200 000	Hera SpA - Reg 0.875% 14/10/2026	EUR	220 083	173 475	0.00
200 000	Hera SpA - Reg 1.000% 25/04/2034	EUR	231 895	126 100	0.00
	Total Italy		2 922 154	2 293 897	0.04
Netherlands					
200 000	Alliander NV 0.375% 10/06/2030	EUR	227 296	156 082	0.00
500 000	Alliander NV 2.625% 09/09/2027	EUR	476 497	474 273	0.01
300 000	Alliander NV 2.875% 14/06/2024	EUR	357 444	293 406	0.01
100 000	EnBW International Finance BV 6.125% 07/07/2039	EUR	172 546	107 194	0.00
100 000	EnBW International Finance BV - Reg 0.250% 19/10/2030	EUR	109 929	69 789	0.00
200 000	EnBW International Finance BV - Reg 0.500% 01/03/2033	EUR	232 648	127 943	0.00
200 000	Enexis holdings NV - Reg 0.750% 02/07/2031	EUR	228 105	151 217	0.00
200 000	Nederlandse Gasunie NV 3.375% 11/07/2034	EUR	200 826	180 140	0.00
100 000	Nederlandse Gasunie NV - Reg 1.000% 11/05/2026	EUR	119 987	90 418	0.00
200 000	Nederlandse Gasunie NV - Reg 1.375% 16/10/2028	EUR	228 957	169 981	0.00
200 000	Royal Schiphol Group NV - Reg 0.875% 08/09/2032	EUR	234 648	143 809	0.00
200 000	Royal Schiphol Group NV - Reg 1.500% 05/11/2030	EUR	225 878	162 567	0.00
100 000	Stedin holdings NV - Reg 0.875% 24/10/2025	EUR	119 686	90 571	0.00
200 000	Stedin holdings NV - Reg FRN Perpetual	EUR	237 945	154 785	0.00
1 000 000	TenneT holdings BV 2.125% 17/11/2029	EUR	1 031 492	888 685	0.02
300 000	TenneT holdings BV 2.750% 17/05/2042	EUR	314 072	241 822	0.01
100 000	TenneT holdings BV - Reg 0.750% 26/06/2025	EUR	118 480	92 681	0.00
400 000	TenneT holdings BV - Reg 1.250% 24/10/2033	EUR	458 322	297 269	0.01
250 000	TenneT holdings BV - Reg 1.375% 05/06/2028	EUR	293 260	219 119	0.01
300 000	TenneT holdings BV - Reg 1.500% 03/06/2039	EUR	330 666	204 000	0.01
	Total Netherlands		5 718 684	4 315 751	0.08
Spain					
100 000	Cepsa Finance S.A. - Reg 0.750% 12/02/2028	EUR	109 109	79 392	0.00
	Total Spain		109 109	79 392	0.00

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom					
200 000	Affordable Housing Finance Plc. - Reg 2.893% 11/08/2043	GBP	295 836	164 577	0.00
150 000	LCR Finance Plc. 5.100% 07/03/2051	GBP	332 514	185 689	0.00
300 000	LCR Finance Plc. - Reg 4.500% 07/12/2028	GBP	430 265	326 326	0.01
300 000	Network Rail Infrastructure Finance Plc. 4.750% 29/11/2035	GBP	503 669	331 479	0.01
200 000	Prs Finance Plc. 2.000% 23/01/2029	GBP	236 671	185 096	0.00
189 204	Prs Finance Plc. - Reg 1.750% 24/11/2026	GBP	250 065	182 708	0.00
200 000	Transport for London - Reg 2.125% 24/04/2025	GBP	272 648	200 769	0.01
100 000	Transport for London - Reg 4.000% 12/09/2033	GBP	143 389	91 573	0.00
120 000	Transport for London - Reg 4.000% 07/04/2064	GBP	233 629	99 097	0.00
	Total United Kingdom		2 698 686	1 767 314	0.03
United States					
300 000	Private Export Funding Corp. 1.400% 15/07/2028	USD	300 247	255 011	0.01
	Total United States		300 247	255 011	0.01
	Total Bonds		82 656 119	63 644 738	1.21
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Australia					
6 570 000	Australia Government Bond 1.250% 21/05/2032	AUD	4 458 418	3 334 404	0.06
2 000 000	Australia Government Bond 3.000% 21/11/2033	AUD	1 357 456	1 178 612	0.02
10 420 000	Australia Government Bond - Reg 0.250% 21/11/2025	AUD	7 066 744	6 040 319	0.11
2 600 000	Australia Government Bond - Reg 0.500% 21/09/2026	AUD	1 891 441	1 478 369	0.03
4 670 000	Australia Government Bond - Reg 1.000% 21/12/2030	AUD	3 343 449	2 400 660	0.05
6 000 000	Australia Government Bond - Reg 1.000% 21/11/2031	AUD	4 400 992	3 006 631	0.06
4 070 000	Australia Government Bond - Reg 1.500% 21/06/2031	AUD	2 938 447	2 158 373	0.04
4 000 000	Australia Government Bond - Reg 1.750% 21/11/2032	AUD	2 529 074	2 111 357	0.04
3 640 000	Australia Government Bond - Reg 1.750% 21/06/2051	AUD	2 215 295	1 421 394	0.03
4 650 000	Australia Government Bond - Reg 2.250% 21/05/2028	AUD	3 321 813	2 767 574	0.05
4 500 000	Australia Government Bond - Reg 2.500% 21/05/2030	AUD	3 160 815	2 639 496	0.05
2 900 000	Australia Government Bond - Reg 2.750% 21/04/2024	AUD	2 166 477	1 848 266	0.03
2 200 000	Australia Government Bond - Reg 2.750% 21/04/2024	AUD	1 536 727	1 402 133	0.03
5 160 000	Australia Government Bond - Reg 2.750% 21/11/2027	AUD	3 906 255	3 170 276	0.06
9 280 000	Australia Government Bond - Reg 2.750% 21/11/2028	AUD	6 866 940	5 642 686	0.11
3 960 000	Australia Government Bond - Reg 2.750% 21/11/2029	AUD	2 996 043	2 379 087	0.05
2 250 000	Australia Government Bond - Reg 2.750% 21/06/2035	AUD	1 696 217	1 265 275	0.02
2 350 000	Australia Government Bond - Reg 2.750% 21/05/2041	AUD	1 471 411	1 240 159	0.02
1 730 000	Australia Government Bond - Reg 3.000% 21/03/2047	AUD	1 303 108	919 444	0.02
5 300 000	Australia Government Bond - Reg 3.250% 21/04/2025	AUD	3 944 165	3 384 197	0.06
4 490 000	Australia Government Bond - Reg 3.250% 21/04/2029	AUD	3 227 697	2 799 981	0.05
1 730 000	Australia Government Bond - Reg 3.250% 21/06/2039	AUD	1 336 538	997 045	0.02
3 080 000	Australia Government Bond - Reg 3.750% 21/04/2037	AUD	2 470 510	1 911 275	0.04
5 090 000	Australia Government Bond - Reg 4.250% 21/04/2026	AUD	4 313 412	3 339 734	0.06
1 800 000	Australia Government Bond - Reg 4.500% 21/04/2033	AUD	1 566 043	1 216 474	0.02

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Australia (cont.)					
7 000 000	Australia Government Bond - Reg 4.750% 21/04/2027	AUD	5 501 007	4 702 342	0.09
1 750 000	New South Wales Treasury Corp. 2.000% 08/03/2033	AUD	1 029 732	884 320	0.02
1 000 000	New South Wales Treasury Corp. 2.250% 07/05/2041	AUD	738 014	435 339	0.01
1 000 000	New South Wales Treasury Corp. 2.500% 22/11/2032	AUD	537 622	537 248	0.01
3 250 000	New South Wales Treasury Corp. 5.000% 20/08/2024	AUD	2 468 366	2 133 992	0.04
1 500 000	New South Wales Treasury Corp. - Reg 1.500% 20/02/2032	AUD	1 067 691	743 017	0.01
3 600 000	New South Wales Treasury Corp. - Reg 3.000% 20/05/2027	AUD	2 542 010	2 207 220	0.04
800 000	Northern Territory Treasury Corp. 2.500% 21/05/2032	AUD	503 540	428 877	0.01
2 000 000	Queensland Treasury Corp. 144A 1.500% 20/08/2032	AUD	1 143 560	981 066	0.02
600 000	Queensland Treasury Corp. 144A 2.250% 20/11/2041	AUD	260 167	259 533	0.00
1 760 000	Queensland Treasury Corp. - Reg 144A 1.750% 20/07/2034	AUD	1 217 962	832 165	0.02
2 200 000	Queensland Treasury Corp. - Reg 144A 3.000% 22/03/2024	AUD	1 636 376	1 399 811	0.03
3 250 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/07/2026	AUD	2 427 514	2 031 887	0.04
500 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/07/2028	AUD	382 461	306 409	0.01
2 300 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/08/2029	AUD	1 666 761	1 391 746	0.03
1 500 000	Queensland Treasury Corp. - Reg 144A 3.500% 21/08/2030	AUD	1 110 002	911 102	0.02
200 000	Queensland Treasury Corp. - Reg 144A 4.750% 21/07/2025	AUD	160 122	131 272	0.00
330 000	Queensland Treasury Corp. - Reg 5.750% 22/07/2024	AUD	279 096	219 106	0.00
2 000 000	South Australian Government Financing Authority 1.750% 24/05/2032	AUD	1 229 422	1 006 416	0.02
500 000	Treasury Corp. of Victoria 1.500% 20/11/2030	AUD	372 179	258 262	0.00
2 500 000	Treasury Corp. of Victoria 1.500% 10/09/2031	AUD	1 705 366	1 255 783	0.02
1 550 000	Treasury Corp. of Victoria 2.000% 17/09/2035	AUD	860 514	727 107	0.01
1 000 000	Treasury Corp. of Victoria 2.250% 20/11/2034	AUD	589 770	495 412	0.01
1 000 000	Treasury Corp. of Victoria 2.250% 20/11/2041	AUD	644 297	427 614	0.01
2 000 000	Treasury Corp. of Victoria 2.500% 22/10/2029	AUD	1 456 544	1 146 171	0.02
750 000	Treasury Corp. of Victoria 5.500% 17/12/2024	AUD	633 889	499 053	0.01
2 000 000	Treasury Corp. of Victoria 5.500% 17/11/2026	AUD	1 596 221	1 355 717	0.03
1 800 000	Treasury Corp. of Victoria - Reg 3.000% 20/10/2028	AUD	1 310 829	1 083 690	0.02
1 600 000	Western Australian Treasury Corp. 1.750% 22/10/2031	AUD	1 093 479	824 966	0.02
3 100 000	Western Australian Treasury Corp. - Reg 2.500% 23/07/2024	AUD	2 255 508	1 947 982	0.04
500 000	Western Australian Treasury Corp. - Reg 2.750% 20/10/2022	AUD	398 924	321 479	0.01
1 200 000	Western Australian Treasury Corp. - Reg 3.000% 21/10/2026	AUD	890 251	741 419	0.01
	Total Australia		115 194 683	92 680 744	1.76

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Austria					
200 000	Autobahnen- und Schnell- strassen-Finanzierungs AG 0.100% 16/07/2035	EUR	150 459	134 404	0.00
800 000	Autobahnen- und Schnell- strassen-Finanzierungs AG - Reg 0.250% 18/10/2024	EUR	924 694	746 424	0.01
3 660 000	Republic of Austria Government Bond 144A 0.000% 20/10/2028	EUR	3 494 447	3 070 682	0.06
1 850 000	Republic of Austria Government Bond 144A 0.900% 20/02/2032	EUR	2 015 427	1 525 206	0.03
660 000	Republic of Austria Government Bond 144A 1.500% 20/02/2047	EUR	676 407	487 274	0.01
3 800 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/04/2025	EUR	4 357 964	3 532 850	0.07
2 520 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/02/2031	EUR	2 912 054	1 968 512	0.04
1 120 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/10/2040	EUR	821 286	645 641	0.01
950 000	Republic of Austria Government Bond - Reg 144A 0.250% 20/10/2036	EUR	997 478	642 881	0.01
1 880 000	Republic of Austria Government Bond - Reg 144A 0.500% 20/04/2027	EUR	2 186 209	1 696 104	0.03
2 000 000	Republic of Austria Government Bond - Reg 144A 0.500% 20/02/2029	EUR	2 277 602	1 717 569	0.03
500 000	Republic of Austria Government Bond - Reg 144A 0.700% 20/04/2071	EUR	574 977	222 957	0.01
1 700 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/10/2026	EUR	1 960 307	1 568 245	0.03
2 400 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/02/2028	EUR	2 816 906	2 147 342	0.04
1 290 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/03/2051	EUR	1 303 293	746 322	0.01
650 000	Republic of Austria Government Bond - Reg 144A 0.850% 30/06/2120	EUR	549 532	270 845	0.01
780 000	Republic of Austria Government Bond - Reg 144A 1.500% 20/02/2047	EUR	928 558	575 869	0.01
310 000	Republic of Austria Government Bond - Reg 144A 1.500% 02/11/2086	EUR	332 584	188 489	0.00
750 000	Republic of Austria Government Bond - Reg 144A 1.650% 21/10/2024	EUR	927 101	731 125	0.01
2 500 000	Republic of Austria Government Bond - Reg 144A 1.750% 20/10/2023	EUR	2 898 967	2 452 090	0.05
1 090 000	Republic of Austria Government Bond - Reg 144A 2.100% 20/09/2117	EUR	1 517 510	816 881	0.02
1 130 000	Republic of Austria Government Bond - Reg 144A 2.400% 23/05/2034	EUR	1 573 756	1 048 953	0.02
920 000	Republic of Austria Government Bond - Reg 144A 3.150% 20/06/2044	EUR	1 477 219	942 816	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Austria (cont.)					
560 000	Republic of Austria Government Bond - Reg 144A 3.800% 26/01/2062	EUR	1 098 304	658 133	0.01
1 850 000	Republic of Austria Government Bond - Reg 144A 4.150% 15/03/2037	EUR	3 004 310	2 056 646	0.04
1 870 000	Republic of Austria Government Bond - Reg 144A 4.850% 15/03/2026	EUR	2 658 482	1 998 359	0.04
100 000	State of Lower Austria - Reg 0.000% 16/11/2035	EUR	119 495	64 263	0.00
	Total Austria		44 555 328	32 656 882	0.62
Belgium					
500 000	Communaute Francaise Belgium 0.625% 11/06/2035	EUR	438 074	354 971	0.01
2 100 000	Kingdom of Belgium Government Bond 0.000% 22/10/2027	EUR	2 412 574	1 831 471	0.04
1 500 000	Kingdom of Belgium Government Bond 0.000% 22/10/2031	EUR	1 718 709	1 159 680	0.02
1 100 000	Kingdom of Belgium Government Bond 0.400% 22/06/2040	EUR	910 011	683 764	0.01
2 200 000	Kingdom of Belgium Government Bond 1.400% 22/06/2053	EUR	2 142 777	1 436 491	0.03
700 000	Kingdom of Belgium Government Bond 144A 2.750% 22/04/2039	EUR	654 217	652 603	0.01
1 500 000	Kingdom of Belgium Government Bond - Reg 144A 0.100% 22/06/2030	EUR	1 875 036	1 228 231	0.02
1 200 000	Kingdom of Belgium Government Bond - Reg 144A 0.200% 22/10/2023	EUR	1 480 815	1 156 841	0.02
2 300 000	Kingdom of Belgium Government Bond - Reg 144A 0.350% 22/06/2032	EUR	2 403 989	1 793 336	0.03
2 240 000	Kingdom of Belgium Government Bond - Reg 144A 0.500% 22/10/2024	EUR	2 652 566	2 136 714	0.04
650 000	Kingdom of Belgium Government Bond - Reg 144A 0.650% 22/06/2071	EUR	710 143	273 635	0.01
2 700 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2025	EUR	2 930 637	2 565 995	0.05
3 240 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2027	EUR	3 758 793	2 971 261	0.06
1 370 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2028	EUR	1 654 061	1 232 455	0.02
2 000 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2028	EUR	2 298 515	1 799 205	0.03
5 240 000	Kingdom of Belgium Government Bond - Reg 144A 0.900% 22/06/2029	EUR	5 603 928	4 651 855	0.09
2 820 000	Kingdom of Belgium Government Bond - Reg 144A 1.000% 22/06/2026	EUR	2 933 123	2 655 544	0.05
3 000 000	Kingdom of Belgium Government Bond - Reg 144A 1.000% 22/06/2031	EUR	3 495 762	2 582 925	0.05
840 000	Kingdom of Belgium Government Bond - Reg 144A 1.250% 22/04/2033	EUR	1 024 593	712 225	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Belgium (cont.)					
1 250 000	Kingdom of Belgium Government Bond - Reg 144A 1.450% 22/06/2037	EUR	1 543 057	986 857	0.02
1 920 000	Kingdom of Belgium Government Bond - Reg 144A 1.600% 22/06/2047	EUR	2 051 173	1 402 984	0.03
1 180 000	Kingdom of Belgium Government Bond - Reg 144A 1.700% 22/06/2050	EUR	1 742 218	859 106	0.02
1 050 000	Kingdom of Belgium Government Bond - Reg 144A 1.900% 22/06/2038	EUR	1 314 233	875 899	0.02
280 000	Kingdom of Belgium Government Bond - Reg 144A 2.150% 22/06/2066	EUR	366 531	224 535	0.00
960 000	Kingdom of Belgium Government Bond - Reg 144A 2.150% 22/06/2066	EUR	1 144 363	769 835	0.02
940 000	Kingdom of Belgium Government Bond - Reg 144A 2.250% 22/06/2057	EUR	1 320 546	776 195	0.02
2 260 000	Kingdom of Belgium Government Bond - Reg 144A 2.600% 22/06/2024	EUR	2 673 031	2 242 560	0.04
1 000 000	Kingdom of Belgium Government Bond - Reg 144A 3.000% 22/06/2034	EUR	1 162 302	987 991	0.02
1 910 000	Kingdom of Belgium Government Bond - Reg 3.750% 22/06/2045	EUR	2 761 703	2 051 882	0.04
1 520 000	Kingdom of Belgium Government Bond - Reg 4.000% 28/03/2032	EUR	2 220 642	1 651 212	0.03
2 600 000	Kingdom of Belgium Government Bond - Reg 144A 4.250% 28/03/2041	EUR	4 362 753	2 903 506	0.06
1 720 000	Kingdom of Belgium Government Bond - Reg 144A 4.500% 28/03/2026	EUR	2 307 397	1 820 512	0.03
2 460 000	Kingdom of Belgium Government Bond - Reg 144A 5.000% 28/03/2035	EUR	4 114 137	2 896 380	0.06
500 000	Ministeries Van de Vlaamse Gemeenschap 0.375% 15/04/2030	EUR	474 993	410 654	0.01
400 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.125% 15/10/2035	EUR	467 689	263 001	0.01
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.300% 20/10/2031	EUR	226 464	156 008	0.00
300 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.875% 21/03/2046	EUR	354 737	181 705	0.00
300 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.000% 13/10/2036	EUR	294 315	219 652	0.00
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.000% 23/01/2051	EUR	236 053	115 457	0.00
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.500% 12/07/2038	EUR	228 369	153 059	0.00
500 000	Region Wallonne Belgium 1.375% 06/04/2032	EUR	520 808	420 280	0.01
200 000	Region Wallonne Belgium - Reg 0.375% 22/10/2031	EUR	227 241	155 520	0.00

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Belgium (cont.)					
200 000	Region Wallonne Belgium - Reg 1.050% 22/06/2040	EUR	234 356	134 710	0.00
200 000	Region Wallonne Belgium - Reg 1.250% 22/06/2071	EUR	230 265	102 944	0.00
Total Belgium			73 677 699	54 641 646	1.04
Canada					
2 000 000	Canada Housing Trust No 1 144A 1.100% 15/03/2031	CAD	1 559 754	1 191 242	0.02
1 250 000	Canada Housing Trust No 1 144A 1.250% 15/06/2026	CAD	919 767	832 648	0.02
5 000 000	Canada Housing Trust No 1 144A 1.550% 15/12/2026	CAD	3 620 123	3 339 940	0.06
550 000	Canada Housing Trust No 1 144A 1.600% 15/12/2031	CAD	413 244	338 143	0.01
3 000 000	Canada Housing Trust No 1 144A 2.100% 15/09/2029	CAD	2 330 004	1 984 919	0.04
2 690 000	Canada Housing Trust No 1 144A 2.150% 15/12/2031	CAD	2 129 048	1 737 291	0.03
400 000	Canada Housing Trust No 1 144A 2.350% 15/06/2027	CAD	312 294	275 089	0.01
500 000	Canada Housing Trust No 1 144A 2.350% 15/03/2028	CAD	399 004	341 283	0.01
500 000	Canada Housing Trust No 1 144A 2.450% 15/12/2031	CAD	372 008	331 378	0.01
4 000 000	Canada Housing Trust No 1 144A 2.550% 15/12/2023	CAD	3 097 114	2 863 072	0.06
300 000	Canada Housing Trust No 1 144A 2.550% 15/03/2025	CAD	235 570	211 647	0.00
1 000 000	Canada Housing Trust No 1 144A 2.650% 15/03/2028	CAD	765 549	693 237	0.01
2 310 000	Canada Housing Trust No 1 144A 2.900% 15/06/2024	CAD	1 783 534	1 652 654	0.03
1 150 000	Canada Housing Trust No 1 144A 3.550% 15/09/2032	CAD	893 748	832 443	0.02
700 000	Canada Housing Trust No 1 144A 3.600% 15/12/2027	CAD	511 195	508 843	0.01
700 000	Canada Housing Trust No 1 144A 3.800% 15/06/2027	CAD	550 347	512 921	0.01
6 160 000	Canadian Government Bond 0.250% 01/04/2024	CAD	4 989 327	4 254 173	0.08
6 000 000	Canadian Government Bond 0.250% 01/03/2026	CAD	4 638 612	3 908 312	0.07
1 110 000	Canadian Government Bond 0.500% 01/09/2025	CAD	815 930	738 456	0.01
6 180 000	Canadian Government Bond 0.500% 01/12/2030	CAD	4 687 105	3 628 050	0.07
4 000 000	Canadian Government Bond 0.750% 01/02/2024	CAD	3 209 914	2 794 463	0.05
7 360 000	Canadian Government Bond 1.000% 01/09/2026	CAD	5 785 633	4 877 440	0.09
3 240 000	Canadian Government Bond 1.250% 01/03/2025	CAD	2 431 344	2 224 443	0.04
5 000 000	Canadian Government Bond 1.250% 01/03/2027	CAD	3 811 258	3 323 791	0.06
5 950 000	Canadian Government Bond 1.500% 01/06/2031	CAD	4 814 700	3 774 215	0.07
5 100 000	Canadian Government Bond 1.500% 01/12/2031	CAD	3 738 836	3 218 851	0.06
4 010 000	Canadian Government Bond 1.750% 01/12/2053	CAD	2 781 792	2 140 883	0.04
2 210 000	Canadian Government Bond 2.000% 01/06/2032	CAD	1 616 117	1 453 427	0.03
7 370 000	Canadian Government Bond 2.000% 01/12/2051	CAD	5 907 673	4 231 009	0.08
12 710 000	Canadian Government Bond 2.250% 01/06/2025	CAD	9 718 477	8 930 439	0.17
2 820 000	Canadian Government Bond 2.250% 01/06/2029	CAD	2 166 894	1 936 598	0.04
4 800 000	Canadian Government Bond 2.500% 01/06/2024	CAD	3 736 651	3 422 017	0.07
2 550 000	Canadian Government Bond 2.500% 01/12/2032	CAD	1 826 776	1 750 792	0.03
7 480 000	Canadian Government Bond 2.750% 01/08/2024	CAD	5 817 566	5 344 293	0.10
3 040 000	Canadian Government Bond 2.750% 01/09/2027	CAD	2 372 883	2 155 846	0.04
1 630 000	Canadian Government Bond 2.750% 01/12/2048	CAD	1 402 639	1 106 844	0.02
1 520 000	Canadian Government Bond 2.750% 01/12/2064	CAD	1 224 569	1 020 114	0.02
1 850 000	Canadian Government Bond 3.500% 01/12/2045	CAD	1 905 425	1 417 032	0.03
3 910 000	Canadian Government Bond 4.000% 01/06/2041	CAD	3 518 452	3 153 309	0.06
380 000	Canadian Government Bond 5.000% 01/06/2037	CAD	402 064	332 010	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
900 000	Canadian Government Bond 5.000% 01/06/2037	CAD	826 993	786 340	0.02
2 000 000	Canadian Government Bond 5.750% 01/06/2033	CAD	2 047 239	1 789 696	0.03
200 000	City of Montreal Canada 2.000% 01/09/2031	CAD	123 588	123 011	0.00
500 000	City of Ottawa Ontario 2.500% 11/05/2051	CAD	287 645	251 615	0.01
200 000	City of Toronto Canada 3.250% 20/04/2032	CAD	138 281	137 296	0.00
700 000	Hydro-Quebec 2.100% 15/02/2060	CAD	402 209	316 714	0.01
200 000	Hydro-Quebec 4.000% 15/02/2063	CAD	152 755	143 024	0.00
200 000	Municipal Finance Authority of British Columbia 3.350% 01/06/2027	CAD	143 211	142 779	0.00
450 000	Province of Alberta Canada 1.650% 01/06/2031	CAD	304 913	273 875	0.01
1 000 000	Province of Alberta Canada 2.050% 01/06/2030	CAD	681 986	640 889	0.01
570 000	Province of Alberta Canada 2.950% 01/06/2052	CAD	458 814	334 841	0.01
300 000	Province of British Columbia Canada 1.550% 18/06/2031	CAD	223 376	181 054	0.00
700 000	Province of British Columbia Canada 2.750% 18/06/2052	CAD	460 654	393 974	0.01
300 000	Province of British Columbia Canada 3.200% 18/06/2032	CAD	207 573	206 085	0.00
250 000	Province of British Columbia Canada 3.300% 18/12/2023	CAD	201 644	180 352	0.00
1 000 000	Province of British Columbia Canada 4.700% 18/06/2037	CAD	912 201	767 452	0.02
250 000	Province of British Columbia Canada 4.950% 18/06/2040	CAD	254 471	198 020	0.00
3 000 000	Province of Manitoba Canada 2.050% 02/06/2031	CAD	2 081 419	1 880 862	0.04
200 000	Province of Manitoba Canada 2.050% 05/09/2052	CAD	134 974	92 451	0.00
100 000	Province of New Brunswick Canada 2.550% 14/08/2031	CAD	65 686	65 180	0.00
400 000	Province of New Brunswick Canada 2.900% 14/08/2052	CAD	243 579	227 493	0.01
2 000 000	Province of Newfoundland and Labrador Canada 1.750% 02/06/2030	CAD	1 357 962	1 238 699	0.02
200 000	Province of Nova Scotia Canada 2.400% 01/12/2031	CAD	134 985	128 196	0.00
800 000	Province of Ontario Canada 1.350% 02/12/2030	CAD	482 421	479 132	0.01
2 620 000	Province of Ontario Canada 2.050% 02/06/2030	CAD	1 923 160	1 677 141	0.03
1 100 000	Province of Ontario Canada 2.150% 02/06/2031	CAD	776 077	697 387	0.01
1 000 000	Province of Ontario Canada 2.250% 02/12/2031	CAD	771 702	634 766	0.01
990 000	Province of Ontario Canada 2.550% 02/12/2052	CAD	697 404	528 193	0.01
3 150 000	Province of Ontario Canada 2.700% 02/06/2029	CAD	2 360 804	2 140 801	0.04
2 320 000	Province of Ontario Canada 3.450% 02/06/2045	CAD	1 705 281	1 500 717	0.03
1 000 000	Province of Ontario Canada 3.500% 02/06/2043	CAD	814 424	655 359	0.01
700 000	Province of Ontario Canada 3.750% 02/06/2032	CAD	528 194	502 181	0.01
800 000	Province of Ontario Canada 3.750% 02/12/2053	CAD	575 020	548 721	0.01
1 500 000	Province of Ontario Canada 4.600% 02/06/2039	CAD	1 476 230	1 134 596	0.02
800 000	Province of Ontario Canada 4.700% 02/06/2037	CAD	725 692	611 826	0.01
1 370 000	Province of Ontario Canada 5.600% 02/06/2035	CAD	1 350 450	1 143 117	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
2 000 000	Province of Ontario Canada 5.850% 08/03/2033	CAD	1 884 881	1 681 483	0.03
1 340 000	Province of Quebec Canada 1.500% 01/09/2031	CAD	1 011 673	800 541	0.02
1 600 000	Province of Quebec Canada 1.900% 01/09/2030	CAD	1 015 859	1 009 818	0.02
3 000 000	Province of Quebec Canada 2.250% 22/02/2024	CAD	2 255 290	2 132 160	0.04
2 490 000	Province of Quebec Canada 2.850% 01/12/2053	CAD	1 770 866	1 426 965	0.03
900 000	Province of Quebec Canada 3.250% 01/09/2032	CAD	696 993	619 607	0.01
1 500 000	Province of Quebec Canada 4.250% 01/12/2043	CAD	1 356 178	1 099 175	0.02
1 000 000	Province of Quebec Canada 5.000% 01/12/2038	CAD	880 088	791 830	0.02
2 150 000	Province of Quebec Canada 5.000% 01/12/2041	CAD	2 084 401	1 721 690	0.03
500 000	Province of Quebec Canada 6.250% 01/06/2032	CAD	512 271	430 504	0.01
400 000	Province of Saskatchewan Canada 2.800% 02/12/2052	CAD	259 521	225 100	0.00
2 000 000	PSP Capital, Inc. 2.600% 01/03/2032	CAD	1 437 205	1 301 509	0.03
	Total Canada		144 411 183	124 777 774	2.37
Chile					
2 200 000 000	Bonos de la Tesoreria de la Republica en pesos 5.000% 01/03/2035	CLP	3 731 251	1 970 718	0.04
	Total Chile		3 731 251	1 970 718	0.04
China					
35 000 000	Agricultural Development Bank of China 2.250% 22/04/2025	CNY	4 960 946	4 919 593	0.09
25 000 000	Agricultural Development Bank of China 2.780% 21/07/2024	CNY	3 732 629	3 559 920	0.07
10 000 000	Agricultural Development Bank of China 2.960% 17/04/2030	CNY	1 491 375	1 411 262	0.03
37 000 000	Agricultural Development Bank of China 2.960% 17/04/2030	CNY	5 103 397	5 221 668	0.10
32 000 000	Agricultural Development Bank of China 2.990% 11/08/2026	CNY	4 804 544	4 575 579	0.09
79 500 000	Agricultural Development Bank of China 3.060% 06/06/2032	CNY	11 601 283	11 221 505	0.21
20 000 000	Agricultural Development Bank of China 3.240% 14/08/2024	CNY	2 863 441	2 872 261	0.05
23 000 000	Agricultural Development Bank of China 3.300% 05/11/2031	CNY	3 632 650	3 303 499	0.06
26 000 000	Agricultural Development Bank of China 3.350% 24/03/2026	CNY	4 038 965	3 767 316	0.07
20 000 000	Agricultural Development Bank of China 3.450% 23/09/2025	CNY	3 201 266	2 900 722	0.06
50 000 000	Agricultural Development Bank of China 3.510% 03/04/2024	CNY	7 107 140	7 192 653	0.14
40 000 000	Agricultural Development Bank of China 3.510% 03/04/2024	CNY	5 732 890	5 754 122	0.11
10 000 000	Agricultural Development Bank of China 3.520% 24/05/2031	CNY	1 601 738	1 464 325	0.03

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
China (cont.)					
125 000 000	Agricultural Development Bank of China 3.630% 19/07/2026	CNY	18 329 250	18 236 432	0.35
20 000 000	Agricultural Development Bank of China 3.630% 19/07/2026	CNY	2 880 401	2 917 829	0.06
74 000 000	Agricultural Development Bank of China 3.740% 12/07/2029	CNY	11 428 390	10 965 999	0.21
10 000 000	Agricultural Development Bank of China 3.750% 25/01/2029	CNY	1 553 160	1 478 728	0.03
32 000 000	Agricultural Development Bank of China 3.850% 06/01/2027	CNY	5 089 020	4 726 033	0.09
75 500 000	Agricultural Development Bank of China 4.650% 11/05/2028	CNY	11 734 542	11 655 561	0.22
96 600 000	China Development Bank 3.000% 17/01/2032	CNY	13 973 640	13 577 836	0.26
129 000 000	China Development Bank 3.050% 25/08/2026	CNY	19 189 738	18 505 297	0.35
40 000 000	China Development Bank 3.070% 10/03/2030	CNY	6 146 434	5 671 535	0.11
56,000,000	China Development Bank 3.090% 18/06/2030	CNY	8 529 824	7 954 232	0.15
15 000 000	China Development Bank 3.120% 13/09/2031	CNY	2 237 720	2 129 111	0.04
10 000 000	China Development Bank 3.180% 05/04/2026	CNY	1 422 801	1 440 794	0.03
71 000 000	China Development Bank 3.230% 10/01/2025	CNY	10 749 423	10 212 057	0.19
37 000 000	China Development Bank 3.410% 07/06/2031	CNY	5 807 892	5 364 966	0.10
90 000 000	China Development Bank 3.420% 02/07/2024	CNY	12 798 963	12 950 354	0.25
23 000 000	China Development Bank 3.450% 20/09/2029	CNY	3 553 716	3 350 544	0.06
89 000 000	China Development Bank 3.480% 08/01/2029	CNY	13 242 893	12 967 704	0.25
63 000 000	China Development Bank 3.650% 21/05/2029	CNY	9 565 158	9 268 317	0.18
41 000 000	China Development Bank 3.660% 01/03/2031	CNY	6 528 984	6 053 570	0.11
21 000 000	China Development Bank 3.680% 26/02/2026	CNY	3 208 142	3 071 229	0.06
19 000 000	China Development Bank 3.700% 20/10/2030	CNY	3 050 674	2 812 676	0.05
57 000 000	China Development Bank 3.700% 20/10/2030	CNY	8 936 050	8 438 026	0.16
30 000 000	China Development Bank 3.740% 10/09/2025	CNY	4 300 225	4 389 751	0.08
70 000 000	China Development Bank 3.800% 25/01/2036	CNY	9 984 143	10 569 692	0.20
40 000 000	China Development Bank 4.040% 06/07/2028	CNY	5 877 690	5 999 620	0.11
51 000 000	China Development Bank 4.210% 13/04/2025	CNY	7 646 604	7 508 461	0.14
75 000 000	China Development Bank 4.240% 24/08/2027	CNY	10 972 708	11 309 692	0.21
60 000 000	China Development Bank 4.300% 21/08/2024	CNY	9 754 461	8 779 805	0.17
80 000 000	China Development Bank 4.730% 02/04/2025	CNY	11 690 450	11 920 126	0.23
83 000 000	China Development Bank 4.880% 09/02/2028	CNY	13 035 303	12 901 010	0.25
55 000 000	China Government Bond 1.990% 09/04/2025	CNY	8 401 855	7 695 595	0.15
278 600 000	China Government Bond 1.990% 09/04/2025	CNY	41 504 437	38 981 684	0.74
142 000 000	China Government Bond 2.180% 25/06/2024	CNY	20 734 011	20 043 843	0.38
23 800 000	China Government Bond 2.280% 17/03/2024	CNY	3 610 931	3 366 327	0.06
135 700 000	China Government Bond 2.370% 20/01/2027	CNY	19 381 621	19 003 062	0.36
93 000 000	China Government Bond 2.470% 02/09/2024	CNY	13 847 230	13 199 175	0.25
262,400,000	China Government Bond 2.680% 21/05/2030	CNY	39 592 751	36 799 908	0.70
65 000 000	China Government Bond 2.690% 12/08/2026	CNY	9 711 444	9 233 419	0.18
20 000 000	China Government Bond 2.740% 04/08/2026	CNY	2 828 689	2 855 324	0.05

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

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
China (cont.)					
74 500 000	China Government Bond 2.750% 17/02/2032	CNY	10 795 039	10 424 948	0.20
104 000 000	China Government Bond 2.850% 04/06/2027	CNY	15 478 922	14 860 328	0.28
18 000 000	China Government Bond 2.900% 05/05/2026	CNY	2 856 621	2 575 870	0.05
151 000 000	China Government Bond 2.910% 14/10/2028	CNY	23 376 721	21 594 878	0.41
40 000 000	China Government Bond 2.940% 17/10/2024	CNY	5 721 671	5 736 854	0.11
53 000 000	China Government Bond 3.010% 13/05/2028	CNY	8 429 242	7 633 771	0.14
15 000 000	China Government Bond 3.020% 22/10/2025	CNY	2 359 265	2 157 604	0.04
68 500 000	China Government Bond 3.020% 27/05/2031	CNY	10 329 037	9 795 678	0.19
34 000 000	China Government Bond 3.030% 11/03/2026	CNY	5 436 666	4 900 891	0.09
39 600 000	China Government Bond 3.120% 05/12/2026	CNY	5 669 109	5 729 874	0.11
36 000 000	China Government Bond 3.130% 21/11/2029	CNY	5 566 965	5 216 494	0.10
50 000 000	China Government Bond 3.190% 11/04/2024	CNY	7 130 115	7 181 436	0.14
28 000 000	China Government Bond 3.220% 06/12/2025	CNY	4 029 725	4 054 296	0.08
80 000 000	China Government Bond 3.250% 06/06/2026	CNY	11 478 601	11 629 866	0.22
25 000 000	China Government Bond 3.290% 18/10/2023	CNY	3 595 863	3 578 459	0.07
120 000 000	China Government Bond 3.290% 23/05/2029	CNY	17 486 878	17 596 831	0.33
20 000 000	China Government Bond 3.390% 16/03/2050	CNY	3 048 010	2 896 478	0.05
137 300 000	China Government Bond 3.390% 16/03/2050	CNY	18 974 866	19 884 324	0.38
37 400 000	China Government Bond 3.400% 15/07/2072	CNY	5 632 463	5 508 684	0.10
120 300 000	China Government Bond 3.720% 12/04/2051	CNY	19 157 686	18 456 026	0.35
4 160 000	China Government Bond 3.730% 25/05/2070	CNY	578 957	657 229	0.01
22 460 000	China Government Bond 3.760% 22/03/2071	CNY	5 320 511	3 583 776	0.07
14 920 000	China Government Bond 3.760% 22/03/2071	CNY	2 305 194	2 380 674	0.05
38,300,000	China Government Bond 3.810% 14/09/2050	CNY	6 375 557	5 953 427	0.11
94 000 000	China Government Bond 3.860% 22/07/2049	CNY	13 806 272	14 742 131	0.28
40 000 000	China Government Bond 4.080% 22/10/2048	CNY	6 137 913	6 522 569	0.12
94 000 000	Export-Import Bank of China 2.930% 02/03/2025	CNY	13 766 309	13 427 397	0.25
15 000 000	Export-Import Bank of China 3.180% 05/09/2026	CNY	2 301 685	2 161 154	0.04
53 000 000	Export-Import Bank of China 3.180% 11/03/2032	CNY	7 937 253	7 553 277	0.14
45 000 000	Export-Import Bank of China 3.220% 14/05/2026	CNY	6 991 755	6 489 498	0.12
15 000 000	Export-Import Bank of China 3.230% 23/03/2030	CNY	2 259 060	2 151 274	0.04
25 000 000	Export-Import Bank of China 3.260% 24/02/2027	CNY	3 834 060	3 608 386	0.07
111 000 000	Export-Import Bank of China 3.280% 11/02/2024	CNY	16 283 583	15 878 923	0.30
42 000 000	Export-Import Bank of China 3.380% 16/07/2031	CNY	6 658 831	6 106 274	0.12
10 000 000	Export-Import Bank of China 3.430% 23/10/2025	CNY	1 565 598	1 452 693	0.03
55 000 000	Export-Import Bank of China 3.860% 20/05/2029	CNY	8 205 498	8 193 614	0.16
45 000 000	Export-Import Bank of China 4.890% 26/03/2028	CNY	6 795 008	7 012 156	0.13
	Total China		770 380 141	745 757 791	14.16
Colombia					
7 710 200 000	Colombian TES 7.000% 30/06/2032	COP	1 385 390	1 152 274	0.02
23 887 500 000	Colombian TES - B 5.750% 03/11/2027	COP	6 538 050	3 923 708	0.08
4 000 000 000	Colombian TES - B 7.250% 18/10/2034	COP	1 268 562	582 211	0.01
	Total Colombia		9 192 002	5 658 193	0.11

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Cyprus					
500 000	Cyprus Government International Bond - Reg 1.250% 21/01/2040	EUR	568 167	317 271	0.01
600 000	Cyprus Government International Bond - Reg 2.375% 25/09/2028	EUR	693 492	545 862	0.01
200 000	Cyprus Government International Bond - Reg 2.750% 26/02/2034	EUR	235 932	173 632	0.00
Total Cyprus			1 497 591	1 036 765	0.02
Czech Republic					
38 000 000	Czech Republic Government Bond 0.250% 10/02/2027	CZK	1 621 996	1 207 236	0.02
56 000 000	Czech Republic Government Bond 1.000% 26/06/2026	CZK	2 053 355	1 895 346	0.04
43 210 000	Czech Republic Government Bond 1.200% 13/03/2031	CZK	1 860 841	1 236 626	0.02
55 000 000	Czech Republic Government Bond 1.250% 14/02/2025	CZK	2 552 621	1 962 865	0.04
20 000 000	Czech Republic Government Bond 1.500% 24/04/2040	CZK	641 097	445 439	0.01
13 230 000	Czech Republic Government Bond 1.950% 30/07/2037	CZK	389 922	345 494	0.01
20 700 000	Czech Republic Government Bond 2.000% 13/10/2033	CZK	925 411	597 513	0.01
15 000 000	Czech Republic Government Bond 2.750% 23/07/2029	CZK	694 836	508 187	0.01
26 130 000	Czech Republic Government Bond - Reg 0.950% 15/05/2030	CZK	1 096 832	755 184	0.01
3 000 000	Czech Republic Government Bond - Reg 4.200% 04/12/2036	CZK	176 999	106 020	0.00
Total Czech Republic			12 013 910	9 059 910	0.17
Denmark					
10 000 000	Denmark Government Bond 0.000% 15/11/2024	DKK	1 393 070	1 258 660	0.02
10 000 000	Denmark Government Bond 0.000% 15/11/2031	DKK	1 396 195	1 043 735	0.02
13 000 000	Denmark Government Bond 0.000% 15/11/2031	DKK	1 609 932	1 357 996	0.03
6 500 000	Denmark Government Bond 0.250% 15/11/2052	DKK	905 668	445 363	0.01
6 090 000	Denmark Government Bond 0.500% 15/11/2027	DKK	963 126	729 577	0.01
10 000 000	Denmark Government Bond 0.500% 15/11/2029	DKK	1 542 902	1 148 750	0.02
10 200 000	Denmark Government Bond 1.500% 15/11/2023	DKK	1 620 562	1 337 177	0.03
15 570 000	Denmark Government Bond 4.500% 15/11/2039	DKK	3 888 573	2 578 947	0.05
Total Denmark			13 320 028	9 900 205	0.19
Finland					
1 500 000	Finland Government Bond 144A 0.125% 15/09/2031	EUR	1 356 333	1 173 194	0.02
970 000	Finland Government Bond 144A 0.500% 15/04/2043	EUR	760 975	604 955	0.01
1 180 000	Finland Government Bond 144A 1.500% 15/09/2032	EUR	1 189 596	1 028 054	0.02
2 100 000	Finland Government Bond - Reg 144A 0.000% 15/09/2023	EUR	2 421 792	2 021 797	0.04
750 000	Finland Government Bond - Reg 144A 0.125% 15/04/2036	EUR	903 691	512 722	0.01
520 000	Finland Government Bond - Reg 144A 0.125% 15/04/2052	EUR	581 605	245 903	0.01
600 000	Finland Government Bond - Reg 144A 0.250% 15/09/2040	EUR	739 847	373 006	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Finland (cont.)					
850 000	Finland Government Bond - Reg 144A 0.500% 15/04/2026	EUR	1 043 460	786 404	0.02
1 240 000	Finland Government Bond - Reg 144A 0.500% 15/09/2027	EUR	1 459 554	1 108 960	0.02
1 870 000	Finland Government Bond - Reg 144A 0.500% 15/09/2028	EUR	2 136 916	1 629 779	0.03
1 700 000	Finland Government Bond - Reg 144A 0.750% 15/04/2031	EUR	1 955 094	1 427 481	0.03
240 000	Finland Government Bond - Reg 144A 0.875% 15/09/2025	EUR	293 376	226 315	0.00
790 000	Finland Government Bond - Reg 144A 1.375% 15/04/2047	EUR	1 105 340	593 456	0.01
920 000	Finland Government Bond - Reg 144A 2.000% 15/04/2024	EUR	1 147 563	904 243	0.02
610 000	Finland Government Bond - Reg 144A 2.625% 04/07/2042	EUR	904 258	574 290	0.01
230 000	Finland Government Bond - Reg 144A 4.000% 04/07/2025	EUR	301 891	237 126	0.00
100 000	Finnvera Oyj - Reg 0.500% 13/04/2026	EUR	118 783	90 275	0.00
100 000	Finnvera Oyj - Reg 0.750% 07/08/2028	EUR	113 948	86 577	0.00
300 000	Finnvera Oyj - Reg 1.250% 14/07/2033	EUR	369 055	243 708	0.01
500 000	Kuntarahoitus Oyj 0.000% 02/03/2031	EUR	472 849	381 401	0.01
500 000	Kuntarahoitus Oyj - Reg 0.000% 14/10/2030	EUR	596 009	386 803	0.01
500 000	Kuntarahoitus Oyj - Reg 0.125% 07/03/2024	EUR	571 725	473 955	0.01
200 000	Kuntarahoitus Oyj - Reg 0.250% 25/02/2032	EUR	205 163	151 822	0.00
200 000	Kuntarahoitus Oyj - Reg 1.250% 23/02/2033	EUR	247 186	164 176	0.00
200 000	Tyollisyysrahasto 0.000% 16/06/2027	EUR	226 731	170 506	0.00
	Total Finland		21 222 740	15 596 908	0.30
France					
500 000	Action Logement Services 1.375% 13/04/2032	EUR	498 864	421 518	0.01
300 000	Action Logement Services 3.125% 28/09/2037	EUR	280 817	279 672	0.01
500 000	Action Logement Services - Reg 0.375% 05/10/2031	EUR	575 638	392 365	0.01
400 000	Agence Francaise de Developpement EPIC 0.010% 25/11/2028	EUR	395 784	332 787	0.01
400 000	Agence Francaise de Developpement EPIC 1.125% 02/03/2037	EUR	373 630	294 244	0.01
1 000 000	Agence Francaise de Developpement EPIC - Reg 0.125% 15/11/2023	EUR	1 163 540	958 088	0.02
700 000	Agence Francaise de Developpement EPIC - Reg 0.125% 29/09/2031	EUR	680 943	537 612	0.01
200 000	Agence Francaise de Developpement EPIC - Reg 0.250% 21/07/2026	EUR	233 900	180 354	0.00
400 000	Agence Francaise de Developpement EPIC - Reg 0.500% 31/05/2035	EUR	441 423	282 143	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
200 000	Agence Francaise de Developpement EPIC - Reg 1.000% 31/01/2028	EUR	246 348	180 261	0.00
400 000	Agence Francaise de Developpement EPIC - Reg 1.375% 05/07/2032	EUR	469 519	338 724	0.01
200 000	Agence Francaise de Developpement EPIC - Reg 1.500% 31/10/2034	EUR	228 209	163 354	0.00
1 000 000	Agence Francaise de Developpement EPIC - Reg 3.750% 15/02/2027	EUR	1 280 046	1 025 848	0.02
400 000	Agence France Locale - Reg 1.125% 20/06/2028	EUR	467 517	358 931	0.01
700 000	Bpifrance SACAs 0.125% 25/11/2028	EUR	667 554	587 549	0.01
200 000	Bpifrance SACAs 2.125% 29/11/2027	EUR	213 034	190 833	0.00
200 000	Bpifrance SACAs - Reg 0.050% 26/09/2029	EUR	219 114	162 212	0.00
400 000	Bpifrance SACAs - Reg 0.125% 25/11/2023	EUR	473 811	382 962	0.01
400 000	Bpifrance SACAs - Reg 0.250% 29/03/2030	EUR	454 357	325 517	0.01
1 000 000	Bpifrance SACAs - Reg 0.625% 25/05/2026	EUR	1 131 959	919 217	0.02
600 000	Bpifrance SACAs - Reg 0.750% 25/11/2024	EUR	701 103	568 829	0.01
100 000	Bpifrance SACAs - Reg 0.875% 26/09/2028	EUR	113 963	88 204	0.00
200 000	Bpifrance SACAs - Reg 1.000% 25/05/2027	EUR	246 326	182 513	0.00
2 000 000	Caisse d'Amortissement de la Dette Sociale 0.000% 25/11/2026	EUR	1 961 891	1 768 236	0.03
700 000	Caisse d'Amortissement de la Dette Sociale 1.500% 25/05/2032	EUR	725 730	600 843	0.01
700 000	Caisse d'Amortissement de la Dette Sociale 2.750% 25/11/2032	EUR	668 302	664 826	0.01
500 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/05/2029	EUR	590 770	409 495	0.01
1 000 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/11/2030	EUR	1 181 963	780 046	0.01
1 000 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/05/2031	EUR	1 209 369	770 438	0.01
2 000 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.125% 25/10/2023	EUR	2 298 534	1 917 900	0.04
1 500 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.125% 15/09/2031	EUR	1 488 278	1 151 351	0.02
800 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.600% 25/11/2029	EUR	865 974	674 027	0.01
500 000	Caisse d'Amortissement de la Dette Sociale - Reg 1.375% 25/11/2024	EUR	579 120	480 033	0.01
1 600 000	Caisse d'Amortissement de la Dette Sociale - Reg 2.375% 25/01/2024	EUR	1 913 879	1 570 364	0.03
600 000	Caisse d'Amortissement de la Dette Sociale - Reg 4.000% 15/12/2025	EUR	815 583	615 744	0.01
200 000	Caisse des Depots et Consignations - Reg 0.750% 18/09/2028	EUR	230 161	175 375	0.00
2 070 000	French Republic Government Bond - Reg 0.000% 25/03/2024	EUR	2 317 907	1 973 852	0.04

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
4 000 000	French Republic Government Bond - Reg 0.000% 25/03/2025	EUR	4 466 326	3 730 545	0.07
7 620 000	French Republic Government Bond - Reg 0.000% 25/02/2026	EUR	9 179 291	6 958 226	0.13
9 590 000	French Republic Government Bond - Reg 0.000% 25/11/2029	EUR	10 255 891	7 912 711	0.15
3 910 000	French Republic Government Bond - Reg 0.000% 25/11/2030	EUR	4 730 668	3 138 348	0.06
8 940 000	French Republic Government Bond - Reg 0.500% 25/05/2025	EUR	9 719 881	8 417 905	0.16
7 090 000	French Republic Government Bond - Reg 0.500% 25/05/2026	EUR	8 705 926	6 557 276	0.12
10 540 000	French Republic Government Bond - Reg 0.500% 25/05/2029	EUR	11 505 633	9 146 624	0.17
3 280 000	French Republic Government Bond - Reg 144A 0.500% 25/05/2040	EUR	3 500 532	2 107 636	0.04
1 330 000	French Republic Government Bond - Reg 144A 0.500% 25/05/2072	EUR	1 233 244	511 832	0.01
10 460 000	French Republic Government Bond - Reg 0.750% 25/05/2028	EUR	12 164 825	9 386 459	0.18
11 300 000	French Republic Government Bond - Reg 0.750% 25/11/2028	EUR	11 821 972	10 061 428	0.19
5 190 000	French Republic Government Bond - Reg 0.750% 25/05/2052	EUR	5 838 670	2 881 757	0.05
6 640 000	French Republic Government Bond - Reg 1.000% 25/11/2025	EUR	7 881 271	6 296 068	0.12
7 700 000	French Republic Government Bond - Reg 1.000% 25/05/2027	EUR	8 483 963	7 133 822	0.14
4 810 000	French Republic Government Bond - Reg 1.250% 25/05/2034	EUR	5 710 616	3 967 130	0.08
8 330 000	French Republic Government Bond - Reg 144A 1.250% 25/05/2036	EUR	9 681 774	6 617 841	0.13
5 700 000	French Republic Government Bond - Reg 1.500% 25/05/2031	EUR	6 918 371	5 169 099	0.10
6 370 000	French Republic Government Bond - Reg 144A 1.500% 25/05/2050	EUR	8 196 675	4 498 682	0.09
9 050 000	French Republic Government Bond - Reg 1.750% 25/11/2024	EUR	10 953 929	8 828 682	0.17
4 640 000	French Republic Government Bond - Reg 144A 1.750% 25/06/2039	EUR	5 506 450	3 825 474	0.07
2 510 000	French Republic Government Bond - Reg 144A 1.750% 25/05/2066	EUR	2 721 272	1 768 431	0.03
3 660 000	French Republic Government Bond - Reg 144A 2.000% 25/05/2048	EUR	5 200 052	2 947 511	0.06
800 000	French Republic Government Bond - Reg 2.250% 25/05/2024	EUR	987 104	788 309	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
7 320 000	French Republic Government Bond - Reg 2.500% 25/05/2030	EUR	9 480 364	7 227 329	0.14
7 630 000	French Republic Government Bond - Reg 2.750% 25/10/2027	EUR	10 168 689	7 632 609	0.14
3 910 000	French Republic Government Bond - Reg 3.250% 25/05/2045	EUR	6 077 281	3 976 753	0.08
4 200 000	French Republic Government Bond - Reg 3.500% 25/04/2026	EUR	5 461 082	4 307 912	0.08
2 840 000	French Republic Government Bond - Reg 4.000% 25/10/2038	EUR	4 654 881	3 107 033	0.06
2 030 000	French Republic Government Bond - Reg 144A 4.000% 25/04/2055	EUR	3 684 211	2 379 983	0.05
2 140 000	French Republic Government Bond - Reg 4.000% 25/04/2060	EUR	4 275 974	2 533 183	0.05
2 650 000	French Republic Government Bond - Reg 4.250% 25/10/2023	EUR	3 239 844	2 662 474	0.05
5 590 000	French Republic Government Bond - Reg 4.500% 25/04/2041	EUR	9 322 301	6 546 245	0.12
3 960 000	French Republic Government Bond - Reg 4.750% 25/04/2035	EUR	6 628 347	4 597 803	0.09
4 090 000	French Republic Government Bond - Reg 5.750% 25/10/2032	EUR	7 012 130	5 061 829	0.10
16 860 000	French Republic Government Bond OAT 0.000% 25/02/2025	EUR	17 373 654	15 745 886	0.30
9 710 000	French Republic Government Bond OAT 0.000% 25/05/2032	EUR	8 486 064	7 378 292	0.14
3 500 000	French Republic Government Bond OAT 0.750% 25/02/2028	EUR	3 146 963	3 154 404	0.06
1 800 000	French Republic Government Bond OAT 1.250% 25/05/2038	EUR	1 726 448	1 376 733	0.03
2 850 000	French Republic Government Bond OAT 2.000% 25/11/2032	EUR	2 880 189	2 612 699	0.05
8 100 000	French Republic Government Bond OAT - Reg 0.000% 25/02/2024	EUR	9 273 512	7 740 275	0.15
10 450 000	French Republic Government Bond OAT - Reg 0.000% 25/02/2027	EUR	11 149 357	9 292 945	0.18
7 200 000	French Republic Government Bond OAT - Reg 0.000% 25/11/2031	EUR	8 210 885	5 595 101	0.11
4 060 000	French Republic Government Bond OAT - Reg 144A 0.500% 25/06/2044	EUR	3 569 256	2 420 553	0.05
4 290 000	French Republic Government Bond OAT - Reg 144A 0.750% 25/05/2053	EUR	3 465 436	2 329 429	0.04
2 900 000	French Republic Government Bond OAT - Reg 5.500% 25/04/2029	EUR	4 417 383	3 360 884	0.06
100 000	Gestion Securite de Stocks Securite S.A. - Reg 0.625% 20/10/2028	EUR	117 469	86 347	0.00
500 000	Ile-de-France Mobilites 0.950% 28/05/2041	EUR	479 708	327 412	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
800 000	Regie Autonome des Transports Parisiens - Reg 0.875% 25/05/2027	EUR	926 983	725 082	0.01
100 000	Region of Ile de France - Reg 0.500% 14/06/2025	EUR	122 483	93 242	0.00
300 000	Region of Ile de France - Reg 1.375% 20/06/2033	EUR	349 057	248 153	0.00
400 000	SFIL S.A. 1.500% 05/03/2032	EUR	404 090	346 183	0.01
500 000	SFIL S.A. - Reg 0.000% 24/05/2024	EUR	558 239	472 392	0.01
200 000	SFIL S.A. - Reg 0.750% 06/02/2026	EUR	244 644	185 715	0.00
500 000	SNCF EPIC - Reg 0.625% 17/04/2030	EUR	553 411	417 280	0.01
500 000	SNCF Reseau 1.500% 29/05/2037	EUR	480 029	389 496	0.01
200 000	SNCF Reseau 2.250% 20/12/2047	EUR	203 887	157 890	0.00
600 000	SNCF Reseau - Reg 0.750% 25/05/2036	EUR	674 870	428 052	0.01
100 000	SNCF Reseau - Reg 1.875% 30/03/2034	EUR	125 828	85 974	0.00
200 000	SNCF Reseau - Reg 2.000% 05/02/2048	EUR	238 554	147 721	0.00
200 000	SNCF Reseau - Reg 2.625% 29/12/2025	EUR	253 811	197 204	0.00
700 000	SNCF Reseau - Reg 4.250% 07/10/2026	EUR	984 404	731 550	0.01
1 000 000	Societe Du Grand Paris EPIC 0.875% 10/05/2046	EUR	835 385	595 760	0.01
300 000	Societe Du Grand Paris EPIC 1.625% 08/04/2042	EUR	249 598	218 922	0.00
300 000	Societe Du Grand Paris EPIC - Reg 0.000% 25/11/2030	EUR	332 417	235 890	0.00
500 000	Societe Du Grand Paris EPIC - Reg 0.300% 25/11/2031	EUR	565 858	388 869	0.01
200 000	Societe Du Grand Paris EPIC - Reg 0.300% 02/09/2036	EUR	221 958	131 585	0.00
500 000	Societe Du Grand Paris EPIC - Reg 0.700% 15/10/2060	EUR	592 558	211 544	0.00
500 000	Societe Du Grand Paris EPIC - Reg 1.000% 18/02/2070	EUR	587 086	222 753	0.00
200 000	Societe Du Grand Paris EPIC - Reg 1.125% 22/10/2028	EUR	229 615	179 448	0.00
500 000	Societe Du Grand Paris EPIC - Reg 1.125% 25/05/2034	EUR	602 667	392 402	0.01
100 000	Societe Nationale SNCF S.A. - Reg 1.000% 25/05/2040	EUR	113 502	65 465	0.00
200 000	Societe Nationale SNCF S.A. - Reg 1.000% 19/01/2061	EUR	236 299	89 021	0.00
900 000	Societe Nationale SNCF S.A. - Reg 1.500% 02/02/2029	EUR	946 302	812 256	0.02
200 000	UNEDIC ASSEO 0.000% 25/11/2031	EUR	219 840	151 494	0.00
200 000	UNEDIC ASSEO 0.125% 25/11/2024	EUR	233 308	186 999	0.00
1 000 000	UNEDIC ASSEO 0.250% 25/11/2029	EUR	1 142 549	824 246	0.02
500 000	UNEDIC ASSEO 0.250% 16/07/2035	EUR	419 146	340 070	0.01
300 000	UNEDIC ASSEO 0.500% 25/05/2036	EUR	240 790	205 465	0.00
300 000	UNEDIC ASSEO 1.750% 25/11/2032	EUR	317 285	263 129	0.00
500 000	UNEDIC ASSEO - Reg 0.000% 25/11/2028	EUR	593 593	416 126	0.01
500 000	UNEDIC ASSEO - Reg 0.000% 19/11/2030	EUR	607 707	392 275	0.01
500 000	UNEDIC ASSEO - Reg 0.010% 25/05/2031	EUR	584 041	387 522	0.01
400 000	UNEDIC ASSEO - Reg 0.100% 25/05/2034	EUR	475 474	276 357	0.01
1 000 000	UNEDIC ASSEO - Reg 0.875% 25/05/2028	EUR	1 155 111	889 305	0.02
300 000	UNEDIC ASSEO - Reg 1.250% 28/03/2027	EUR	379 556	277 773	0.01
1 000 000	UNEDIC ASSEO - Reg 1.500% 20/04/2032	EUR	1 210 062	867 088	0.02
200 000	Ville de Paris - Reg 1.375% 20/11/2034	EUR	230 185	160 004	0.00
	Total France		357 512 806	270 619 878	5.14
Germany					
2 800 000	Bundesobligation - Reg 0.000% 10/04/2026	EUR	3 248 231	2 577 072	0.05

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

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
4 000 000	Bundesobligation - Reg 0.000% 09/10/2026	EUR	4 702 497	3 634 830	0.07
3 350 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/11/2027	EUR	2 971 070	2 974 516	0.06
3 540 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/08/2030	EUR	3 440 282	2 964 926	0.06
2 480 000	Bundesrepublik Deutschland Bundesanleihe 1.000% 15/05/2038	EUR	2 456 704	2 031 340	0.04
5 650 000	Bundesrepublik Deutschland Bundesanleihe 1.700% 15/08/2032	EUR	5 891 294	5 328 111	0.10
5 720 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2026	EUR	6 519 882	5 228 951	0.10
3 870 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/11/2028	EUR	4 661 740	3 363 357	0.06
6 700 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2029	EUR	7 145 497	5 731 802	0.11
2 250 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/02/2030	EUR	2 425 266	1 906 635	0.04
3 920 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2030	EUR	4 671 819	3 284 969	0.06
4 000 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/02/2031	EUR	4 904 655	3 311 686	0.06
300 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2031	EUR	349 042	245 548	0.00
5 090 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/02/2032	EUR	5 038 069	4 110 064	0.08
2 760 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/05/2035	EUR	3 270 842	2 046 908	0.04
5 770 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/05/2036	EUR	5 851 738	4 186 956	0.08
3 710 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2050	EUR	3 912 792	2 037 850	0.04
2 100 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2050	EUR	1 867 987	1 156 413	0.02
3 190 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2052	EUR	2 894 047	1 679 986	0.03
8 860 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/02/2027	EUR	9 873 640	8 101 716	0.15
4 480 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/08/2028	EUR	5 389 853	3 974 964	0.08
6 050 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/02/2029	EUR	6 948 886	5 319 032	0.10
15 450 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2025	EUR	16 797 946	14 708 765	0.28
4 960 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2026	EUR	5 937 986	4 655 944	0.09
9 750 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/08/2027	EUR	10 368 196	8 940 971	0.17

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
5 880 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2028	EUR	7 180 164	5 340 240	0.10
9 890 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.000% 15/08/2024	EUR	10 417 716	9 574 525	0.18
8 190 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.000% 15/08/2025	EUR	9 246 756	7 853 769	0.15
4 630 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.250% 15/08/2048	EUR	5 473 344	3 781 673	0.07
1 500 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/05/2023	EUR	1 791 284	1 470 397	0.03
6 450 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/05/2024	EUR	7 726 198	6 308 959	0.12
7 890 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.750% 15/02/2024	EUR	9 424 198	7 746 905	0.15
5 270 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.500% 04/07/2044	EUR	7 876 210	5 480 315	0.10
4 880 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.500% 15/08/2046	EUR	7 300 562	5 137 110	0.10
1 790 000	Bundesrepublik Deutschland Bundesanleihe - Reg 3.250% 04/07/2042	EUR	2 924 666	2 050 623	0.04
2 910 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.000% 04/01/2037	EUR	4 847 003	3 467 775	0.07
2 660 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.250% 04/07/2039	EUR	4 856 816	3 337 440	0.06
3 420 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.750% 04/07/2034	EUR	5 916 996	4 253 168	0.08
1 380 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.750% 04/07/2040	EUR	2 923 457	1 850 930	0.03
1 940 000	Bundesrepublik Deutschland Bundesanleihe - Reg 5.500% 04/01/2031	EUR	3 188 163	2 395 036	0.05
600 000	Free and Hanseatic City of Hamburg 0.400% 23/11/2051	EUR	451 296	314 997	0.01
900 000	Free and Hanseatic City of Hamburg - Reg 0.500% 27/04/2026	EUR	1 030 759	815 391	0.02
500 000	Free and Hanseatic City of Hamburg - Reg 1.200% 03/06/2033	EUR	572 368	408 146	0.01
200 000	Free State of Bavaria 0.010% 20/01/2032	EUR	222 660	149 031	0.00
200 000	Free State of Bavaria - Reg 0.010% 18/01/2035	EUR	236 733	134 841	0.00
500 000	Gemeinsame Deutsche Bundeslaender - Reg 0.010% 08/10/2027	EUR	581 852	426 540	0.01
300 000	Gemeinsame Deutsche Bundeslaender - Reg 0.250% 18/03/2024	EUR	356 027	284 818	0.00
1 200 000	Gemeinsame Deutsche Bundeslaender - Reg 0.375% 17/04/2025	EUR	1 387 008	1 111 520	0.02
350 000	Gemeinsame Deutsche Bundeslaender - Reg 0.625% 25/10/2027	EUR	427 305	308 094	0.01

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
100 000	Gemeinsame Deutsche Bundeslaender - Reg 0.750% 25/09/2028	EUR	115 046	86 832	0.00
500 000	Investitionsbank Schleswig-Holstein - Reg 0.010% 17/10/2029	EUR	557 931	398 953	0.01
400 000	Land Baden-Wuerttemberg - Reg 0.010% 09/07/2032	EUR	481 754	294 429	0.01
200 000	Land Baden-Wuerttemberg - Reg 0.125% 19/11/2040	EUR	243 892	117 382	0.00
600 000	Land Baden-Wuerttemberg - Reg 0.625% 27/01/2026	EUR	699 731	549 719	0.01
300 000	Land Baden-Wuerttemberg - Reg 2.000% 13/11/2023	EUR	370 130	292 933	0.01
300 000	Land Berlin 0.050% 06/08/2040	EUR	205 708	173 469	0.00
400 000	Land Berlin 0.125% 24/11/2045	EUR	275 750	210 892	0.00
700 000	Land Berlin 1.250% 01/06/2028	EUR	743 012	631 045	0.01
500 000	Land Berlin - Reg 0.100% 18/01/2041	EUR	604 877	289 695	0.01
350 000	Land Berlin - Reg 0.625% 20/03/2026	EUR	417 462	319 520	0.01
500 000	Land Berlin - Reg 0.625% 15/07/2039	EUR	571 688	334 296	0.01
1 500 000	Land Berlin - Reg 0.750% 08/09/2023	EUR	1 750 994	1 450 201	0.03
440 000	Land Berlin - Reg 1.300% 13/06/2033	EUR	509 670	363 069	0.01
150 000	Land Berlin - Reg 1.375% 05/06/2037	EUR	182 433	116 884	0.00
400 000	Land Berlin - Reg 1.375% 27/08/2038	EUR	465 275	307 489	0.01
497 000	Land Niedersachsen 0.250% 09/04/2029	EUR	561 328	412 237	0.01
500 000	Land Nordrhein Westfalen 0.125% 04/06/2031	EUR	469 183	385 492	0.01
400 000	Land Nordrhein Westfalen 0.600% 04/06/2041	EUR	468 236	257 726	0.00
800 000	Land Sachsen Anhalt 0.350% 09/02/2032	EUR	898 846	618 483	0.01
200 000	Land Thueringen 0.500% 02/03/2029	EUR	181 863	169 005	0.00
500 000	Land Thueringen - Reg 0.200% 12/09/2039	EUR	525 396	304 883	0.01
100 000	Land Thueringen - Reg 0.500% 12/05/2025	EUR	119 036	92 780	0.00
100 000	Niedersachsen Invest GmbH - Reg 0.250% 16/07/2035	EUR	121 181	67 749	0.00
350 000	State of Brandenburg 0.050% 10/08/2040	EUR	280 837	202 366	0.00
300 000	State of Brandenburg 0.125% 26/01/2046	EUR	158 841	157 761	0.00
200 000	State of Brandenburg - Reg 0.250% 19/10/2026	EUR	242 923	177 367	0.00
400 000	State of Brandenburg - Reg 0.500% 21/11/2039	EUR	455 742	258 899	0.00
400 000	State of Brandenburg - Reg 1.125% 04/07/2033	EUR	460 070	323 186	0.01
200 000	State of Bremen 0.150% 14/09/2040	EUR	162 830	117 598	0.00
100 000	State of Bremen 0.500% 06/05/2041	EUR	62 708	62 658	0.00
200 000	State of Bremen - Reg 0.550% 04/02/2050	EUR	233 735	112 733	0.00
300 000	State of Bremen - Reg 1.000% 25/02/2028	EUR	370 734	267 259	0.00
100 000	State of Bremen - Reg 1.125% 30/10/2024	EUR	120 939	95 073	0.00
500 000	State of Bremen - Reg 1.200% 30/01/2034	EUR	573 010	402 010	0.01
500 000	State of Hesse 0.010% 11/03/2030	EUR	458 036	395 632	0.01
200 000	State of Hesse 0.125% 10/10/2031	EUR	233 421	152 331	0.00
1 000 000	State of Hesse - Reg 0.000% 26/07/2024	EUR	1 121 700	936 408	0.02
400 000	State of Hesse - Reg 0.000% 08/11/2030	EUR	489 810	310 616	0.01
750 000	State of Hesse - Reg 0.375% 06/07/2026	EUR	902 357	673 663	0.01
500 000	State of Hesse - Reg 0.625% 02/08/2028	EUR	574 403	432 204	0.01
600 000	State of Lower Saxony 1.500% 17/10/2029	EUR	630 421	537 428	0.01
2 000 000	State of Lower Saxony - Reg 0.000% 02/08/2024	EUR	2 240 685	1 872 007	0.04

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
500 000	State of Lower Saxony - Reg 0.000% 11/02/2027	EUR	560 610	435 278	0.01
600 000	State of Lower Saxony - Reg 0.010% 19/02/2029	EUR	735 885	491 109	0.01
100 000	State of Lower Saxony - Reg 0.375% 09/01/2026	EUR	119 993	90 953	0.00
1 100 000	State of Lower Saxony - Reg 0.500% 13/06/2025	EUR	1 274 995	1 018 906	0.02
180 000	State of Lower Saxony - Reg 0.625% 06/07/2027	EUR	213 584	159 532	0.00
350 000	State of Lower Saxony - Reg 0.750% 15/02/2028	EUR	431 657	308 281	0.01
500 000	State of Lower Saxony - Reg 0.875% 25/10/2028	EUR	577 379	436 710	0.01
600 000	State of North Rhine-Westphalia Germany 0.000% 12/10/2035	EUR	517 781	393 143	0.01
800 000	State of North Rhine-Westphalia Germany 0.375% 02/09/2050	EUR	566 860	420 936	0.01
1 300 000	State of North Rhine-Westphalia Germany 1.000% 16/10/2046	EUR	1 104 501	866 976	0.02
550 000	State of North Rhine-Westphalia Germany 2.150% 21/03/2119	EUR	719 625	403 526	0.01
250 000	State of North Rhine-Westphalia Germany 2.250% 14/06/2052	EUR	258 186	220 500	0.00
800 000	State of North Rhine-Westphalia Germany - Reg 0.000% 15/01/2029	EUR	840 201	657 199	0.01
500 000	State of North Rhine-Westphalia Germany - Reg 0.200% 27/01/2051	EUR	586 302	246 013	0.00
400 000	State of North Rhine-Westphalia Germany - Reg 0.500% 16/04/2026	EUR	494 732	363 149	0.01
860 000	State of North Rhine-Westphalia Germany - Reg 0.500% 25/11/2039	EUR	955 016	555 820	0.01
1 030 000	State of North Rhine-Westphalia Germany - Reg 0.500% 15/01/2052	EUR	735 496	554 830	0.01
2 300 000	State of North Rhine-Westphalia Germany - Reg 0.625% 17/11/2023	EUR	2 640 784	2 211 916	0.04
500 000	State of North Rhine-Westphalia Germany - Reg 0.800% 30/07/2049	EUR	565 313	306 351	0.01
100 000	State of North Rhine-Westphalia Germany - Reg 0.900% 15/11/2028	EUR	115 023	87 506	0.00
1 000 000	State of North Rhine-Westphalia Germany - Reg 0.950% 13/03/2028	EUR	1 161 102	888 444	0.02
200 000	State of North Rhine-Westphalia Germany - Reg 0.950% 10/01/2121	EUR	235 085	78 311	0.00
600 000	State of North Rhine-Westphalia Germany - Reg 1.100% 13/03/2034	EUR	699 518	477 767	0.01
250 000	State of North Rhine-Westphalia Germany - Reg 1.250% 12/05/2036	EUR	295 034	194 798	0.00
300 000	State of North Rhine-Westphalia Germany - Reg 1.375% 15/01/2120	EUR	363 209	151 267	0.00
300 000	State of North Rhine-Westphalia Germany - Reg 1.450% 16/02/2043	EUR	342 807	225 021	0.00
150 000	State of North Rhine-Westphalia Germany - Reg 1.450% 19/01/2122	EUR	178 393	80 189	0.00

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
120 000	State of North Rhine-Westphalia Germany - Reg 1.650% 22/02/2038	EUR	148 462	96 815	0.00
300 000	State of North Rhine-Westphalia Germany - Reg 1.750% 26/10/2057	EUR	360 110	228 700	0.00
500 000	State of North Rhine-Westphalia Germany - Reg 1.750% 11/07/2068	EUR	562 211	367 222	0.01
400 000	State of North Rhine-Westphalia Germany - Reg 1.950% 26/09/2078	EUR	541 686	307 665	0.01
500 000	State of North Rhine-Westphalia Germany - Reg 2.375% 13/05/2033	EUR	639 109	461 155	0.01
300 000	State of Rhineland-Palatinate 0.010% 17/03/2025	EUR	329 491	275 873	0.00
600 000	State of Rhineland-Palatinate 0.010% 21/01/2031	EUR	573 456	461 810	0.01
750 000	State of Rhineland-Palatinate - Reg 0.100% 18/08/2026	EUR	892 896	664 170	0.01
400 000	State of Rhineland-Palatinate - Reg 0.375% 01/04/2041	EUR	439 824	245 798	0.00
500 000	State of Saxony-Anhalt - Reg 0.500% 25/06/2027	EUR	561 410	440 556	0.01
450 000	State of Schleswig-Holstein Germany - Reg 0.250% 27/02/2026	EUR	517 822	405 951	0.01
500 000	State of Schleswig-Holstein Germany - Reg 0.250% 18/04/2028	EUR	559 128	425 521	0.01
800 000	State of Schleswig-Holstein Germany - Reg 0.625% 31/08/2028	EUR	907 569	689 626	0.01
Total Germany			273 535 371	210 633 210	4.00
Hungary					
150 000 000	Hungary Government Bond 1.750% 26/10/2022	HUF	560 411	345 026	0.01
350 000 000	Hungary Government Bond 2.250% 20/04/2033	HUF	1 091 139	424 509	0.01
140 000 000	Hungary Government Bond 2.750% 22/12/2026	HUF	507 868	237 524	0.00
510 000 000	Hungary Government Bond 3.000% 26/06/2024	HUF	1 950 086	1 004 652	0.02
500 000 000	Hungary Government Bond 3.000% 27/10/2027	HUF	1 781 248	837 186	0.02
125 000 000	Hungary Government Bond 3.000% 21/08/2030	HUF	445 315	185 224	0.00
800 000 000	Hungary Government Bond 4.750% 24/11/2032	HUF	1 620 972	1 264 659	0.02
50 000 000	Hungary Government Bond 6.750% 22/10/2028	HUF	252 766	98 723	0.00
Total Hungary			8 209 805	4 397 503	0.08
Indonesia					
20 000 000 000	Indonesia Treasury Bond 0.000% 15/06/2042	IDR	1 422 860	1 277 242	0.02
60 000 000 000	Indonesia Treasury Bond 5.125% 15/04/2027	IDR	3 850 620	3 694 408	0.07
37 000 000 000	Indonesia Treasury Bond 6.125% 15/05/2028	IDR	2 362 313	2 315 152	0.04
53 000 000 000	Indonesia Treasury Bond 6.375% 15/04/2032	IDR	3 480 422	3 235 619	0.06
15 000 000 000	Indonesia Treasury Bond 6.375% 15/07/2037	IDR	951 203	908 215	0.02
23 442 000 000	Indonesia Treasury Bond 7.125% 15/06/2043	IDR	1 533 394	1 497 009	0.03
19 522 000 000	Indonesia Treasury Bond 7.500% 15/08/2032	IDR	1 326 412	1 285 676	0.02
30 000 000 000	Indonesia Treasury Bond 7.500% 15/06/2035	IDR	2 117 123	1 970 061	0.04
25 000 000 000	Indonesia Treasury Bond 7.500% 15/04/2040	IDR	1 771 820	1 647 349	0.03

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Indonesia (cont.)					
20 000 000 000	Indonesia Treasury Bond 7.750% 15/04/2031	IDR	1 549 713	1 360 788	0.03
60 000 000 000	Indonesia Treasury Bond 8.125% 15/05/2024	IDR	4 231 942	4 048 320	0.08
70 000 000 000	Indonesia Treasury Bond 8.250% 15/05/2029	IDR	4 998 104	4 819 898	0.09
70 000 000 000	Indonesia Treasury Bond 8.250% 15/05/2036	IDR	4 791 673	4 830 563	0.09
60 000 000 000	Indonesia Treasury Bond 8.375% 15/09/2026	IDR	4 219 899	4 132 563	0.08
20 000 000 000	Indonesia Treasury Bond 8.750% 15/05/2031	IDR	1 348 432	1 414 914	0.03
Total Indonesia			39 955 930	38 437 777	0.73
Ireland					
2 000 000	Ireland Government Bond 0.000% 18/10/2031	EUR	1 829 492	1 550 942	0.03
3 220 000	Ireland Government Bond 0.200% 15/05/2027	EUR	3 168 199	2 874 210	0.05
1 470 000	Ireland Government Bond 0.350% 18/10/2032	EUR	1 409 836	1 142 837	0.02
1 900 000	Ireland Government Bond 5.400% 13/03/2025	EUR	2 474 096	2 011 861	0.04
1 150 000	Ireland Government Bond - Reg 0.550% 22/04/2041	EUR	1 302 337	730 208	0.01
320 000	Ireland Government Bond - Reg 0.900% 15/05/2028	EUR	390 136	289 130	0.01
1 210 000	Ireland Government Bond - Reg 1.100% 15/05/2029	EUR	1 385 520	1 090 214	0.02
600 000	Ireland Government Bond - Reg 1.300% 15/05/2033	EUR	679 151	510 267	0.01
500 000	Ireland Government Bond - Reg 1.350% 18/03/2031	EUR	599 701	449 106	0.01
700 000	Ireland Government Bond - Reg 1.500% 15/05/2050	EUR	832 888	490 948	0.01
1 060 000	Ireland Government Bond - Reg 1.700% 15/05/2037	EUR	1 264 213	888 629	0.02
1 280 000	Ireland Government Bond - Reg 2.000% 18/02/2045	EUR	1 641 576	1 047 664	0.02
2 300 000	Ireland Government Bond - Reg 2.400% 15/05/2030	EUR	2 951 072	2 249 121	0.04
1 900 000	Ireland Government Bond - Reg 3.400% 18/03/2024	EUR	2 462 313	1 901 576	0.04
1 000 000	Ireland Government Bond - Reg 3.900% 20/03/2023	EUR	1 158 483	991 331	0.02
Total Ireland			23 549 013	18 218 044	0.35
Israel					
7 630 000	Israel Government Bond - Fixed 1.000% 31/03/2030	ILS	2 105 364	1 822 637	0.03
1 580 000	Israel Government Bond - Fixed 1.500% 31/05/2037	ILS	500 047	343 580	0.01
1 000 000	Israel Government Bond - Fixed 1.750% 31/08/2025	ILS	286 750	270 364	0.00
450 000	Israel Government Bond - Fixed 2.000% 31/03/2027	ILS	130 006	120 994	0.00
4 500 000	Israel Government Bond - Fixed 2.250% 28/09/2028	ILS	1 349 122	1 191 844	0.02
3 700 000	Israel Government Bond - Fixed 3.750% 31/03/2024	ILS	1 114 471	1 069 833	0.02
2 900 000	Israel Government Bond - Fixed 3.750% 31/03/2047	ILS	941 637	830 120	0.02
4 180 000	Israel Government Bond - Fixed 5.500% 31/01/2042	ILS	1 591 307	1 522 735	0.03
5 800 000	Israel Government Bond - Fixed 6.250% 30/10/2026	ILS	1 832 445	1 907 761	0.04
Total Israel			9 851 149	9 079 868	0.17
Italy					
200 000	Cassa Depositi e Prestiti SpA 0.750% 30/06/2029	EUR	168 379	155 771	0.00
100 000	Cassa Depositi e Prestiti SpA - Reg 1.000% 21/09/2028	EUR	117 922	82 022	0.00
600 000	Cassa Depositi e Prestiti SpA - Reg 1.500% 21/06/2024	EUR	702 693	572 385	0.01
500 000	Cassa Depositi e Prestiti SpA - Reg 2.125% 21/03/2026	EUR	557 371	465 458	0.01
4 000 000	Italy Buoni Poliennali Del Tesoro 0.000% 15/08/2024	EUR	4 131 574	3 714 761	0.07
10 150 000	Italy Buoni Poliennali Del Tesoro 0.000% 01/04/2026	EUR	9 671 439	8 814 426	0.17

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
2 000 000	Italy Buoni Poliennali Del Tesoro 0.450% 15/02/2029	EUR	1 878 896	1 573 685	0.03
6 390 000	Italy Buoni Poliennali Del Tesoro 0.500% 15/07/2028	EUR	5 895 409	5 169 067	0.10
2 860 000	Italy Buoni Poliennali Del Tesoro 0.950% 01/03/2037	EUR	2 227 286	1 776 620	0.03
5 000 000	Italy Buoni Poliennali Del Tesoro 1.450% 15/05/2025	EUR	5 082 189	4 679 395	0.09
9 420 000	Italy Buoni Poliennali Del Tesoro 144A 1.650% 01/12/2030	EUR	9 977 636	7 609 804	0.14
1 400 000	Italy Buoni Poliennali Del Tesoro 2.150% 01/09/2052	EUR	1 134 164	870 813	0.02
5 300 000	Italy Buoni Poliennali Del Tesoro 2.500% 01/12/2032	EUR	4 581 986	4 351 997	0.08
1 550 000	Italy Buoni Poliennali Del Tesoro 144A 3.250% 01/03/2038	EUR	1 560 821	1 302 154	0.02
1 410 000	Italy Buoni Poliennali Del Tesoro 144A 3.850% 01/09/2049	EUR	1 621 415	1 257 185	0.02
6 100 000	Italy Buoni Poliennali Del Tesoro - Reg 0.000% 30/01/2024	EUR	6 927 766	5 770 652	0.11
8 000 000	Italy Buoni Poliennali Del Tesoro - Reg 0.350% 01/02/2025	EUR	8 788 593	7 360 720	0.14
2 650 000	Italy Buoni Poliennali Del Tesoro - Reg 0.500% 01/02/2026	EUR	3 267 878	2 360 670	0.05
3 250 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 0.600% 01/08/2031	EUR	3 662 881	2 322 141	0.04
4 640 000	Italy Buoni Poliennali Del Tesoro - Reg 0.650% 15/10/2023	EUR	5 330 745	4 470 229	0.09
1 810 000	Italy Buoni Poliennali Del Tesoro - Reg 0.850% 15/01/2027	EUR	1 979 390	1 583 863	0.03
3 800 000	Italy Buoni Poliennali Del Tesoro - Reg 0.900% 01/04/2031	EUR	4 716 128	2 838 535	0.05
5 650 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 15/09/2027	EUR	5 869 944	4 850 118	0.09
4 610 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 01/08/2030	EUR	5 588 175	3 552 630	0.07
3 120 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 0.950% 01/12/2031	EUR	3 458 526	2 274 995	0.04
3 650 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 01/06/2032	EUR	3 638 387	2 616 313	0.05
4 450 000	Italy Buoni Poliennali Del Tesoro - Reg 1.100% 01/04/2027	EUR	4 893 250	3 899 828	0.07
7 420 000	Italy Buoni Poliennali Del Tesoro - Reg 1.250% 01/12/2026	EUR	8 681 396	6 637 503	0.13
5 280 000	Italy Buoni Poliennali Del Tesoro - Reg 1.350% 01/04/2030	EUR	5 907 129	4 265 285	0.08
11 440 000	Italy Buoni Poliennali Del Tesoro - Reg 1.450% 15/11/2024	EUR	13 013 176	10 873 219	0.21
2 200 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.450% 01/03/2036	EUR	2 535 562	1 517 411	0.03
1 000 000	Italy Buoni Poliennali Del Tesoro - Reg 1.500% 01/06/2025	EUR	1 240 982	936 580	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
2 430 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.500% 30/04/2045	EUR	2 079 391	1 402 043	0.03
4 090 000	Italy Buoni Poliennali Del Tesoro - Reg 1.600% 01/06/2026	EUR	4 955 614	3 757 797	0.07
5 620 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.650% 01/03/2032	EUR	5 538 055	4 378 406	0.08
9 190 000	Italy Buoni Poliennali Del Tesoro - Reg 1.750% 01/07/2024	EUR	9 536 206	8 837 326	0.17
5 620 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.850% 01/07/2025	EUR	6 503 376	5 295 316	0.10
360 000	Italy Buoni Poliennali Del Tesoro - Reg 2.000% 01/12/2025	EUR	434 827	338 918	0.01
2 170 000	Italy Buoni Poliennali Del Tesoro - Reg 2.000% 01/02/2028	EUR	2 503 139	1 944 971	0.04
4 150 000	Italy Buoni Poliennali Del Tesoro - Reg 2.050% 01/08/2027	EUR	4 658 036	3 773 396	0.07
4 680 000	Italy Buoni Poliennali Del Tesoro - Reg 2.100% 15/07/2026	EUR	5 841 605	4 366 569	0.08
550 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.150% 01/03/2072	EUR	566 476	321 452	0.01
3 890 000	Italy Buoni Poliennali Del Tesoro - Reg 2.200% 01/06/2027	EUR	4 411 389	3 578 125	0.07
2 120 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.250% 01/09/2036	EUR	2 262 628	1 614 221	0.03
4 000 000	Italy Buoni Poliennali Del Tesoro - Reg 2.450% 01/10/2023	EUR	4 534 495	3 922 541	0.07
3 100 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.450% 01/09/2033	EUR	3 463 983	2 504 312	0.05
2 130 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.450% 01/09/2050	EUR	2 792 042	1 443 822	0.03
3 000 000	Italy Buoni Poliennali Del Tesoro - Reg 2.500% 15/11/2025	EUR	3 908 142	2 867 403	0.05
2 170 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.700% 01/03/2047	EUR	2 240 084	1 601 850	0.03
3 420 000	Italy Buoni Poliennali Del Tesoro - Reg 2.800% 01/12/2028	EUR	3 974 203	3 155 208	0.06
1 330 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.800% 01/03/2067	EUR	1 556 508	921 503	0.02
4 280 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.950% 01/09/2038	EUR	4 482 326	3 465 427	0.07
2 950 000	Italy Buoni Poliennali Del Tesoro - Reg 3.000% 01/08/2029	EUR	3 561 467	2 719 249	0.05
3 640 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.100% 01/03/2040	EUR	4 269 612	2 965 592	0.06
1 920 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.250% 01/09/2046	EUR	2 166 050	1 566 993	0.03

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
2 900 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.350% 01/03/2035	EUR	3 311 147	2 533 931	0.05
3 400 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.450% 01/03/2048	EUR	3 840 471	2 855 536	0.05
7 320 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.500% 01/03/2030	EUR	8 553 213	6 934 421	0.13
1 550 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.850% 01/09/2049	EUR	2 393 584	1 382 012	0.03
3 460 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.000% 01/02/2037	EUR	4 479 336	3 237 016	0.06
1 710 000	Italy Buoni Poliennali Del Tesoro - Reg 4.500% 01/03/2024	EUR	2 033 489	1 715 620	0.03
2 780 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.750% 01/09/2028	EUR	3 626 835	2 846 035	0.05
2 520 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.750% 01/09/2044	EUR	3 665 965	2 566 175	0.05
3 450 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/08/2034	EUR	5 047 533	3 540 359	0.07
1 490 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/08/2039	EUR	2 286 586	1 548 847	0.03
2 950 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/09/2040	EUR	4 069 096	3 063 480	0.06
	Total Italy		268 355 997	209 492 107	3.98
Japan					
1 200 550 000	Japan Government Five Year Bond 0.005% 20/03/2026	JPY	8 927 539	8 301 955	0.16
3 215 100 000	Japan Government Five Year Bond 0.005% 20/06/2026	JPY	24 686 840	22 222 384	0.42
1 714 700 000	Japan Government Five Year Bond 0.005% 20/09/2026	JPY	13 245 494	11 844 100	0.23
1 800 000 000	Japan Government Five Year Bond 0.005% 20/12/2026	JPY	14 122 595	12 423 849	0.24
617 850 000	Japan Government Five Year Bond 0.005% 20/03/2027	JPY	4 742 235	4 262 138	0.08
1 236 500 000	Japan Government Five Year Bond 0.005% 20/06/2027	JPY	8 522 534	8 517 580	0.16
220 000 000	Japan Government Five Year Bond 0.100% 20/09/2023	JPY	1 961 508	1 523 213	0.03
600 000 000	Japan Government Five Year Bond 0.100% 20/12/2023	JPY	5 393 098	4 155 086	0.08
1 250 000 000	Japan Government Five Year Bond 0.100% 20/03/2024	JPY	11 153 193	8 658 330	0.16
1 200 000 000	Japan Government Five Year Bond 0.100% 20/06/2024	JPY	11 229 442	8 312 494	0.16
1 627 950 000	Japan Government Five Year Bond 0.100% 20/09/2024	JPY	14 974 217	11 280 424	0.21
2 025 000 000	Japan Government Five Year Bond 0.100% 20/12/2024	JPY	17 777 714	14 035 868	0.27
1 400 000 000	Japan Government Five Year Bond 0.100% 20/03/2025	JPY	11 440 392	9 706 518	0.18
1 190 000 000	Japan Government Five Year Bond 0.100% 20/06/2025	JPY	10 140 280	8 252 678	0.16
2 070 000 000	Japan Government Five Year Bond 0.100% 20/09/2025	JPY	18 710 723	14 356 643	0.27
853 600 000	Japan Government Five Year Bond 0.100% 20/12/2025	JPY	7 444 435	5 921 034	0.11
1 141 500 000	Japan Government Five Year Bond 0.100% 20/03/2027	JPY	8 501 794	7 907 812	0.15
706 300 000	Japan Government Forty Year Bond 0.400% 20/03/2056	JPY	5 258 488	3 567 292	0.07
410 000 000	Japan Government Forty Year Bond 0.500% 20/03/2059	JPY	3 883 705	2 097 885	0.04

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
570 000 000	Japan Government Forty Year Bond 0.500% 20/03/2060	JPY	4 553 504	2 890 463	0.06
430 000 000	Japan Government Forty Year Bond 0.800% 20/03/2058	JPY	3 729 897	2 463 339	0.05
656 850 000	Japan Government Forty Year Bond 0.900% 20/03/2057	JPY	5 626 143	3 908 200	0.07
339 150 000	Japan Government Forty Year Bond 1.000% 20/03/2062	JPY	2 234 478	2 010 485	0.04
509 650 000	Japan Government Forty Year Bond 1.400% 20/03/2055	JPY	4 829 320	3 514 999	0.07
234 400 000	Japan Government Forty Year Bond 1.700% 20/03/2054	JPY	2 648 289	1 742 749	0.03
157 000 000	Japan Government Forty Year Bond 1.900% 20/03/2053	JPY	1 889 836	1 220 087	0.02
162 850 000	Japan Government Forty Year Bond 2.000% 20/03/2052	JPY	1 844 583	1 296 511	0.02
165 000 000	Japan Government Forty Year Bond 2.200% 20/03/2049	JPY	2 028 041	1 368 117	0.03
494 450 000	Japan Government Forty Year Bond 2.200% 20/03/2051	JPY	5 767 226	4 097 467	0.08
1 258 000 000	Japan Government Ten Year Bond 0.100% 20/03/2026	JPY	11 720 977	8 727 910	0.17
1 514 200 000	Japan Government Ten Year Bond 0.100% 20/06/2026	JPY	14 412 965	10 503 210	0.20
1 173 350 000	Japan Government Ten Year Bond 0.100% 20/09/2026	JPY	9 879 969	8 135 346	0.15
1 155 000 000	Japan Government Ten Year Bond 0.100% 20/12/2026	JPY	10 372 773	8 003 808	0.15
1 810 000 000	Japan Government Ten Year Bond 0.100% 20/03/2027	JPY	16 553 873	12 538 888	0.24
1 995 000 000	Japan Government Ten Year Bond 0.100% 20/06/2027	JPY	18 063 487	13 805 050	0.26
1 774 550 000	Japan Government Ten Year Bond 0.100% 20/09/2027	JPY	16 099 585	12 272 709	0.23
1 865 000 000	Japan Government Ten Year Bond 0.100% 20/12/2027	JPY	16 927 823	12 890 269	0.24
1 029 750 000	Japan Government Ten Year Bond 0.100% 20/03/2028	JPY	9 370 732	7 110 892	0.14
1 223 850 000	Japan Government Ten Year Bond 0.100% 20/09/2028	JPY	9 837 248	8 435 852	0.16
1 189 850 000	Japan Government Ten Year Bond 0.100% 20/12/2028	JPY	10 684 133	8 192 698	0.16
869 450 000	Japan Government Ten Year Bond 0.100% 20/03/2029	JPY	7 440 900	5 980 040	0.11
1 604 250 000	Japan Government Ten Year Bond 0.100% 20/06/2029	JPY	14 932 838	11 021 772	0.21
1 260 700 000	Japan Government Ten Year Bond 0.100% 20/09/2029	JPY	11 682 166	8 650 225	0.16
1 480 000 000	Japan Government Ten Year Bond 0.100% 20/12/2029	JPY	14 200 921	10 138 887	0.19
410 000 000	Japan Government Ten Year Bond 0.100% 20/03/2030	JPY	3 818 584	2 802 401	0.05
870 000 000	Japan Government Ten Year Bond 0.100% 20/06/2030	JPY	7 516 498	5 937 241	0.11
660 000 000	Japan Government Ten Year Bond 0.100% 20/09/2030	JPY	6 376 796	4 500 557	0.09
1 824 600 000	Japan Government Ten Year Bond 0.100% 20/12/2030	JPY	15 071 570	12 422 961	0.24
3 897 050 000	Japan Government Ten Year Bond 0.100% 20/03/2031	JPY	30 800 222	26 511 086	0.50
2 560 900 000	Japan Government Ten Year Bond 0.100% 20/06/2031	JPY	21 280 012	17 401 806	0.33
1 901 150 000	Japan Government Ten Year Bond 0.100% 20/09/2031	JPY	15 583 571	12 912 637	0.25
1 861 450 000	Japan Government Ten Year Bond 0.100% 20/12/2031	JPY	15 480 709	12 688 261	0.24
1 558 500 000	Japan Government Ten Year Bond 0.200% 20/03/2032	JPY	11 605 286	10 765 704	0.20
1 375 750 000	Japan Government Ten Year Bond 0.200% 20/06/2032	JPY	9 824 876	9 457 883	0.18
1 165 000 000	Japan Government Ten Year Bond 0.300% 20/12/2024	JPY	10 565 652	8 110 692	0.15

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
750 000 000	Japan Government Ten Year Bond 0.300% 20/12/2025	JPY	6 920 531	5 235 880	0.10
2 294 800 000	Japan Government Ten Year Bond 0.400% 20/03/2025	JPY	20 611 212	16 027 215	0.30
1 066 250 000	Japan Government Ten Year Bond 0.400% 20/06/2025	JPY	9 238 963	7 454 210	0.14
970 000 000	Japan Government Ten Year Bond 0.400% 20/09/2025	JPY	8 845 280	6 787 152	0.13
1 029 900 000	Japan Government Ten Year Bond 0.500% 20/09/2024	JPY	9 470 753	7 192 330	0.14
1 530 000 000	Japan Government Ten Year Bond 0.500% 20/12/2024	JPY	14 058 868	10 698 637	0.20
1 275 000 000	Japan Government Ten Year Bond 0.600% 20/12/2023	JPY	11 499 686	8 882 851	0.17
1 490 000 000	Japan Government Ten Year Bond 0.600% 20/03/2024	JPY	13 603 443	10 395 875	0.20
370 000 000	Japan Government Thirty Year Bond 0.300% 20/06/2046	JPY	3 056 095	2 093 442	0.04
775 000 000	Japan Government Thirty Year Bond 0.400% 20/06/2049	JPY	5 356 423	4 249 984	0.08
413 250 000	Japan Government Thirty Year Bond 0.400% 20/09/2049	JPY	3 781 615	2 255 723	0.04
230 000 000	Japan Government Thirty Year Bond 0.400% 20/12/2049	JPY	2 101 102	1 255 438	0.02
320 000 000	Japan Government Thirty Year Bond 0.400% 20/03/2050	JPY	2 759 512	1 745 768	0.03
356 000 000	Japan Government Thirty Year Bond 0.500% 20/09/2046	JPY	3 040 104	2 105 133	0.04
375 000 000	Japan Government Thirty Year Bond 0.500% 20/03/2049	JPY	3 511 552	2 123 908	0.04
423 300 000	Japan Government Thirty Year Bond 0.600% 20/12/2046	JPY	3 697 709	2 554 685	0.05
335 000 000	Japan Government Thirty Year Bond 0.600% 20/06/2050	JPY	3 205 402	1 917 701	0.04
426 100 000	Japan Government Thirty Year Bond 0.600% 20/09/2050	JPY	3 336 203	2 432 107	0.05
595 000 000	Japan Government Thirty Year Bond 0.700% 20/06/2048	JPY	5 810 823	3 597 500	0.07
220 200 000	Japan Government Thirty Year Bond 0.700% 20/12/2048	JPY	1 924 559	1 320 470	0.03
365 000 000	Japan Government Thirty Year Bond 0.700% 20/12/2050	JPY	3 347 536	2 138 886	0.04
305 600 000	Japan Government Thirty Year Bond 0.700% 20/03/2051	JPY	2 723 275	1 785 948	0.03
586 650 000	Japan Government Thirty Year Bond 0.700% 20/06/2051	JPY	4 615 133	3 424 533	0.07
402 550 000	Japan Government Thirty Year Bond 0.700% 20/09/2051	JPY	3 547 478	2 346 245	0.04
470 200 000	Japan Government Thirty Year Bond 0.700% 20/12/2051	JPY	3 708 457	2 738 039	0.05
350 000 000	Japan Government Thirty Year Bond 0.800% 20/03/2046	JPY	2 958 665	2 235 386	0.04
415 100 000	Japan Government Thirty Year Bond 0.800% 20/03/2047	JPY	3 634 323	2 617 414	0.05

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
310 000 000	Japan Government Thirty Year Bond 0.800% 20/06/2047	JPY	2 995 174	1 947 360	0.04
371 000 000	Japan Government Thirty Year Bond 0.800% 20/09/2047	JPY	3 429 504	2 323 066	0.04
490 000 000	Japan Government Thirty Year Bond 0.800% 20/12/2047	JPY	4 626 577	3 055 336	0.06
493 800 000	Japan Government Thirty Year Bond 0.800% 20/03/2048	JPY	4 426 002	3 070 160	0.06
230 000 000	Japan Government Thirty Year Bond 0.900% 20/09/2048	JPY	2 330 669	1 454 985	0.03
634 400 000	Japan Government Thirty Year Bond 1.000% 20/03/2052	JPY	4 604 251	3 992 497	0.08
407 300 000	Japan Government Thirty Year Bond 1.300% 20/06/2052	JPY	3 091 971	2 755 638	0.05
165 000 000	Japan Government Thirty Year Bond 1.400% 20/12/2032	JPY	1 636 959	1 261 088	0.02
420 000 000	Japan Government Thirty Year Bond 1.400% 20/09/2045	JPY	4 388 121	3 049 117	0.06
620 000 000	Japan Government Thirty Year Bond 1.400% 20/12/2045	JPY	5 092 843	4 495 509	0.09
185 000 000	Japan Government Thirty Year Bond 1.500% 20/12/2044	JPY	1 928 691	1 374 109	0.03
355 000 000	Japan Government Thirty Year Bond 1.500% 20/03/2045	JPY	3 670 882	2 633 688	0.05
690 000 000	Japan Government Thirty Year Bond 1.600% 20/06/2045	JPY	6 739 385	5 208 905	0.10
235 000 000	Japan Government Thirty Year Bond 1.700% 20/12/2043	JPY	2 564 154	1 816 487	0.03
535 000 000	Japan Government Thirty Year Bond 1.700% 20/03/2044	JPY	5 197 873	4 132 302	0.08
750 000 000	Japan Government Thirty Year Bond 1.700% 20/06/2044	JPY	6 507 013	5 785 485	0.11
435 050 000	Japan Government Thirty Year Bond 1.700% 20/09/2044	JPY	3 929 573	3 354 464	0.06
350 000 000	Japan Government Thirty Year Bond 1.800% 20/03/2043	JPY	3 999 895	2 758 434	0.05
285 000 000	Japan Government Thirty Year Bond 1.800% 20/09/2043	JPY	3 229 789	2 241 290	0.04
590 950 000	Japan Government Thirty Year Bond 1.900% 20/09/2042	JPY	6 460 967	4 735 357	0.09
235 000 000	Japan Government Thirty Year Bond 1.900% 20/06/2043	JPY	2 752 342	1 880 471	0.04
513 000 000	Japan Government Thirty Year Bond 2.000% 20/09/2040	JPY	5 533 283	4 172 969	0.08
443 200 000	Japan Government Thirty Year Bond 2.000% 20/09/2041	JPY	4 632 626	3 607 084	0.07

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
629 400 000	Japan Government Thirty Year Bond 2.000% 20/03/2042	JPY	6 906 883	5 123 645	0.10
380 000 000	Japan Government Thirty Year Bond 2.200% 20/09/2039	JPY	4 202 742	3 177 225	0.06
310 600 000	Japan Government Thirty Year Bond 2.200% 20/03/2041	JPY	3 590 798	2 598 208	0.05
100 000 000	Japan Government Thirty Year Bond 2.300% 20/05/2030	JPY	1 065 463	797 630	0.02
147 650 000	Japan Government Thirty Year Bond 2.300% 20/12/2036	JPY	1 338 091	1 245 893	0.02
260 000 000	Japan Government Thirty Year Bond 2.300% 20/03/2039	JPY	2 915 356	2 201 966	0.04
525 000 000	Japan Government Thirty Year Bond 2.300% 20/03/2040	JPY	6 044 572	4 447 729	0.08
500 000 000	Japan Government Thirty Year Bond 2.400% 20/09/2038	JPY	5 702 105	4 284 155	0.08
93 800 000	Japan Government Thirty Year Bond 2.500% 20/03/2038	JPY	1 072 205	812 022	0.02
690 000 000	Japan Government Twenty Year Bond 0.200% 20/06/2036	JPY	6 092 493	4 496 572	0.09
883 250 000	Japan Government Twenty Year Bond 0.300% 20/06/2039	JPY	6 164 297	5 585 994	0.11
449 000 000	Japan Government Twenty Year Bond 0.300% 20/09/2039	JPY	4 168 769	2 826 176	0.05
350 000 000	Japan Government Twenty Year Bond 0.300% 20/12/2039	JPY	3 092 251	2 194 086	0.04
645 000 000	Japan Government Twenty Year Bond 0.400% 20/03/2036	JPY	5 121 075	4 333 970	0.08
400 000 000	Japan Government Twenty Year Bond 0.400% 20/03/2039	JPY	3 526 937	2 581 063	0.05
439 850 000	Japan Government Twenty Year Bond 0.400% 20/03/2040	JPY	4 148 725	2 794 504	0.05
903 100 000	Japan Government Twenty Year Bond 0.400% 20/06/2040	JPY	7 319 602	5 715 838	0.11
565 000 000	Japan Government Twenty Year Bond 0.400% 20/09/2040	JPY	4 778 058	3 563 234	0.07
503 500 000	Japan Government Twenty Year Bond 0.400% 20/06/2041	JPY	4 432 532	3 143 305	0.06
915 000 000	Japan Government Twenty Year Bond 0.500% 20/09/2036	JPY	8 393 497	6 198 762	0.12
1 050 000 000	Japan Government Twenty Year Bond 0.500% 20/03/2038	JPY	9 383 778	6 977 174	0.13
730 000 000	Japan Government Twenty Year Bond 0.500% 20/06/2038	JPY	6 873 217	4 835 112	0.09
560 000 000	Japan Government Twenty Year Bond 0.500% 20/12/2038	JPY	5 117 228	3 686 069	0.07

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
707 300 000	Japan Government Twenty Year Bond 0.500% 20/12/2040	JPY	5 781 313	4 525 704	0.09
821 900 000	Japan Government Twenty Year Bond 0.500% 20/03/2041	JPY	6 797 694	5 241 036	0.10
558 150 000	Japan Government Twenty Year Bond 0.500% 20/09/2041	JPY	4 926 190	3 541 627	0.07
468 800 000	Japan Government Twenty Year Bond 0.500% 20/12/2041	JPY	3 794 767	2 966 999	0.06
865 000 000	Japan Government Twenty Year Bond 0.600% 20/12/2036	JPY	8 219 539	5 924 274	0.11
1 406 300 000	Japan Government Twenty Year Bond 0.600% 20/06/2037	JPY	11 358 182	9 577 550	0.18
565 000 000	Japan Government Twenty Year Bond 0.600% 20/09/2037	JPY	5 410 730	3 833 077	0.07
505 000 000	Japan Government Twenty Year Bond 0.600% 20/12/2037	JPY	4 811 582	3 415 244	0.07
743 450 000	Japan Government Twenty Year Bond 0.700% 20/03/2037	JPY	6 395 200	5 148 653	0.10
670 000 000	Japan Government Twenty Year Bond 0.700% 20/09/2038	JPY	6 448 662	4 561 573	0.09
358 850 000	Japan Government Twenty Year Bond 0.800% 20/03/2042	JPY	2 673 813	2 395 416	0.05
466 950 000	Japan Government Twenty Year Bond 0.900% 20/06/2042	JPY	3 297 188	3 167 853	0.06
360 000 000	Japan Government Twenty Year Bond 1.000% 20/12/2035	JPY	3 452 069	2 614 772	0.05
1 097 600 000	Japan Government Twenty Year Bond 1.200% 20/12/2034	JPY	10 050 620	8 195 090	0.16
490 000 000	Japan Government Twenty Year Bond 1.200% 20/03/2035	JPY	4 930 703	3 654 731	0.07
1 094 000 000	Japan Government Twenty Year Bond 1.200% 20/09/2035	JPY	9 743 329	8 146 897	0.15
253 850 000	Japan Government Twenty Year Bond 1.300% 20/06/2035	JPY	2 537 935	1 913 508	0.04
154 300 000	Japan Government Twenty Year Bond 1.400% 20/09/2034	JPY	1 613 265	1 177 667	0.02
485 000 000	Japan Government Twenty Year Bond 1.500% 20/03/2034	JPY	4 841 887	3 741 515	0.07
475 000 000	Japan Government Twenty Year Bond 1.500% 20/06/2034	JPY	4 872 430	3 662 992	0.07
280 000 000	Japan Government Twenty Year Bond 1.600% 20/06/2030	JPY	2 835 901	2 133 296	0.04
366 150 000	Japan Government Twenty Year Bond 1.600% 20/03/2033	JPY	3 932 887	2 849 289	0.05
371 350 000	Japan Government Twenty Year Bond 1.600% 20/12/2033	JPY	3 782 660	2 891 935	0.06

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
225 000 000	Japan Government Twenty Year Bond 1.700% 20/09/2031	JPY	2 310 468	1 748 081	0.03
650 000 000	Japan Government Twenty Year Bond 1.700% 20/12/2031	JPY	6 483 927	5 069 771	0.10
704 050 000	Japan Government Twenty Year Bond 1.700% 20/06/2032	JPY	7 154 688	5 515 030	0.10
215 000 000	Japan Government Twenty Year Bond 1.700% 20/09/2032	JPY	2 228 092	1 686 237	0.03
525 000 000	Japan Government Twenty Year Bond 1.700% 20/06/2033	JPY	5 452 260	4 126 262	0.08
746 000 000	Japan Government Twenty Year Bond 1.700% 20/09/2033	JPY	7 663 791	5 863 840	0.11
550 000 000	Japan Government Twenty Year Bond 1.800% 20/06/2031	JPY	5 633 718	4 293 150	0.08
685 000 000	Japan Government Twenty Year Bond 1.800% 20/09/2031	JPY	7 000 951	5 363 345	0.10
445 000 000	Japan Government Twenty Year Bond 1.800% 20/12/2031	JPY	4 498 996	3 498 789	0.07
635 000 000	Japan Government Twenty Year Bond 1.800% 20/03/2032	JPY	6 494 479	5 006 649	0.10
659 000 000	Japan Government Twenty Year Bond 1.800% 20/12/2032	JPY	6 989 975	5 217 184	0.10
310 000 000	Japan Government Twenty Year Bond 1.900% 20/12/2023	JPY	2 858 037	2 193 505	0.04
300 000 000	Japan Government Twenty Year Bond 1.900% 20/12/2028	JPY	3 160 047	2 296 556	0.04
185 000 000	Japan Government Twenty Year Bond 1.900% 20/03/2029	JPY	1 844 071	1 420 274	0.03
727 400 000	Japan Government Twenty Year Bond 1.900% 20/09/2030	JPY	7 477 202	5 673 715	0.11
635 000 000	Japan Government Twenty Year Bond 1.900% 20/06/2031	JPY	6 559 267	4 994 365	0.09
175 000 000	Japan Government Twenty Year Bond 2.000% 20/12/2030	JPY	1 776 903	1 378 068	0.03
175 000 000	Japan Government Twenty Year Bond 2.000% 20/03/2031	JPY	1 790 939	1 382 699	0.03
1 600 000 000	Japan Government Twenty Year Bond 2.100% 20/09/2027	JPY	15 398 085	12 162 410	0.23
165 000 000	Japan Government Twenty Year Bond 2.100% 20/06/2028	JPY	1 648 370	1 268 099	0.02
230 000 000	Japan Government Twenty Year Bond 2.100% 20/12/2029	JPY	2 402 089	1 803 389	0.03
515 000 000	Japan Government Twenty Year Bond 2.100% 20/03/2030	JPY	5 411 190	4 046 777	0.08
1 518 350 000	Japan Government Twenty Year Bond 2.100% 20/12/2030	JPY	14 456 991	12 041 797	0.23

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
220 000 000	Japan Government Twenty Year Bond 2.200% 20/03/2026	JPY	2 126 020	1 636 796	0.03
400 000 000	Japan Government Twenty Year Bond 2.200% 20/12/2029	JPY	3 999 745	3 155 978	0.06
380 000 000	Japan Government Twenty Year Bond 2.300% 20/06/2026	JPY	3 742 569	2 850 190	0.05
800 000 000	Japan Government Twenty Year Bond 2.300% 20/06/2027	JPY	8 396 041	6 106 739	0.12
472 300 000	Japan Government Two Year Bond 0.005% 01/10/2023	JPY	4 152 964	3 266 961	0.06
560 000 000	Japan Government Two Year Bond 0.005% 01/02/2024	JPY	4 840 938	3 873 515	0.07
3 000 000 000	Japan Government Two Year Bond 0.005% 01/03/2024	JPY	22 576 024	20 749 318	0.39
1 370 850 000	Japan Government Two Year Bond 0.005% 01/04/2024	JPY	10 271 251	9 481 117	0.18
1 400 000 000	Japan Government Two Year Bond 0.005% 01/08/2024	JPY	10 412 483	9 682 821	0.18
	Total Japan		1 262 676 746	988 251 203	18.77
Latvia					
1 000 000	Latvia Government International Bond - Reg 0.375% 07/10/2026	EUR	1 125 406	878 236	0.02
200 000	Latvia Government International Bond - Reg 2.250% 15/02/2047	EUR	249 815	163 112	0.00
	Total Latvia		1 375 221	1 041 348	0.02
Lithuania					
500 000	Lithuania Government International Bond - Reg 0.500% 28/07/2050	EUR	607 075	228 602	0.00
100 000	Lithuania Government International Bond - Reg 0.950% 26/05/2027	EUR	119 274	86 423	0.00
1 000 000	Lithuania Government International Bond - Reg 1.250% 22/10/2025	EUR	1 174 749	910 589	0.02
100 000	Lithuania Government International Bond - Reg 2.100% 26/05/2047	EUR	129 657	79 742	0.00
	Total Lithuania		2 030 755	1 305 356	0.02
Luxembourg					
1 000 000	Luxembourg Government Bond - Reg 0.625% 01/02/2027	EUR	1 152 249	894 626	0.02
1 000 000	State of the Grand-Duchy of Luxembourg 1.750% 25/05/2042	EUR	1 008 909	809 582	0.01
	Total Luxembourg		2 161 158	1 704 208	0.03
Malaysia					
5 000 000	Malaysia Government Bond 0.000% 15/07/2032	MYR	1 179 717	1 003 429	0.02
6 000 000	Malaysia Government Bond 3.733% 15/06/2028	MYR	1 333 948	1 254 611	0.02
4 000 000	Malaysia Government Bond 3.757% 22/05/2040	MYR	906 546	746 141	0.02
20 000 000	Malaysia Government Bond 3.906% 15/07/2026	MYR	4 511 781	4 291 375	0.08
3 000 000	Malaysia Government Bond 4.065% 15/06/2050	MYR	679 612	553 729	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Malaysia (cont.)					
5 000 000	Malaysia Government Bond 4.696% 15/10/2042	MYR	1 127 021	1 051 067	0.02
2 910 000	Malaysia Government Bond 4.921% 06/07/2048	MYR	653 037	614 295	0.01
Total Malaysia			10 391 662	9 514 647	0.18
Mexico					
58 000 000	Mexican Bonos 5.500% 04/03/2027	MXN	2 534 709	2 442 476	0.05
56 000 000	Mexican Bonos 5.750% 05/03/2026	MXN	2 742 516	2 443 892	0.05
40 000 000	Mexican Bonos 7.500% 03/06/2027	MXN	1 987 290	1 821 330	0.03
58 000 000	Mexican Bonos 7.750% 29/05/2031	MXN	2 828 784	2 559 932	0.05
9 000 000	Mexican Bonos 7.750% 23/11/2034	MXN	504 743	385 880	0.01
44 000 000	Mexican Bonos 7.750% 13/11/2042	MXN	2 290 641	1 814 684	0.03
40 000 000	Mexican Bonos 8.000% 07/12/2023	MXN	2 150 343	1 929 409	0.04
24 000 000	Mexican Bonos 8.000% 07/11/2047	MXN	1 347 409	1 006 466	0.02
74 000 000	Mexican Bonos 8.500% 31/05/2029	MXN	3 789 895	3 466 435	0.06
45 000 000	Mexican Bonos 8.500% 18/11/2038	MXN	2 400 742	2 018 292	0.04
30 000 000	Mexican Bonos 10.000% 05/12/2024	MXN	1 647 210	1 481 000	0.03
Total Mexico			24 224 282	21 369 796	0.41
Netherlands					
1 200 000	BNG Bank NV 0.125% 09/07/2035	EUR	1 005 889	805 213	0.02
300 000	BNG Bank NV 0.805% 28/06/2049	EUR	353 703	182 318	0.00
500 000	BNG Bank NV 1.875% 13/07/2032	EUR	498 810	440 813	0.01
1 000 000	BNG Bank NV - Reg 0.125% 11/04/2026	EUR	1 122 218	894 520	0.02
400 000	BNG Bank NV - Reg 0.125% 19/04/2033	EUR	446 661	287 359	0.01
1 750 000	BNG Bank NV - Reg 0.200% 09/11/2024	EUR	1 971 350	1 628 753	0.03
400 000	BNG Bank NV - Reg 0.250% 10/01/2024	EUR	474 982	381 656	0.01
150 000	BNG Bank NV - Reg 0.250% 22/11/2036	EUR	167 618	98 209	0.00
500 000	BNG Bank NV - Reg 0.500% 16/04/2025	EUR	603 856	464 181	0.01
1 000 000	BNG Bank NV - Reg 0.750% 24/01/2029	EUR	1 134 486	856 919	0.02
500 000	BNG Bank NV - Reg 0.875% 24/10/2036	EUR	665 017	363 538	0.01
200 000	BNG Bank NV - Reg 1.375% 21/10/2030	EUR	246 535	173 051	0.00
200 000	BNG Bank NV - Reg 1.500% 15/07/2039	EUR	226 711	154 001	0.00
1 000 000	Nederlandse Waterschapsbank NV 0.000% 08/09/2031	EUR	875 782	749 070	0.01
500 000	Nederlandse Waterschapsbank NV - Reg 0.000% 16/11/2026	EUR	554 774	437 022	0.01
500 000	Nederlandse Waterschapsbank NV - Reg 0.000% 16/02/2037	EUR	463 132	312 585	0.01
500 000	Nederlandse Waterschapsbank NV - Reg 0.050% 28/01/2030	EUR	559 700	396 662	0.01
200 000	Nederlandse Waterschapsbank NV - Reg 0.125% 17/01/2024	EUR	228 821	190 137	0.00
500 000	Nederlandse Waterschapsbank NV - Reg 0.250% 07/06/2024	EUR	593 578	470 747	0.01
500 000	Nederlandse Waterschapsbank NV - Reg 0.375% 28/09/2046	EUR	409 428	281 540	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Netherlands (cont.)					
500 000	Nederlandse Waterschapsbank NV - Reg 1.000% 01/03/2028	EUR	616 555	442 907	0.01
600 000	Nederlandse Waterschapsbank NV - Reg 1.500% 27/04/2038	EUR	701 767	468 866	0.01
200 000	Nederlandse Waterschapsbank NV - Reg 1.625% 29/01/2048	EUR	245 110	154 608	0.00
4 820 000	Netherlands Government Bond 0.000% 15/01/2026	EUR	4 882 214	4 425 234	0.08
3 020 000	Netherlands Government Bond 0.000% 15/07/2031	EUR	3 078 194	2 418 904	0.05
1 540 000	Netherlands Government Bond 0.500% 15/07/2032	EUR	1 593 169	1 256 986	0.02
750 000	Netherlands Government Bond 144A 2.000% 15/01/2054	EUR	664 565	665 172	0.01
4 400 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2024	EUR	5 181 421	4 216 150	0.08
4 790 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2027	EUR	5 732 802	4 296 082	0.08
2 250 000	Netherlands Government Bond - Reg 144A 0.000% 15/07/2030	EUR	2 735 697	1 850 053	0.03
1 310 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2038	EUR	1 207 704	863 905	0.02
2 160 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2052	EUR	2 171 700	1 061 502	0.02
1 430 000	Netherlands Government Bond - Reg 144A 0.250% 15/07/2025	EUR	1 685 131	1 339 400	0.03
2 040 000	Netherlands Government Bond - Reg 144A 0.250% 15/07/2029	EUR	2 311 645	1 750 503	0.03
1 120 000	Netherlands Government Bond - Reg 144A 0.500% 15/07/2026	EUR	1 293 516	1 038 340	0.02
2 670 000	Netherlands Government Bond - Reg 144A 0.500% 15/01/2040	EUR	2 842 300	1 850 756	0.03
2 460 000	Netherlands Government Bond - Reg 144A 0.750% 15/07/2027	EUR	2 736 313	2 262 113	0.04
2 620 000	Netherlands Government Bond - Reg 144A 0.750% 15/07/2028	EUR	3 352 959	2 370 385	0.04
1 550 000	Netherlands Government Bond - Reg 144A 2.000% 15/07/2024	EUR	1 898 753	1 525 273	0.03
1 950 000	Netherlands Government Bond - Reg 144A 2.500% 15/01/2033	EUR	2 663 186	1 917 947	0.04
3 270 000	Netherlands Government Bond - Reg 144A 2.750% 15/01/2047	EUR	4 991 835	3 378 397	0.06
2 840 000	Netherlands Government Bond - Reg 144A 3.750% 15/01/2042	EUR	4 892 208	3 289 727	0.06
1 810 000	Netherlands Government Bond - Reg 144A 4.000% 15/01/2037	EUR	3 052 444	2 057 738	0.04
	Total Netherlands		73 134 239	54 469 242	1.03
New Zealand					
900 000	New Zealand Government Bond 1.750% 15/05/2041	NZD	637 211	324 109	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
New Zealand (cont.)					
3 200 000	New Zealand Government Bond 2.000% 15/05/2032	NZD	1 874 566	1 482 853	0.03
840 000	New Zealand Government Bond 2.750% 15/05/2051	NZD	506 160	334 674	0.01
2 350 000	New Zealand Government Bond 3.000% 20/04/2029	NZD	1 674 086	1 234 832	0.02
400 000	New Zealand Government Bond - Reg 2.750% 15/04/2025	NZD	291 668	218 332	0.01
1 450 000	New Zealand Government Bond - Reg 2.750% 15/04/2037	NZD	1 042 654	663 167	0.01
1 250 000	New Zealand Government Bond - Reg 3.500% 14/04/2033	NZD	885 341	655 921	0.01
1 900 000	New Zealand Government Bond - Reg 4.500% 15/04/2027	NZD	1 426 965	1 085 719	0.02
3 000 000	New Zealand Government Bond - Reg 5.500% 15/04/2023	NZD	2 032 640	1 709 846	0.03
1 300 000	New Zealand Local Government Funding Agency Bond 2.250% 15/05/2031	NZD	727 652	588 802	0.01
3 000 000	New Zealand Local Government Funding Agency Bond - Reg 1.500% 15/04/2026	NZD	2 023 435	1 505 268	0.03
Total New Zealand			13 122 378	9 803 523	0.19
Norway					
10 480 000	Norway Government Bond 144A 1.375% 19/08/2030	NOK	1 231 577	836 011	0.02
9 130 000	Norway Government Bond 144A 1.750% 06/09/2029	NOK	855 545	760 243	0.01
8 000 000	Norway Government Bond 144A 2.125% 18/05/2032	NOK	779 871	663 874	0.01
8 000 000	Norway Government Bond - Reg 144A 1.500% 19/02/2026	NOK	930 560	694 382	0.01
6 000 000	Norway Government Bond - Reg 144A 1.750% 13/03/2025	NOK	756 062	532 384	0.01
9 600 000	Norway Government Bond - Reg 144A 1.750% 17/02/2027	NOK	1 168 528	829 017	0.02
9 000 000	Norway Government Bond - Reg 144A 2.000% 24/05/2023	NOK	1 164 417	821 182	0.02
8 600 000	Norway Government Bond - Reg 144A 2.000% 26/04/2028	NOK	1 024 759	740 781	0.01
Total Norway			7 911 319	5 877 874	0.11
Peru					
16 000 000	Peru Government Bond 5.400% 12/08/2034	PEN	4 831 518	2 998 769	0.06
Total Peru			4 831 518	2 998 769	0.06
Poland					
15 000 000	Republic of Poland Government Bond 0.250% 25/10/2026	PLN	3 273 758	2 272 626	0.04
5 000 000	Republic of Poland Government Bond 1.250% 25/10/2030	PLN	779 673	643 855	0.01
9 200 000	Republic of Poland Government Bond 1.750% 25/04/2032	PLN	1 307 689	1 181 340	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Poland (cont.)					
20 570 000	Republic of Poland Government Bond 2.750% 25/10/2029	PLN	5 393 520	3 110 697	0.06
3 000 000	Republic of Poland Government Bond 4.000% 25/04/2047	PLN	988 186	414 254	0.01
	Total Poland		11 742 826	7 622 772	0.14
Portugal					
2 550 000	Portugal Obrigacoes do Tesouro OT 144A 0.700% 15/10/2027	EUR	2 616 528	2 276 725	0.04
1 640 000	Portugal Obrigacoes do Tesouro OT 144A 1.650% 16/07/2032	EUR	1 627 055	1 400 581	0.03
800 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 0.300% 17/10/2031	EUR	922 545	613 524	0.01
1 420 000	Portugal Obrigacoes do Tesouro OT - Reg 0.475% 18/10/2030	EUR	1 637 181	1 146 508	0.02
650 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 0.900% 12/10/2035	EUR	830 046	475 409	0.01
400 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.000% 12/04/2052	EUR	452 855	205 197	0.00
560 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.150% 11/04/2042	EUR	542 334	366 899	0.01
1 430 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.950% 15/06/2029	EUR	1 724 658	1 332 033	0.03
1 470 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.125% 17/10/2028	EUR	1 734 473	1 394 446	0.03
830 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.250% 18/04/2034	EUR	956 427	739 936	0.01
2 580 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.875% 15/10/2025	EUR	3 144 787	2 580 655	0.05
1 000 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.875% 21/07/2026	EUR	1 245 561	1 000 422	0.02
1 690 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 3.875% 15/02/2030	EUR	2 211 718	1 770 176	0.03
2 480 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.100% 15/04/2037	EUR	3 256 317	2 623 009	0.05
460 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.100% 15/02/2045	EUR	732 358	491 953	0.01
1 300 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.125% 14/04/2027	EUR	1 681 214	1 364 094	0.03
2 600 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 5.650% 15/02/2024	EUR	3 253 854	2 667 084	0.05
	Total Portugal		28 569 911	22 448 651	0.43

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Romania					
20 000 000	Romania Government Bond 3.650% 28/07/2025	RON	4 966 891	3 478 682	0.06
8 000 000	Romania Government Bond 6.700% 25/02/2032	RON	1 513 041	1 382 448	0.03
Total Romania			6 479 932	4 861 130	0.09
Singapore					
4 630 000	Singapore Government Bond 0.000% 01/11/2026	SGD	3 196 199	2 944 369	0.06
1 880 000	Singapore Government Bond 0.000% 01/07/2031	SGD	1 310 899	1 124 803	0.02
600 000	Singapore Government Bond 1.875% 01/03/2050	SGD	504 623	309 429	0.00
650 000	Singapore Government Bond 1.875% 01/10/2051	SGD	436 223	337 303	0.01
1 500 000	Singapore Government Bond 2.125% 01/06/2026	SGD	1 131 255	994 146	0.02
1 400 000	Singapore Government Bond 2.250% 01/08/2036	SGD	1 012 913	847 757	0.02
2 750 000	Singapore Government Bond 2.375% 01/06/2025	SGD	2 045 694	1 863 806	0.03
800 000	Singapore Government Bond 2.375% 01/07/2039	SGD	609 265	486 612	0.01
3 000 000	Singapore Government Bond 2.625% 01/05/2028	SGD	2 193 462	1 994 564	0.04
360 000	Singapore Government Bond 2.750% 01/04/2042	SGD	257 354	228 118	0.00
1 550 000	Singapore Government Bond 2.750% 01/03/2046	SGD	1 232 138	977 594	0.02
1 300 000	Singapore Government Bond 2.875% 01/07/2029	SGD	1 039 551	870 200	0.02
2 200 000	Singapore Government Bond 2.875% 01/09/2030	SGD	1 636 067	1 463 447	0.03
240 000	Singapore Government Bond 3.000% 01/09/2024	SGD	180 904	165 936	0.00
950 000	Singapore Government Bond 3.000% 01/08/2072	SGD	640 550	635 584	0.01
200 000	Singapore Government Bond 3.375% 01/09/2033	SGD	161 342	138 198	0.00
720 000	Singapore Government Bond 3.500% 01/03/2027	SGD	569 372	500 523	0.01
Total Singapore			18 157 811	15 882 389	0.30
Slovakia					
500 000	Slovakia Government Bond 0.000% 13/11/2023	EUR	615 095	478 064	0.01
1 000 000	Slovakia Government Bond 0.375% 21/04/2036	EUR	793 691	622 928	0.01
500 000	Slovakia Government Bond - Reg 0.750% 09/04/2030	EUR	579 203	409 987	0.01
1 000 000	Slovakia Government Bond - Reg 1.000% 12/06/2028	EUR	1 155 286	884 624	0.02
1 000 000	Slovakia Government Bond - Reg 1.000% 09/10/2030	EUR	1 361 992	826 059	0.02
1 110 000	Slovakia Government Bond - Reg 1.000% 14/05/2032	EUR	1 406 050	883 522	0.02
150 000	Slovakia Government Bond - Reg 1.625% 21/01/2031	EUR	189 187	129 947	0.00
310 000	Slovakia Government Bond - Reg 1.875% 09/03/2037	EUR	383 093	236 734	0.00
350 000	Slovakia Government Bond - Reg 2.000% 17/10/2047	EUR	429 503	253 941	0.00
1 300 000	Slovakia Government Bond - Reg 3.375% 15/11/2024	EUR	1 578 247	1 300 075	0.02
200 000	Slovakia Government Bond - Reg 3.625% 16/01/2029	EUR	287 512	204 799	0.00
300 000	Slovakia Government Bond - Reg 4.350% 14/10/2025	EUR	418 997	310 538	0.01
Total Slovakia			9 197 856	6 541 218	0.12
Slovenia					
650 000	Slovenia Government Bond 0.488% 20/10/2050	EUR	384 204	298 016	0.01
1 240 000	Slovenia Government Bond - Reg 1.250% 22/03/2027	EUR	1 469 463	1 152 351	0.02
1 400 000	Slovenia Government Bond - Reg 1.750% 03/11/2040	EUR	1 612 267	1 014 267	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Slovenia (cont.)					
200 000	Slovenia Government Bond - Reg 2.125% 28/07/2025	EUR	249 517	197 750	0.00
400 000	Slovenia Government Bond - Reg 2.250% 03/03/2032	EUR	526 987	357 941	0.01
Total Slovenia			4 242 438	3 020 325	0.06
South Korea					
10 000 000 000	Korea Treasury Bond 1.125% 10/09/2025	KRW	7 239 644	6 392 918	0.12
2 000 000 000	Korea Treasury Bond 1.375% 10/09/2024	KRW	1 679 318	1 329 359	0.03
3 700 000 000	Korea Treasury Bond 1.375% 10/12/2029	KRW	2 495 712	2 154 262	0.04
3 000 000 000	Korea Treasury Bond 1.375% 10/06/2030	KRW	2 016 976	1 726 652	0.03
4 500 000 000	Korea Treasury Bond 1.500% 10/03/2025	KRW	3 333 074	2 949 242	0.06
2 570 000 000	Korea Treasury Bond 1.500% 10/12/2026	KRW	2 271 682	1 606 531	0.03
2 211 600 000	Korea Treasury Bond 1.500% 10/12/2030	KRW	1 773 624	1 271 804	0.02
2 500 000 000	Korea Treasury Bond 1.500% 10/09/2036	KRW	2 078 691	1 274 922	0.02
2 500 000 000	Korea Treasury Bond 1.500% 10/09/2040	KRW	2 103 455	1 181 332	0.02
1 400 000 000	Korea Treasury Bond 1.500% 10/03/2050	KRW	1 203 188	578 182	0.01
1 200 000 000	Korea Treasury Bond 1.625% 10/09/2070	KRW	815 102	438 596	0.01
5 200 000 000	Korea Treasury Bond 1.875% 10/03/2024	KRW	4 558 366	3 536 614	0.07
2 800 000 000	Korea Treasury Bond 1.875% 10/06/2026	KRW	2 549 150	1 799 328	0.03
3 794 280 000	Korea Treasury Bond 1.875% 10/06/2029	KRW	3 267 583	2 304 917	0.04
5 684 050 000	Korea Treasury Bond 1.875% 10/03/2051	KRW	3 735 494	2 569 423	0.05
4 500 000 000	Korea Treasury Bond 2.000% 10/06/2031	KRW	3 728 657	2 674 617	0.05
2 750 000 000	Korea Treasury Bond 2.000% 10/03/2046	KRW	2 355 333	1 339 402	0.03
4 500 000 000	Korea Treasury Bond 2.000% 10/03/2049	KRW	4 177 051	2 136 552	0.04
2 000 000 000	Korea Treasury Bond 2.125% 10/06/2027	KRW	1 835 648	1 271 313	0.02
5 850 000 000	Korea Treasury Bond 2.125% 10/03/2047	KRW	5 063 175	2 903 221	0.06
7 720 000 000	Korea Treasury Bond 2.250% 10/06/2025	KRW	6 966 758	5 124 608	0.10
2 500 000 000	Korea Treasury Bond 2.250% 10/12/2025	KRW	2 209 093	1 644 157	0.03
3 630 000 000	Korea Treasury Bond 2.250% 10/09/2037	KRW	3 180 539	2 026 685	0.04
10 000 000 000	Korea Treasury Bond 2.375% 10/03/2027	KRW	7 469 564	6 453 684	0.12
3 000 000 000	Korea Treasury Bond 2.375% 10/12/2027	KRW	2 635 959	1 915 807	0.04
2 300 000 000	Korea Treasury Bond 2.375% 10/12/2028	KRW	2 071 268	1 449 866	0.03
3 000 000 000	Korea Treasury Bond 2.375% 10/12/2031	KRW	2 226 874	1 828 889	0.04
4 594 150 000	Korea Treasury Bond 2.500% 10/03/2052	KRW	3 306 372	2 403 932	0.05
5 000 000 000	Korea Treasury Bond 2.625% 10/06/2028	KRW	4 467 576	3 210 821	0.06
2 800 000 000	Korea Treasury Bond 2.625% 10/09/2035	KRW	2 505 489	1 676 711	0.03
3 300 000 000	Korea Treasury Bond 2.625% 10/03/2048	KRW	3 183 565	1 808 744	0.03
1 100 000 000	Korea Treasury Bond 2.750% 10/12/2044	KRW	1 055 969	626 083	0.01
3 390 000 000	Korea Treasury Bond 3.000% 10/12/2042	KRW	3 304 580	2 029 296	0.04
1 089 200 000	Korea Treasury Bond 3.125% 10/09/2052	KRW	748 207	664 102	0.01
4 500 000 000	Korea Treasury Bond 3.375% 10/09/2023	KRW	4 029 344	3 147 766	0.06
5 000 000 000	Korea Treasury Bond 3.375% 10/06/2032	KRW	3 887 351	3 272 330	0.06
2 400 000 000	Korea Treasury Bond 3.750% 10/12/2033	KRW	2 464 949	1 630 839	0.03
700 000 000	Korea Treasury Bond 4.000% 10/12/2031	KRW	726 135	487 178	0.01
Total South Korea			114 720 515	82 840 685	1.57

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Spain					
200 000	Adif Alta Velocidad - Reg 0.550% 30/04/2030	EUR	221 357	161 498	0.00
300 000	Adif Alta Velocidad - Reg 1.250% 04/05/2026	EUR	359 009	279 799	0.01
100 000	Adif Alta Velocidad - Reg 1.875% 28/01/2025	EUR	116 204	96 696	0.00
100 000	Adif Alta Velocidad - Reg 3.500% 27/05/2024	EUR	124 081	99 728	0.00
500 000	Autonomous Community of Andalusia Spain 1.375% 30/04/2029	EUR	503 433	439 277	0.01
100 000	Autonomous Community of Andalusia Spain - Reg 0.500% 30/04/2031	EUR	118 885	77 291	0.00
200 000	Autonomous Community of Andalusia Spain - Reg 1.875% 31/10/2028	EUR	228 135	182 702	0.00
1 000 000	Autonomous Community of Madrid Spain 1.723% 30/04/2032	EUR	987 115	847 005	0.02
400 000	Autonomous Community of Madrid Spain - Reg 0.419% 30/04/2030	EUR	440 403	320 487	0.01
200 000	Autonomous Community of Madrid Spain - Reg 1.571% 30/04/2029	EUR	229 981	179 247	0.00
200 000	Autonomous Community of Madrid Spain - Reg 1.773% 30/04/2028	EUR	250 751	184 343	0.00
500 000	Autonomous Community of Madrid Spain - Reg 1.826% 30/04/2025	EUR	591 276	482 159	0.01
200 000	Autonomous Community of Madrid Spain - Reg 2.146% 30/04/2027	EUR	254 788	190 650	0.00
300 000	Autonomous Community of Madrid Spain - Reg 2.875% 17/07/2023	EUR	365 744	295 518	0.01
200 000	Basque Government - Reg 0.250% 30/04/2031	EUR	241 111	153 289	0.00
100 000	Basque Government - Reg 0.450% 30/04/2032	EUR	118 475	75 349	0.00
200 000	Basque Government - Reg 1.450% 30/04/2028	EUR	233 747	181 584	0.00
8,060,000	Bonos Y Obligaciones Del Estado 0.700% 30/04/2032	EUR	7 667 119	6 271 126	0.12
600 000	Fondo De Titulacion Del Deficit Del Sistema Electrico - Reg 0.850% 17/12/2023	EUR	682 400	578 582	0.01
600 000	Instituto de Credito Oficial 2.650% 31/01/2028	EUR	592 201	580 043	0.01
100 000	Instituto de Credito Oficial - Reg 0.000% 30/04/2027	EUR	113 440	86 565	0.00
5 450 000	Spain Government Bond 0.000% 31/05/2024	EUR	6 152 202	5 155 106	0.10
5 900 000	Spain Government Bond 0.000% 31/05/2025	EUR	5 958 441	5 429 103	0.10
3 780 000	Spain Government Bond 0.000% 31/01/2026	EUR	4 594 756	3 418 154	0.07
4 850 000	Spain Government Bond 0.000% 31/01/2027	EUR	5 486 447	4 239 681	0.08
7 050 000	Spain Government Bond 0.000% 31/01/2028	EUR	6 713 381	5 974 632	0.11
1 260 000	Spain Government Bond 0.800% 30/07/2029	EUR	1 197 468	1 071 845	0.02
5 860 000	Spain Government Bond 144A 1.200% 31/10/2040	EUR	5 419 627	3 932 068	0.08
1 950 000	Spain Government Bond 144A 2.550% 31/10/2032	EUR	2 041 776	1 789 272	0.03
1 500 000	Spain Government Bond 144A 3.450% 30/07/2043	EUR	1 426 742	1 423 950	0.03
1 200 000	Spain Government Bond 5.750% 30/07/2032	EUR	1 870 204	1 433 798	0.03
350 000	Spain Government Bond 6.000% 31/01/2029	EUR	536 778	405 700	0.01
3 420 000	Spain Government Bond - Reg 144A 0.100% 30/04/2031	EUR	3 991 384	2 601 105	0.05
3 000 000	Spain Government Bond - Reg 0.500% 30/04/2030	EUR	3 381 518	2 452 624	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Spain (cont.)					
3 530 000	Spain Government Bond - Reg 144A 0.500% 31/10/2031	EUR	4 108 142	2 740 422	0.05
4 730 000	Spain Government Bond - Reg 144A 0.600% 31/10/2029	EUR	5 291 647	3 953 649	0.08
2 020 000	Spain Government Bond - Reg 144A 0.800% 30/07/2027	EUR	2 434 825	1 812 784	0.04
2 790 000	Spain Government Bond - Reg 144A 0.850% 30/07/2037	EUR	2 699 060	1 882 250	0.04
1 000 000	Spain Government Bond - Reg 144A 1.000% 30/07/2042	EUR	1 131 477	629 621	0.01
4 120 000	Spain Government Bond - Reg 144A 1.000% 31/10/2050	EUR	3 531 838	2 194 588	0.04
1 830 000	Spain Government Bond - Reg 144A 1.250% 31/10/2030	EUR	2 428 168	1 567 287	0.03
2 830 000	Spain Government Bond - Reg 144A 1.300% 31/10/2026	EUR	3 001 464	2 648 892	0.05
4 700 000	Spain Government Bond - Reg 144A 1.400% 30/04/2028	EUR	5 579 158	4 283 412	0.08
3 590 000	Spain Government Bond - Reg 144A 1.400% 30/07/2028	EUR	4 105 976	3 254 846	0.06
4 780 000	Spain Government Bond - Reg 144A 1.450% 31/10/2027	EUR	5 582 036	4 413 666	0.08
3 940 000	Spain Government Bond - Reg 144A 1.450% 30/04/2029	EUR	4 734 223	3 540 057	0.07
600 000	Spain Government Bond - Reg 144A 1.450% 31/10/2071	EUR	683 584	288 440	0.01
1 190 000	Spain Government Bond - Reg 144A 1.500% 30/04/2027	EUR	1 406 106	1 111 001	0.02
3 900 000	Spain Government Bond - Reg 144A 1.600% 30/04/2025	EUR	4 569 539	3 757 731	0.07
3 230 000	Spain Government Bond - Reg 144A 1.850% 30/07/2035	EUR	4 254 589	2 653 360	0.05
1 270 000	Spain Government Bond - Reg 144A 1.900% 31/10/2052	EUR	1 324 658	832 614	0.02
4 510 000	Spain Government Bond - Reg 144A 1.950% 30/04/2026	EUR	5 351 720	4 344 789	0.08
2 750 000	Spain Government Bond - Reg 144A 1.950% 30/07/2030	EUR	3 303 163	2 501 230	0.05
4 000 000	Spain Government Bond - Reg 144A 2.150% 31/10/2025	EUR	4 951 258	3 897 940	0.07
3 260 000	Spain Government Bond - Reg 144A 2.350% 30/07/2033	EUR	3 943 409	2 922 325	0.06
2 380 000	Spain Government Bond - Reg 144A 2.700% 31/10/2048	EUR	3 145 140	1 974 851	0.04
4 960 000	Spain Government Bond - Reg 144A 2.750% 31/10/2024	EUR	6 263 854	4 917 682	0.09

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Spain (cont.)					
2 870 000	Spain Government Bond - Reg 144A 2.900% 31/10/2046	EUR	3 672 511	2 509 753	0.05
2 460 000	Spain Government Bond - Reg 144A 3.450% 30/07/2066	EUR	3 317 788	2 259 891	0.04
1 660 000	Spain Government Bond - Reg 144A 4.200% 31/01/2037	EUR	2 457 060	1 765 254	0.03
7 290 000	Spain Government Bond - Reg 144A 4.400% 31/10/2023	EUR	8 837 632	7 319 731	0.14
4 050 000	Spain Government Bond - Reg 144A 4.650% 30/07/2025	EUR	5 224 266	4 225 887	0.08
2 300 000	Spain Government Bond - Reg 144A 4.700% 30/07/2041	EUR	3 604 788	2 625 650	0.05
2 460 000	Spain Government Bond - Reg 144A 4.900% 30/07/2040	EUR	4 079 020	2 863 985	0.05
3 890 000	Spain Government Bond - Reg 144A 5.150% 31/10/2028	EUR	5 105 732	4 297 893	0.08
1 110 000	Spain Government Bond - Reg 144A 5.150% 31/10/2044	EUR	1 906 513	1 354 066	0.03
	Total Spain		185 240 723	142 435 523	2.71
Sweden					
12 000 000	Kommuninvest I Sverige AB - Reg 0.750% 12/05/2028	SEK	1 390 108	923 200	0.02
10 000 000	Kommuninvest I Sverige AB - Reg 1.000% 13/11/2023	SEK	1 082 000	882 603	0.02
6 000 000	Kommuninvest I Sverige AB - Reg 1.000% 12/05/2025	SEK	659 661	507 725	0.01
6 000 000	Sweden Government Bond 0.125% 12/05/2031	SEK	531 292	452 855	0.01
5 000 000	Sweden Government Bond 0.500% 24/11/2045	SEK	599 733	323 212	0.01
8 450 000	Sweden Government Bond 0.750% 12/05/2028	SEK	947 060	697 175	0.01
2 000 000	Sweden Government Bond 1.375% 23/06/2071	SEK	165 004	115 763	0.00
8 000 000	Sweden Government Bond 2.500% 12/05/2025	SEK	998 095	721 125	0.01
6 800 000	Sweden Government Bond 3.500% 30/03/2039	SEK	1 026 951	732 047	0.01
4 000 000	Sweden Government Bond - Reg 144A 0.750% 12/11/2029	SEK	448 427	323 962	0.01
28 000 000	Sweden Government Bond - Reg 1.000% 12/11/2026	SEK	2 831 301	2 382 227	0.04
4 000 000	Sweden Government Bond - Reg 144A 1.500% 13/11/2023	SEK	488 616	357 313	0.01
13 080 000	Sweden Government Bond - Reg 2.250% 01/06/2032	SEK	1 473 865	1 190 914	0.02
	Total Sweden		12 642 113	9 610 121	0.18
Switzerland					
350 000	Canton of Geneva Switzerland - Reg 0.000% 23/09/2059	CHF	399 724	179 452	0.00
1 300 000	Swiss Confederation Government Bond 0.000% 26/06/2034	CHF	1 307 833	1 149 864	0.02

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Switzerland (cont.)					
9 790 000	Swiss Confederation Government Bond - Reg 0.000% 22/06/2029	CHF	10 276 092	9 271 879	0.18
4 730 000	Swiss Confederation Government Bond - Reg 0.000% 24/07/2039	CHF	4 885 563	3 953 833	0.08
Total Switzerland			16 869 212	14 555 028	0.28
Thailand					
100 000 000	Thailand Government Bond 1.000% 17/06/2027	THB	2 639 543	2 461 573	0.05
100 000 000	Thailand Government Bond 1.450% 17/12/2024	THB	3 302 090	2 619 466	0.05
28 150 000	Thailand Government Bond 1.875% 17/06/2049	THB	484 567	476 908	0.01
120 000 000	Thailand Government Bond 2.000% 17/12/2031	THB	3 518 717	2 908 679	0.06
25 000 000	Thailand Government Bond 2.000% 17/06/2042	THB	633 776	481 347	0.01
35 000 000	Thailand Government Bond 2.125% 17/12/2026	THB	1 063 893	912 770	0.02
60 000 000	Thailand Government Bond 2.400% 17/12/2023	THB	1 922 809	1 603 857	0.03
25 000 000	Thailand Government Bond 2.875% 17/06/2046	THB	761 791	538 174	0.01
90 000 000	Thailand Government Bond 3.300% 17/06/2038	THB	3 646 670	2 217 265	0.04
44 000 000	Thailand Government Bond 3.400% 17/06/2036	THB	1 368 289	1 117 488	0.02
7 000 000	Thailand Government Bond 3.580% 17/12/2027	THB	230 539	193 205	0.00
14 280 000	Thailand Government Bond 3.600% 17/06/2067	THB	660 857	299 128	0.01
27 000 000	Thailand Government Bond 3.650% 20/06/2031	THB	896 186	742 247	0.01
61 390 000	Thailand Government Bond 3.775% 25/06/2032	THB	1 903 331	1 707 171	0.03
10 000 000	Thailand Government Bond 3.850% 12/12/2025	THB	321 131	277 472	0.01
30 000 000	Thailand Government Bond 4.000% 17/06/2066	THB	1 007 387	692 290	0.01
27 800 000	Thailand Government Bond 4.675% 29/06/2044	THB	1 042 884	814 561	0.02
7 500 000	Thailand Government Bond 4.850% 17/06/2061	THB	299 055	207 766	0.00
55 000 000	Thailand Government Bond 4.875% 22/06/2029	THB	1 844 346	1 617 454	0.03
Total Thailand			27 547 861	21 888 821	0.42
United Kingdom					
3 410 000	United Kingdom Gilt 1.125% 31/01/2039	GBP	3 603 074	2 449 878	0.05
1 250 000	United Kingdom Gilt 4.500% 07/09/2034	GBP	2 155 665	1 436 636	0.03
2 830 000	United Kingdom Gilt - Reg 0.125% 31/01/2024	GBP	3 868 301	2 992 348	0.06
4 510 000	United Kingdom Gilt - Reg 0.125% 30/01/2026	GBP	6 069 236	4 370 761	0.08
4 830 000	United Kingdom Gilt - Reg 0.125% 31/01/2028	GBP	6 177 583	4 321 598	0.08
5 540 000	United Kingdom Gilt - Reg 0.250% 31/01/2025	GBP	6 497 271	5 594 008	0.11
8 700 000	United Kingdom Gilt - Reg 0.250% 31/07/2031	GBP	10 196 877	6 928 693	0.13
7 080 000	United Kingdom Gilt - Reg 0.375% 22/10/2026	GBP	8 585 277	6 702 186	0.13
5 370 000	United Kingdom Gilt - Reg 0.375% 22/10/2030	GBP	6 867 368	4 458 070	0.08
1 570 000	United Kingdom Gilt - Reg 0.500% 31/01/2029	GBP	2 075 036	1 384 792	0.03
3 350 000	United Kingdom Gilt - Reg 0.500% 22/10/2061	GBP	3 641 470	1 465 176	0.03
7 700 000	United Kingdom Gilt - Reg 0.625% 07/06/2025	GBP	9 549 322	7 789 247	0.15
5 580 000	United Kingdom Gilt - Reg 0.625% 31/07/2035	GBP	6 693 921	4 022 158	0.08
4 900 000	United Kingdom Gilt - Reg 0.625% 22/10/2050	GBP	5 502 738	2 516 194	0.05
6 290 000	United Kingdom Gilt - Reg 0.875% 22/10/2029	GBP	8 085 631	5 598 963	0.11
3 860 000	United Kingdom Gilt - Reg 0.875% 31/07/2033	GBP	4 328 681	3 062 777	0.06

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United Kingdom (cont.)					
3 820 000	United Kingdom Gilt - Reg 0.875% 31/01/2046	GBP	4 233 393	2 299 462	0.04
5 820 000	United Kingdom Gilt - Reg 1.000% 22/04/2024	GBP	7 472 930	6 182 687	0.12
6 030 000	United Kingdom Gilt - Reg 1.000% 31/01/2032	GBP	6 488 949	5 070 677	0.10
1 250 000	United Kingdom Gilt - Reg 1.125% 22/10/2073	GBP	1 176 441	689 413	0.01
4 780 000	United Kingdom Gilt - Reg 1.250% 22/07/2027	GBP	6 227 470	4 614 976	0.09
5 320 000	United Kingdom Gilt - Reg 1.250% 22/10/2041	GBP	7 185 144	3 739 904	0.07
3 920 000	United Kingdom Gilt - Reg 1.250% 31/07/2051	GBP	4 535 537	2 440 917	0.05
5 800 000	United Kingdom Gilt - Reg 1.500% 22/07/2026	GBP	8 095 977	5 813 875	0.11
4 020 000	United Kingdom Gilt - Reg 1.500% 22/07/2047	GBP	5 020 011	2 811 882	0.05
1 680 000	United Kingdom Gilt - Reg 1.500% 31/07/2053	GBP	2 383 878	1 112 477	0.02
10 710 000	United Kingdom Gilt - Reg 1.625% 22/10/2028	GBP	13 488 479	10 272 821	0.19
3 310 000	United Kingdom Gilt - Reg 1.625% 22/10/2054	GBP	4 260 078	2 264 931	0.04
3 640 000	United Kingdom Gilt - Reg 1.625% 22/10/2071	GBP	4 954 175	2 505 652	0.05
4 730 000	United Kingdom Gilt - Reg 1.750% 07/09/2037	GBP	6 011 540	3 871 525	0.07
3 570 000	United Kingdom Gilt - Reg 1.750% 22/01/2049	GBP	4 876 216	2 624 247	0.05
4 580 000	United Kingdom Gilt - Reg 1.750% 22/07/2057	GBP	6 337 216	3 304 051	0.06
4 410 000	United Kingdom Gilt - Reg 2.000% 07/09/2025	GBP	5 894 427	4 609 933	0.09
2 670 000	United Kingdom Gilt - Reg 2.250% 07/09/2023	GBP	3 507 697	2 926 939	0.05
3 360 000	United Kingdom Gilt - Reg 2.500% 22/07/2065	GBP	5 234 912	3 052 636	0.06
5 930 000	United Kingdom Gilt - Reg 2.750% 07/09/2024	GBP	7 987 049	6 436 870	0.12
3 250 000	United Kingdom Gilt - Reg 3.250% 22/01/2044	GBP	5 426 719	3 266 881	0.06
3 980 000	United Kingdom Gilt - Reg 3.500% 22/01/2045	GBP	6 611 984	4 148 754	0.08
3 010 000	United Kingdom Gilt - Reg 3.500% 22/07/2068	GBP	6 097 753	3 498 160	0.07
3 650 000	United Kingdom Gilt - Reg 3.750% 22/07/2052	GBP	6 719 854	4 066 670	0.08
3 670 000	United Kingdom Gilt - Reg 4.000% 22/01/2060	GBP	7 494 130	4 519 938	0.08
3 900 000	United Kingdom Gilt - Reg 4.250% 07/12/2027	GBP	5 853 367	4 320 132	0.08
4 300 000	United Kingdom Gilt - Reg 4.250% 07/06/2032	GBP	6 929 844	4 862 777	0.09
4 110 000	United Kingdom Gilt - Reg 4.250% 07/03/2036	GBP	7 396 864	4 639 147	0.09
4 010 000	United Kingdom Gilt - Reg 4.250% 07/09/2039	GBP	7 134 913	4 536 165	0.09
4 870 000	United Kingdom Gilt - Reg 4.250% 07/12/2040	GBP	8 322 309	5 560 545	0.10
3 810 000	United Kingdom Gilt - Reg 4.250% 07/12/2046	GBP	7 062 525	4 466 117	0.08
3 110 000	United Kingdom Gilt - Reg 4.250% 07/12/2049	GBP	5 823 668	3 691 796	0.07
2 910 000	United Kingdom Gilt - Reg 4.250% 07/12/2055	GBP	6 256 438	3 594 747	0.07
1 720 000	United Kingdom Gilt - Reg 4.500% 07/09/2034	GBP	2 976 332	1 976 810	0.04
4 170 000	United Kingdom Gilt - Reg 4.500% 07/12/2042	GBP	7 283 885	4 958 310	0.09
4 100 000	United Kingdom Gilt - Reg 4.750% 07/12/2030	GBP	6 770 597	4 780 634	0.09
3 540 000	United Kingdom Gilt - Reg 4.750% 07/12/2038	GBP	6 818 734	4 226 066	0.08
5 950 000	United Kingdom Gilt - Reg 5.000% 07/03/2025	GBP	8 502 429	6 719 394	0.13
	Total United Kingdom		328 751 315	219 572 403	4.17
United States					
5 000 000	Federal Farm Credit Bank 1.750% 14/02/2025	USD	4 827 640	4 712 783	0.09
10 000 000	Federal Home Loan Banks 0.500% 14/04/2025	USD	9 337 313	9 078 347	0.17
1 500 000	Federal Home Loan Banks 3.250% 09/06/2028	USD	1 507 891	1 424 373	0.03
2 000 000	Federal Home Loan Banks 3.375% 08/12/2023	USD	2 014 598	1 975 906	0.04

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
700 000	Federal Home Loan Banks 5.500% 15/07/2036	USD	859 405	781 629	0.01
2 000 000	Federal Home Loan Mortgage Corp. 0.375% 20/04/2023	USD	2 000 063	1 961 453	0.04
1 500 000	Federal Home Loan Mortgage Corp. 0.375% 23/09/2025	USD	1 497 943	1 338 782	0.03
2 000 000	Federal Home Loan Mortgage Corp. 1.500% 12/02/2025	USD	2 022 317	1 878 726	0.04
4 500 000	Federal Home Loan Mortgage Corp. 2.750% 19/06/2023	USD	4 502 633	4 451 843	0.08
700 000	Federal Home Loan Mortgage Corp. 6.250% 15/07/2032	USD	862 379	814 135	0.02
2 000 000	Federal National Mortgage Association 0.625% 22/04/2025	USD	2 002 321	1 822 812	0.03
2 000 000	Federal National Mortgage Association 0.875% 05/08/2030	USD	1 715 837	1 564 867	0.03
2 000 000	Federal National Mortgage Association 1.625% 07/01/2025	USD	2 009 585	1 887 154	0.04
2 400 000	Federal National Mortgage Association 1.875% 24/09/2026	USD	2 314 882	2 194 320	0.04
400 000	Federal National Mortgage Association 2.500% 05/02/2024	USD	403 115	390 377	0.01
1 500 000	Federal National Mortgage Association 2.625% 06/09/2024	USD	1 493 474	1 457 576	0.03
1 500 000	Federal National Mortgage Association 6.625% 15/11/2030	USD	1 846 390	1 751 117	0.03
150 000	Tennessee Valley Authority 3.500% 15/12/2042	USD	159 045	125 856	0.00
100 000	Tennessee Valley Authority 4.250% 15/09/2065	USD	115 891	89 248	0.00
250 000	Tennessee Valley Authority 4.625% 15/09/2060	USD	300 700	244 621	0.00
350 000	Tennessee Valley Authority 5.250% 15/09/2039	USD	423 041	372 448	0.01
1 000 000	Tennessee Valley Authority 7.125% 01/05/2030	USD	1 231 658	1 185 473	0.02
1 200 000	Tennessee Valley Authority - A 2.875% 01/02/2027	USD	1 180 943	1 140 744	0.02
150 000	Tennessee Valley Authority - B 4.700% 15/07/2033	USD	172 985	151 678	0.00
14 910 000	United States Treasury Note/Bond 0.000% 30/04/2026	USD	14 964 612	13 208 746	0.25
12 290 000	United States Treasury Note/Bond 0.000% 30/09/2026	USD	12 236 159	10 816 640	0.21
10 000 000	United States Treasury Note/Bond 0.000% 31/10/2027	USD	9 935 835	8 379 297	0.16
7 250 000	United States Treasury Note/Bond 0.000% 31/05/2028	USD	7 251 159	6 229 902	0.12
11 030 000	United States Treasury Note/Bond 0.000% 31/07/2028	USD	11 025 706	9 295 791	0.18
11 030 000	United States Treasury Note/Bond 0.000% 30/09/2028	USD	10 988 605	9 394 458	0.18
11 750 000	United States Treasury Note/Bond 0.000% 15/05/2030	USD	11 377 489	9 258 633	0.18
7 400 000	United States Treasury Note/Bond 0.000% 15/08/2041	USD	7 157 872	5 062 063	0.10
10 350 000	United States Treasury Note/Bond 0.000% 15/05/2050	USD	7 670 164	5 794 787	0.11
11 790 000	United States Treasury Note/Bond 0.000% 15/08/2050	USD	9 678 577	6 830 831	0.13
9 060 000	United States Treasury Note/Bond 0.000% 15/02/2051	USD	8 130 615	5 998 711	0.11
4 460 000	United States Treasury Note/Bond 0.125% 15/10/2023	USD	4 454 041	4 273 586	0.08
10 000 000	United States Treasury Note/Bond 0.125% 15/12/2023	USD	9 946 270	9 517 578	0.18
11 800 000	United States Treasury Note/Bond 0.125% 15/02/2024	USD	11 647 694	11 149 156	0.21

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
9 500 000	United States Treasury Note/Bond 0.250% 15/03/2024	USD	9 326 877	8 960 430	0.17
5 850 000	United States Treasury Note/Bond 0.250% 15/05/2024	USD	5 641 288	5 481 861	0.10
9 400 000	United States Treasury Note/Bond 0.250% 15/06/2024	USD	9 007 178	8 781 289	0.17
15 000 000	United States Treasury Note/Bond 0.250% 31/05/2025	USD	14 954 348	13 495 312	0.26
5 800 000	United States Treasury Note/Bond 0.250% 31/07/2025	USD	5 802 229	5 185 789	0.10
6 000 000	United States Treasury Note/Bond 0.375% 15/04/2024	USD	5 897 522	5 651 016	0.11
23 400 000	United States Treasury Note/Bond 0.375% 15/08/2024	USD	22 525 159	21 775 711	0.41
8 500 000	United States Treasury Note/Bond 0.375% 15/09/2024	USD	8 045 946	7 887 734	0.15
6 850 000	United States Treasury Note/Bond 0.375% 30/04/2025	USD	6 422 435	6 206 207	0.12
8 900 000	United States Treasury Note/Bond 0.500% 31/03/2025	USD	8 943 181	8 121 250	0.15
10 620 000	United States Treasury Note/Bond 0.500% 28/02/2026	USD	10 540 097	9 372 565	0.18
15 310 000	United States Treasury Note/Bond 0.500% 30/04/2027	USD	14 901 542	13 030 245	0.25
7 300 000	United States Treasury Note/Bond 0.500% 31/05/2027	USD	6 675 385	6 197 301	0.12
9 130 000	United States Treasury Note/Bond 0.500% 31/08/2027	USD	8 273 687	7 694 878	0.15
5 600 000	United States Treasury Note/Bond 0.625% 15/10/2024	USD	5 316 269	5 207 563	0.10
8 000 000	United States Treasury Note/Bond 0.625% 31/03/2027	USD	8 037 269	6 866 250	0.13
18 750 000	United States Treasury Note/Bond 0.625% 31/12/2027	USD	16 785 075	15 738 281	0.30
4 000 000	United States Treasury Note/Bond 0.750% 31/05/2026	USD	3 994 271	3 533 594	0.07
12 220 000	United States Treasury Note/Bond 0.750% 31/08/2026	USD	11 200 280	10 721 141	0.20
10 350 000	United States Treasury Note/Bond 0.750% 31/01/2028	USD	9 881 956	8 717 449	0.17
14 550 000	United States Treasury Note/Bond 0.875% 15/11/2030	USD	14 142 787	11 589 984	0.22
20 100 000	United States Treasury Note/Bond 1.125% 15/01/2025	USD	19 260 977	18 729 902	0.36
7 700 000	United States Treasury Note/Bond 1.125% 31/10/2026	USD	7 681 058	6 830 441	0.13
10 000 000	United States Treasury Note/Bond 1.125% 28/02/2027	USD	10 037 726	8 809 375	0.17
8 600 000	United States Treasury Note/Bond 1.125% 29/02/2028	USD	8 602 353	7 384 242	0.14
6 970 000	United States Treasury Note/Bond 1.125% 15/08/2040	USD	6 134 252	4 317 044	0.08
4 180 000	United States Treasury Note/Bond 1.250% 31/03/2028	USD	4 063 348	3 605 903	0.07
7 140 000	United States Treasury Note/Bond 1.250% 30/06/2028	USD	7 150 323	6 122 271	0.12
14 590 000	United States Treasury Note/Bond 1.250% 15/08/2031	USD	14 126 959	11 789 974	0.22
4 430 000	United States Treasury Note/Bond 1.375% 31/08/2026	USD	4 611 050	3 988 038	0.08
7 830 000	United States Treasury Note/Bond 1.375% 31/10/2028	USD	7 812 704	6 710 555	0.13
16 750 000	United States Treasury Note/Bond 1.375% 15/11/2031	USD	16 029 480	13 606 758	0.26
7 070 000	United States Treasury Note/Bond 1.375% 15/11/2040	USD	6 787 026	4 571 197	0.09
8 150 000	United States Treasury Note/Bond 1.500% 31/10/2024	USD	7 959 051	7 709 072	0.15
11 470 000	United States Treasury Note/Bond 1.500% 15/02/2025	USD	11 015 449	10 753 125	0.20
4 860 000	United States Treasury Note/Bond 1.500% 15/08/2026	USD	4 636 478	4 396 971	0.08
7 690 000	United States Treasury Note/Bond 1.500% 31/01/2027	USD	7 970 622	6 896 668	0.13
10 670 000	United States Treasury Note/Bond 1.500% 30/11/2028	USD	10 101 394	9 200 791	0.17
8 640 000	United States Treasury Note/Bond 1.500% 15/02/2030	USD	9 179 227	7 334 887	0.14
6 000 000	United States Treasury Note/Bond 1.625% 31/10/2023	USD	5 947 944	5 830 781	0.11
4 000 000	United States Treasury Note/Bond 1.625% 15/02/2026	USD	3 885 831	3 674 219	0.07
2 600 000	United States Treasury Note/Bond 1.625% 15/05/2026	USD	2 498 998	2 377 172	0.04
4 370 000	United States Treasury Note/Bond 1.625% 30/09/2026	USD	4 592 208	3 969 701	0.08
4 770 000	United States Treasury Note/Bond 1.625% 31/10/2026	USD	4 854 036	4 322 440	0.08
5 770 000	United States Treasury Note/Bond 1.625% 30/11/2026	USD	5 471 701	5 222 301	0.10

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
6 800 000	United States Treasury Note/Bond 1.625% 15/08/2029	USD	6 751 363	5 866 062	0.11
18 320 000	United States Treasury Note/Bond 1.625% 15/05/2031	USD	17 807 280	15 376 634	0.29
10 570 000	United States Treasury Note/Bond 1.625% 15/11/2050	USD	9 643 020	6 563 309	0.12
3 000 000	United States Treasury Note/Bond 1.750% 31/12/2026	USD	3 018 081	2 726 133	0.05
7 800 000	United States Treasury Note/Bond 1.750% 15/11/2029	USD	7 941 782	6 778 687	0.13
5 000 000	United States Treasury Note/Bond 1.875% 31/08/2024	USD	4 993 221	4 782 813	0.09
5 720 000	United States Treasury Note/Bond 1.875% 30/06/2026	USD	5 929 480	5 269 327	0.10
14 910 000	United States Treasury Note/Bond 1.875% 15/02/2032	USD	13 963 671	12 631 566	0.24
10 300 000	United States Treasury Note/Bond 1.875% 15/02/2041	USD	9 413 610	7 294 090	0.14
8 750 000	United States Treasury Note/Bond 1.875% 15/11/2051	USD	8 590 271	5 786 621	0.11
7 000 000	United States Treasury Note/Bond 2.000% 30/04/2024	USD	6 943 615	6 753 633	0.13
8 000 000	United States Treasury Note/Bond 2.000% 31/05/2024	USD	7 894 601	7 706 875	0.15
16 550 000	United States Treasury Note/Bond 2.000% 30/06/2024	USD	16 976 640	15 917 738	0.30
7 500 000	United States Treasury Note/Bond 2.000% 15/02/2025	USD	7 338 059	7 117 969	0.13
15 000 000	United States Treasury Note/Bond 2.000% 15/08/2025	USD	14 648 339	14 094 141	0.27
11 500 000	United States Treasury Note/Bond 2.000% 15/11/2026	USD	11 192 480	10 565 625	0.20
4 400 000	United States Treasury Note/Bond 2.000% 15/11/2041	USD	4 355 330	3 149 781	0.06
11 450 000	United States Treasury Note/Bond 2.000% 15/02/2050	USD	10 523 178	7 869 639	0.15
8 580 000	United States Treasury Note/Bond 2.000% 15/08/2051	USD	8 540 501	5 861 213	0.11
3 800 000	United States Treasury Note/Bond 2.125% 30/11/2023	USD	3 776 804	3 707 523	0.07
5 590 000	United States Treasury Note/Bond 2.125% 29/02/2024	USD	5 561 640	5 423 829	0.10
5 300 000	United States Treasury Note/Bond 2.125% 31/03/2024	USD	5 265 253	5 132 719	0.10
2 800 000	United States Treasury Note/Bond 2.125% 31/07/2024	USD	2 770 268	2 694 453	0.05
1 000 000	United States Treasury Note/Bond 2.125% 30/11/2024	USD	987 761	956 172	0.02
7 500 000	United States Treasury Note/Bond 2.125% 15/05/2025	USD	7 392 908	7 108 008	0.13
9 000 000	United States Treasury Note/Bond 2.250% 31/01/2024	USD	8 943 455	8 761 992	0.17
4 590 000	United States Treasury Note/Bond 2.250% 30/04/2024	USD	4 606 015	4 445 128	0.08
4 000 000	United States Treasury Note/Bond 2.250% 15/11/2024	USD	3 994 086	3 838 281	0.07
7 000 000	United States Treasury Note/Bond 2.250% 31/12/2024	USD	6 942 916	6 704 961	0.13
2 300 000	United States Treasury Note/Bond 2.250% 15/11/2025	USD	2 295 199	2 166 402	0.04
5 000 000	United States Treasury Note/Bond 2.250% 31/03/2026	USD	4 989 657	4 685 352	0.09
5 820 000	United States Treasury Note/Bond 2.250% 15/02/2027	USD	5 801 351	5 382 591	0.10
5 170 000	United States Treasury Note/Bond 2.250% 15/08/2027	USD	5 092 026	4 755 996	0.09
5 460 000	United States Treasury Note/Bond 2.250% 15/11/2027	USD	5 384 024	4 999 526	0.09
8 170 000	United States Treasury Note/Bond 2.250% 15/08/2049	USD	8 301 883	5 980 057	0.11
9 340 000	United States Treasury Note/Bond 2.250% 15/02/2052	USD	8 665 394	6 784 634	0.13
6 930 000	United States Treasury Note/Bond 2.375% 29/02/2024	USD	6 848 714	6 748 087	0.13
2 600 000	United States Treasury Note/Bond 2.375% 15/08/2024	USD	2 605 284	2 511 539	0.05
8 120 000	United States Treasury Note/Bond 2.375% 30/04/2026	USD	7 919 784	7 634 386	0.14
13 050 000	United States Treasury Note/Bond 2.375% 15/05/2027	USD	12 847 491	12 102 856	0.23
9 930 000	United States Treasury Note/Bond 2.375% 15/05/2029	USD	10 311 940	8 989 753	0.17
8 840 000	United States Treasury Note/Bond 2.375% 15/11/2049	USD	9 176 554	6 660 042	0.13
9 360 000	United States Treasury Note/Bond 2.375% 15/05/2051	USD	9 892 817	7 003 181	0.13
6 750 000	United States Treasury Note/Bond 2.500% 31/01/2024	USD	6 748 715	6 591 533	0.13
6 710 000	United States Treasury Note/Bond 2.500% 15/05/2024	USD	6 712 670	6 519 184	0.12

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
6 230 000	United States Treasury Note/Bond 2.500% 31/05/2024	USD	6 152 880	6 051 131	0.11
8 290 000	United States Treasury Note/Bond 2.500% 31/01/2025	USD	8 199 760	7 966 496	0.15
5 000 000	United States Treasury Note/Bond 2.500% 28/02/2026	USD	5 010 577	4 726 563	0.09
5 230 000	United States Treasury Note/Bond 2.500% 15/02/2045	USD	4 518 274	3 992 165	0.08
2 770 000	United States Treasury Note/Bond 2.500% 15/02/2046	USD	2 679 404	2 106 282	0.04
1 250 000	United States Treasury Note/Bond 2.500% 15/05/2046	USD	1 138 289	948 926	0.02
5 000 000	United States Treasury Note/Bond 2.625% 31/12/2023	USD	5 151 548	4 898 828	0.09
16 000 000	United States Treasury Note/Bond 2.625% 31/03/2025	USD	16 462 155	15 390 625	0.29
22 610 000	United States Treasury Note/Bond 2.625% 15/04/2025	USD	22 305 315	21 718 848	0.41
7 000 000	United States Treasury Note/Bond 2.625% 31/12/2025	USD	7 200 305	6 661 484	0.13
13 000 000	United States Treasury Note/Bond 2.625% 31/01/2026	USD	13 310 673	12 357 617	0.23
4 050 000	United States Treasury Note/Bond 2.625% 31/05/2027	USD	4 016 033	3 803 994	0.07
8 050 000	United States Treasury Note/Bond 2.625% 15/02/2029	USD	9 003 353	7 420 779	0.14
6 000 000	United States Treasury Note/Bond 2.625% 31/07/2029	USD	5 901 440	5 515 313	0.10
2 500 000	United States Treasury Note/Bond 2.750% 15/11/2023	USD	2 514 804	2 456 641	0.05
6 700 000	United States Treasury Note/Bond 2.750% 15/02/2024	USD	6 722 434	6 558 148	0.12
2 000 000	United States Treasury Note/Bond 2.750% 28/02/2025	USD	2 037 365	1 930 625	0.04
17 000 000	United States Treasury Note/Bond 2.750% 31/08/2025	USD	16 843 571	16 304 062	0.31
7 540 000	United States Treasury Note/Bond 2.750% 31/05/2029	USD	7 477 894	6 984 809	0.13
10 050 000	United States Treasury Note/Bond 2.750% 15/08/2032	USD	9 450 414	9 184 758	0.17
3 600 000	United States Treasury Note/Bond 2.750% 15/08/2042	USD	3 526 567	2 926 266	0.06
5 330 000	United States Treasury Note/Bond 2.750% 15/11/2042	USD	5 114 838	4 320 839	0.08
1 350 000	United States Treasury Note/Bond 2.750% 15/08/2047	USD	1 184 638	1 080 105	0.02
5 550 000	United States Treasury Note/Bond 2.750% 15/11/2047	USD	5 286 369	4 445 420	0.08
4 000 000	United States Treasury Note/Bond 2.875% 30/11/2023	USD	3 999 929	3 934 531	0.07
8 690 000	United States Treasury Note/Bond 2.875% 30/04/2025	USD	8 945 663	8 397 391	0.16
9 640 000	United States Treasury Note/Bond 2.875% 31/05/2025	USD	9 718 661	9 302 977	0.18
18 000 000	United States Treasury Note/Bond 2.875% 15/06/2025	USD	17 953 316	17 364 375	0.33
4 250 000	United States Treasury Note/Bond 2.875% 31/07/2025	USD	4 246 973	4 095 439	0.08
9 010 000	United States Treasury Note/Bond 2.875% 15/05/2028	USD	8 911 870	8 473 623	0.16
8 440 000	United States Treasury Note/Bond 2.875% 15/08/2028	USD	9 081 668	7 921 731	0.15
13 820 000	United States Treasury Note/Bond 2.875% 15/05/2032	USD	13 898 542	12 772 703	0.24
4 280 000	United States Treasury Note/Bond 2.875% 15/05/2043	USD	3 953 918	3 529 830	0.07
2 210 000	United States Treasury Note/Bond 2.875% 15/08/2045	USD	2 132 746	1 805 380	0.03
3 700 000	United States Treasury Note/Bond 2.875% 15/11/2046	USD	3 601 122	3 025 473	0.06
9 970 000	United States Treasury Note/Bond 2.875% 15/05/2049	USD	10 114 759	8 318 329	0.16
8 500 000	United States Treasury Note/Bond 2.875% 15/05/2052	USD	8 105 703	7 129 375	0.14
9 450 000	United States Treasury Note/Bond 3.000% 31/07/2024	USD	9 468 308	9 241 805	0.18
14 300 000	United States Treasury Note/Bond 3.000% 15/07/2025	USD	13 817 958	13 824 078	0.26
20 000 000	United States Treasury Note/Bond 3.000% 30/09/2025	USD	20 655 591	19 306 250	0.37
4 700 000	United States Treasury Note/Bond 3.000% 15/05/2042	USD	4 647 386	3 999 590	0.08
2 400 000	United States Treasury Note/Bond 3.000% 15/11/2044	USD	2 365 008	2 005 594	0.04
2 150 000	United States Treasury Note/Bond 3.000% 15/05/2045	USD	2 162 836	1 796 762	0.03
2 610 000	United States Treasury Note/Bond 3.000% 15/11/2045	USD	2 624 974	2 180 675	0.04
4 470 000	United States Treasury Note/Bond 3.000% 15/02/2047	USD	4 493 294	3 742 054	0.07

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
3 740 000	United States Treasury Note/Bond 3.000% 15/05/2047	USD	3 586 636	3 135 026	0.06
5 790 000	United States Treasury Note/Bond 3.000% 15/02/2048	USD	5 757 711	4 879 658	0.09
7 320 000	United States Treasury Note/Bond 3.000% 15/08/2048	USD	7 004 525	6 198 839	0.12
7 060 000	United States Treasury Note/Bond 3.000% 15/02/2049	USD	7 086 361	6 029 681	0.11
5 850 000	United States Treasury Note/Bond 3.000% 15/08/2052	USD	5 316 003	5 052 023	0.10
12 200 000	United States Treasury Note/Bond 3.125% 15/08/2025	USD	12 082 123	11 828 281	0.22
6 750 000	United States Treasury Note/Bond 3.125% 31/08/2027	USD	6 691 974	6 477 891	0.12
9 900 000	United States Treasury Note/Bond 3.125% 15/11/2028	USD	10 022 975	9 411 187	0.18
1 400 000	United States Treasury Note/Bond 3.125% 15/11/2041	USD	1 468 384	1 218 273	0.02
4 500 000	United States Treasury Note/Bond 3.125% 15/02/2043	USD	4 379 005	3 870 000	0.07
5 940 000	United States Treasury Note/Bond 3.125% 15/08/2044	USD	6 009 772	5 078 236	0.10
3 100 000	United States Treasury Note/Bond 3.125% 15/05/2048	USD	3 081 216	2 683 680	0.05
9 850 000	United States Treasury Note/Bond 3.250% 30/06/2027	USD	9 938 263	9 498 709	0.18
7 800 000	United States Treasury Note/Bond 3.250% 30/06/2029	USD	7 772 009	7 458 141	0.14
4 700 000	United States Treasury Note/Bond 3.375% 15/08/2042	USD	4 414 395	4 257 906	0.08
6 830 000	United States Treasury Note/Bond 3.375% 15/05/2044	USD	7 168 748	6 095 775	0.12
8 220 000	United States Treasury Note/Bond 3.375% 15/11/2048	USD	8 731 043	7 490 475	0.14
5 540 000	United States Treasury Note/Bond 3.625% 15/08/2043	USD	5 986 694	5 167 565	0.10
4 080 000	United States Treasury Note/Bond 3.625% 15/02/2044	USD	4 503 140	3 793 922	0.07
2 240 000	United States Treasury Note/Bond 3.750% 15/08/2041	USD	2 401 858	2 146 987	0.04
6 950 000	United States Treasury Note/Bond 3.750% 15/11/2043	USD	8 594 040	6 603 857	0.13
8 850 000	United States Treasury Note/Bond 3.875% 30/09/2029	USD	8 799 199	8 814 047	0.17
2 000 000	United States Treasury Note/Bond 3.875% 15/08/2040	USD	2 385 931	1 964 844	0.04
6 600 000	United States Treasury Note/Bond 4.125% 30/09/2027	USD	6 615 480	6 625 266	0.13
3 040 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	3 793 457	3 167 775	0.06
2 500 000	United States Treasury Note/Bond 4.250% 15/11/2040	USD	2 887 895	2 580 273	0.05
2 980 000	United States Treasury Note/Bond 4.375% 15/02/2038	USD	3 811 037	3 169 975	0.06
3 270 000	United States Treasury Note/Bond 4.375% 15/11/2039	USD	4 010 461	3 451 638	0.07
770 000	United States Treasury Note/Bond 4.375% 15/05/2040	USD	911 789	809 823	0.02
2 500 000	United States Treasury Note/Bond 4.375% 15/05/2041	USD	2 977 446	2 619 141	0.05
2 000 000	United States Treasury Note/Bond 4.500% 15/02/2036	USD	2 361 845	2 161 563	0.04
800 000	United States Treasury Note/Bond 4.500% 15/05/2038	USD	943 328	861 438	0.02
1 500 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	1 816 829	1 661 309	0.03
4 220 000	United States Treasury Note/Bond 4.750% 15/02/2041	USD	5 751 266	4 641 341	0.09
890 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 232 313	1 008 864	0.02
1 200 000	United States Treasury Note/Bond 5.375% 15/02/2031	USD	1 414 204	1 326 234	0.02
500 000	United States Treasury Note/Bond 6.125% 15/08/2029	USD	611 372	564 063	0.01
6 700 000	United States Treasury Note/Bond - When Issued 0.000% 31/10/2023	USD	6 690 488	6 424 672	0.12
11 250 000	United States Treasury Note/Bond - When Issued 0.000% 30/11/2023	USD	11 243 597	10 767 920	0.20
13 400 000	United States Treasury Note/Bond - When Issued 0.000% 31/12/2023	USD	13 403 636	12 830 500	0.24
6 150 000	United States Treasury Note/Bond - When Issued 0.000% 31/01/2024	USD	6 125 673	5 876 613	0.11

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
12 940 000	United States Treasury Note/Bond - When Issued 0.000% 29/02/2024	USD	12 664 529	12 446 157	0.24
7 550 000	United States Treasury Note/Bond - When Issued 0.000% 30/11/2026	USD	7 577 555	6 721 564	0.13
11 550 000	United States Treasury Note/Bond - When Issued 0.000% 31/12/2026	USD	11 406 585	10 264 611	0.19
4 250 000	United States Treasury Note/Bond - When Issued 0.000% 28/02/2027	USD	4 127 269	3 872 647	0.07
4 250 000	United States Treasury Note/Bond - When Issued 0.000% 31/03/2027	USD	4 213 810	3 972 588	0.08
8 150 000	United States Treasury Note/Bond - When Issued 0.000% 30/04/2027	USD	8 082 159	7 695 701	0.15
10 480 000	United States Treasury Note/Bond - When Issued 0.000% 30/06/2027	USD	9 474 671	8 876 887	0.17
9 420 000	United States Treasury Note/Bond - When Issued 0.000% 31/07/2027	USD	9 328 412	8 874 670	0.17
15 000 000	United States Treasury Note/Bond - When Issued 0.000% 30/04/2028	USD	13 716 142	12 911 719	0.25
14 420 000	United States Treasury Note/Bond - When Issued 0.000% 31/08/2028	USD	12 989 360	12 214 191	0.23
9 130 000	United States Treasury Note/Bond - When Issued 0.000% 31/12/2028	USD	8 944 636	7 817 919	0.15
3 650 000	United States Treasury Note/Bond - When Issued 0.000% 31/01/2029	USD	3 654 017	3 189 330	0.06
10 150 000	United States Treasury Note/Bond - When Issued 0.000% 28/02/2029	USD	9 512 329	8 937 551	0.17
7 450 000	United States Treasury Note/Bond - When Issued 0.000% 31/03/2029	USD	7 430 268	6 748 070	0.13
6 060 000	United States Treasury Note/Bond - When Issued 0.000% 15/05/2041	USD	5 273 371	4 581 455	0.09
6 250 000	United States Treasury Note/Bond - When Issued 0.000% 15/02/2042	USD	5 841 198	4 790 039	0.09
3 850 000	United States Treasury Note/Bond - When Issued 0.000% 15/05/2042	USD	3 774 917	3 417 477	0.06
Total United States			1 612 195 428	1 455 730 842	27.65
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			5 968 383 846	4 957 961 797	94.17
Other transferable securities					
Bonds					
Belgium					
200 000	Fluvius System Operator CVBA 0.250% 14/06/2028	EUR	237 099	161 537	0.01
Total Belgium			237 099	161 537	0.01
Canada					
700 000	Lower Mattagami Energy LP 2.307% 21/10/2026	CAD	525 229	468 740	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
Canada (cont.)					
400 000	Ontario Power Generation, Inc. 2.947% 21/02/2051	CAD	289 886	199 486	0.01
100 000	Ontario Power Generation, Inc. 3.838% 22/06/2048	CAD	76 879	60 303	0.00
600 000	OPB Finance Trust 2.980% 25/01/2027	CAD	462 252	417 072	0.01
1 000 000	Toronto Hydro Corp. 2.520% 25/08/2026	CAD	751 948	677 959	0.01
	Total Canada		2 106 194	1 823 560	0.04
Germany					
200 000	Bayerische Landesbodenkreditanstalt - Reg 0.250% 21/03/2036	EUR	233 168	134 838	0.00
	Total Germany		233 168	134 838	0.00
Ireland					
200 000	DAA Finance Plc. - Reg 1.601% 05/11/2032	EUR	259 022	149 969	0.00
	Total Ireland		259 022	149 969	0.00
Italy					
200 000	Ferrovie dello Stato Italiane SpA 0.375% 25/03/2028	EUR	235 043	156 511	0.00
	Total Italy		235 043	156 511	0.00
	Total Bonds		3 070 526	2 426 415	0.05
Suprationals, Governments and Local Public Authorities, Debt Instruments					
Australia					
1 000 000	Australian Capital Territory 1.750% 23/10/2031	AUD	682 790	511 318	0.01
1 500 000	New South Wales Treasury Corp. 2.000% 20/03/2031	AUD	1 057 463	799 719	0.01
2 000 000	New South Wales Treasury Corp. - Reg 3.000% 20/04/2029	AUD	1 486 174	1 194 638	0.02
500 000	Northern Territory Treasury Corp. - Reg 3.500% 21/05/2030	AUD	372 343	301 293	0.01
1 000 000	South Australian Government Financing Authority 2.750% 24/05/2030	AUD	709 255	574 436	0.01
150 000	South Australian Government Financing Authority - Reg 3.000% 20/09/2027	AUD	116 968	91 429	0.00
700 000	South Australian Government Financing Authority - Reg 3.000% 24/05/2028	AUD	513 065	422 444	0.01
500 000	Tasmanian Public Finance Corp. 3.250% 24/01/2028	AUD	401 737	306 194	0.01
	Total Australia		5 339 795	4 201 471	0.08
Austria					
200 000	Autobahnen Schnell 0.125% 02/06/2031	EUR	238 074	153 104	0.00
	Total Austria		238 074	153 104	0.00
Canada					
5 000 000	Canadian Government Bond 0.500% 01/09/2025	CAD	3 802 176	3 326 378	0.06
6 680 000	Canadian Government Bond 1.250% 01/06/2030	CAD	5 099 803	4 220 128	0.08
600 000	City of Montreal Canada 3.000% 01/09/2027	CAD	461 540	418 997	0.01
800 000	City of Montreal Canada 3.150% 01/09/2028	CAD	612 523	557 811	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
200 000	City of Montreal Canada 3.150% 01/12/2036	CAD	151 615	125 393	0.00
500 000	City of Toronto Canada 2.800% 22/11/2049	CAD	391 562	268 722	0.01
1 000 000	City of Toronto Canada 3.400% 21/05/2024	CAD	776 182	720 448	0.01
100 000	City of Toronto Canada 3.500% 02/06/2036	CAD	81 880	65 906	0.00
150 000	City of Toronto Canada 4.150% 10/03/2044	CAD	130 552	103 830	0.00
250 000	CPPIB Capital, Inc. - Reg 3.000% 15/06/2028	CAD	191 309	174 386	0.00
150 000	Financement-Quebec 5.250% 01/06/2034	CAD	145 923	120 055	0.00
1 340 000	Hydro-Quebec 4.000% 15/02/2055	CAD	1 147 222	958 515	0.02
870 000	Hydro-Quebec 5.000% 15/02/2045	CAD	905 987	704 602	0.01
1 100 000	Hydro-Quebec 5.000% 15/02/2050	CAD	1 143 965	913 945	0.02
1 000 000	Hydro-Quebec 6.500% 15/02/2035	CAD	1 044 245	892 922	0.02
300 000	Labrador-Island Link Funding Trust - A 144A 3.760% 01/06/2033	CAD	245 957	215 240	0.00
500 000	Labrador-Island Link Funding Trust - C 144A 3.850% 01/12/2053	CAD	439 610	352 780	0.01
500 000	Municipal Finance Authority of British Columbia 3.050% 23/10/2028	CAD	380 285	348 206	0.01
500 000	Muskrat Falls Via Labrador Transmission Assets Funding Trust - B 144A 3.830% 01/06/2037	CAD	416 438	351 141	0.01
100 000	Newfoundland & Labrador Hydro 3.600% 01/12/2045	CAD	83 628	62 862	0.00
200 000	Ontario Electricity Financial Corp. 8.250% 22/06/2026	CAD	183 342	166 976	0.00
650 000	Province of Alberta Canada 2.350% 01/06/2025	CAD	521 384	454 567	0.01
230 000	Province of Alberta Canada 2.550% 01/06/2027	CAD	178 565	158 805	0.00
3 200 000	Province of Alberta Canada 2.900% 01/12/2028	CAD	2 434 786	2 213 539	0.04
2 000 000	Province of Alberta Canada 3.050% 01/12/2048	CAD	1 539 795	1 200 945	0.02
500 000	Province of Alberta Canada 3.100% 01/06/2050	CAD	425 950	303 364	0.01
1 500 000	Province of Alberta Canada 3.300% 01/12/2046	CAD	1 071 504	947 238	0.02
80 000	Province of Alberta Canada 3.900% 01/12/2033	CAD	68 339	57 492	0.00
500 000	Province of British Columbia Canada 2.200% 18/06/2030	CAD	390 026	324 073	0.01
450 000	Province of British Columbia Canada 2.550% 18/06/2027	CAD	351 761	310 888	0.01
1 100 000	Province of British Columbia Canada 2.800% 18/06/2048	CAD	788 505	631 166	0.01
1 200 000	Province of British Columbia Canada 2.950% 18/12/2028	CAD	924 736	832 785	0.02
1 000 000	Province of British Columbia Canada 2.950% 18/06/2050	CAD	931 830	589 332	0.01
900 000	Province of British Columbia Canada 3.200% 18/06/2044	CAD	715 125	563 301	0.01
650 000	Province of Manitoba Canada 2.550% 02/06/2026	CAD	506 901	452 228	0.01
400 000	Province of Manitoba Canada 3.000% 02/06/2028	CAD	310 264	279 266	0.01
300 000	Province of Manitoba Canada 3.200% 05/03/2050	CAD	232 159	181 769	0.00
850 000	Province of Manitoba Canada 3.400% 05/09/2048	CAD	673 463	534 458	0.01
700 000	Province of Manitoba Canada 4.100% 05/03/2041	CAD	598 684	493 622	0.01
340 000	Province of Manitoba Canada 4.400% 05/03/2042	CAD	304 078	249 240	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
350 000	Province of New Brunswick Canada 2.350% 14/08/2027	CAD	269 118	238 430	0.00
1 000 000	Province of New Brunswick Canada 3.100% 14/08/2028	CAD	797 318	699 643	0.01
200 000	Province of New Brunswick Canada 3.100% 14/08/2048	CAD	150 297	119 089	0.00
250 000	Province of New Brunswick Canada 3.550% 03/06/2043	CAD	210 787	163 085	0.00
500 000	Province of New Brunswick Canada 4.800% 26/09/2039	CAD	450 229	383 415	0.01
750 000	Province of Newfoundland and Labrador Canada 2.650% 17/10/2050	CAD	562 346	389 977	0.01
300 000	Province of Newfoundland and Labrador Canada 3.000% 02/06/2026	CAD	236 346	211 605	0.00
300 000	Province of Newfoundland and Labrador Canada 3.700% 17/10/2048	CAD	251 943	192 367	0.00
500 000	Province of Nova Scotia Canada 2.100% 01/06/2027	CAD	394 106	338 033	0.01
500 000	Province of Nova Scotia Canada 3.500% 02/06/2062	CAD	412 186	313 709	0.01
300 000	Province of Nova Scotia Canada 4.400% 01/06/2042	CAD	271 047	220 205	0.00
2 250 000	Province of Ontario Canada 1.900% 02/12/2051	CAD	1 299 731	1 025 183	0.02
4 500 000	Province of Ontario Canada 2.600% 02/06/2025	CAD	3 467 754	3 167 190	0.06
2 000 000	Province of Ontario Canada 2.650% 02/12/2050	CAD	1 624 627	1 097 864	0.02
2 200 000	Province of Ontario Canada 2.800% 02/06/2048	CAD	1 703 170	1 256 372	0.02
1 500 000	Province of Ontario Canada 2.900% 02/06/2028	CAD	1 163 801	1 042 960	0.02
2 100 000	Province of Ontario Canada 2.900% 02/12/2046	CAD	1 534 963	1 229 128	0.02
1 580 000	Province of Ontario Canada 2.900% 02/06/2049	CAD	1 222 743	917 058	0.02
5 000 000	Province of Ontario Canada 3.500% 02/06/2024	CAD	3 895 967	3 609 465	0.07
3 810 000	Province of Ontario Canada 4.650% 02/06/2041	CAD	3 529 757	2 913 252	0.06
3 000 000	Province of Quebec Canada 2.500% 01/09/2026	CAD	2 303 090	2 080 669	0.04
300 000	Province of Quebec Canada 2.750% 01/09/2027	CAD	242 251	208 724	0.00
2 500 000	Province of Quebec Canada 2.750% 01/09/2028	CAD	1 899 824	1 721 149	0.03
1 630 000	Province of Quebec Canada 3.100% 01/12/2051	CAD	1 305 561	986 552	0.02
2 400 000	Province of Quebec Canada 3.500% 01/12/2048	CAD	1 971 015	1 565 871	0.03
300 000	Province of Quebec Canada 3.750% 01/09/2024	CAD	239 160	217 463	0.00
350 000	Province of Saskatchewan Canada 2.550% 02/06/2026	CAD	277 694	243 558	0.01
500 000	Province of Saskatchewan Canada 2.650% 02/06/2027	CAD	403 606	346 641	0.01
550 000	Province of Saskatchewan Canada 2.750% 02/12/2046	CAD	398 462	311 751	0.01
1 000 000	Province of Saskatchewan Canada 3.050% 02/12/2028	CAD	759 855	696 949	0.01
500 000	Province of Saskatchewan Canada 3.300% 02/06/2048	CAD	396 801	312 956	0.01
200 000	Province of Saskatchewan Canada 4.750% 01/06/2040	CAD	185 040	153 875	0.00
100 000	Regional Municipality of York 2.350% 09/06/2027	CAD	78 659	68 246	0.00
500 000	Regional Municipality of York 2.650% 18/04/2029	CAD	373 634	337 958	0.01
300 000	South Coast British Columbia Transportation Authority 4.450% 09/06/2044	CAD	270 537	216 930	0.00
	Total Canada		65 357 024	54 844 643	1.04

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France					
100 000	SFIL S.A. 0.050% 04/06/2029	EUR	118 666	82 173	0.00
200 000	Societe Nationale SNCF S.A. 0.875% 28/02/2051	EUR	230 464	101 141	0.00
Total France			349 130	183 314	0.00
Germany					
3 890 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/08/2031	EUR	4 702 088	3 184 759	0.06
100 000	Free and Hanseatic City of Hamburg 0.000% 05/11/2035	EUR	120 463	65 435	0.00
500 000	Free State of Saxony 0.000% 05/11/2029	EUR	613 324	399 532	0.01
50 000	State of Saarland 0.050% 05/11/2040	EUR	59 941	28 815	0.00
100 000	State of Saxony-Anhalt - Reg 0.500% 24/03/2051	EUR	116 630	55 279	0.00
Total Germany			5 612 446	3 733 820	0.07
Ireland					
1 350 000	Ireland Government Bond 0.200% 18/10/2030	EUR	1 657 172	1 103 130	0.02
Total Ireland			1 657 172	1 103 130	0.02
Italy					
2 530 000	Italy Buoni Poliennali Del Tesoro 1.700% 01/09/2051	EUR	2 692 158	1 443 412	0.03
3 120 000	Italy Buoni Poliennali Del Tesoro 1.800% 01/03/2041	EUR	3 074 946	2 038 385	0.04
Total Italy			5 767 104	3 481 797	0.07
Japan					
505 200 000	Japan Government Forty Year Bond 0.700% 20/03/2061	JPY	4 248 905	2 738 052	0.05
Total Japan			4 248 905	2 738 052	0.05
Malaysia					
5 300 000	Malaysia Government Bond 2.632% 15/04/2031	MYR	1 299 932	990 150	0.02
6 000 000	Malaysia Government Bond 3.844% 15/04/2033	MYR	1 375 973	1 211 972	0.02
10 000 000	Malaysia Government Bond 3.900% 30/11/2026	MYR	2 401 590	2 145 396	0.04
12 000 000	Malaysia Government Bond 4.059% 30/09/2024	MYR	2 945 414	2 610 474	0.05
6 000 000	Malaysia Government Bond 4.392% 15/04/2026	MYR	1 538 624	1 310 659	0.03
5 500 000	Malaysia Government Bond 4.498% 15/04/2030	MYR	1 369 316	1 191 966	0.02
4 000 000	Malaysia Government Bond 4.736% 15/03/2046	MYR	1 089 353	832 471	0.02
6 000 000	Malaysia Government Bond 4.762% 07/04/2037	MYR	1 443 256	1 302 299	0.02
7 500 000	Malaysia Government Bond 4.893% 08/06/2038	MYR	2 002 144	1 625 708	0.03
1 500 000	Malaysia Government Investment Issue 4.258% 26/07/2027	MYR	366 732	325 850	0.01
12 500 000	Malaysia Government Investment Issue 4.369% 31/10/2028	MYR	3 101 033	2 694 679	0.05

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Malaysia (cont.)					
3 600 000	Malaysia Government Investment Issue 4.582% 30/08/2033	MYR	919 023	779 401	0.02
5 000 000	Malaysia Government Investment Issue 4.755% 04/08/2037	MYR	1 269 682	1 078 096	0.02
Total Malaysia			21 122 072	18 099 121	0.35
United States					
18 550 000	United States Treasury Note/Bond 0.000% 15/08/2030	USD	17 062 906	14 533 490	0.27
17 390 000	United States Treasury Note/Bond 0.000% 15/02/2031	USD	16 169 012	14 078 428	0.27
9 300 000	United States Treasury Note/Bond 0.000% 15/05/2040	USD	7 111 146	5 812 500	0.11
7 150 000	United States Treasury Note/Bond 0.250% 15/11/2023	USD	7 150 441	6 834 394	0.13
10 000 000	United States Treasury Note/Bond 1.250% 31/08/2024	USD	10 147 445	9 454 297	0.18
Total United States			57 640 950	50 713 109	0.96
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			167 332 672	139 251 561	2.64
Total Investments			6 221 443 163	5 163 284 511	98.07

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Sovereign	87.50	Diversified Financial Services	0.01
Banks	6.92	Engineering & Construction	0.01
Regional (State/Province)	2.78	Real Estate	0.01
Electric	0.40	Gas	0.00
Transportation	0.21	Oil & Gas	0.00
Municipal	0.17	Pipelines	0.00
Diversified Financial Services	0.04		98.07
Commercial Services	0.02		

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
AUD	155 255 000	USD	100 496 562	04/10/2022	HSBC Bank Plc.	(675 366)
AUD	2 395 000	USD	1 642 740	04/10/2022	Morgan Stanley & Co. International Plc.	(102 875)
CAD	252 050 000	USD	183 995 320	04/10/2022	HSBC Bank Plc.	(559 725)
CAD	4 315 000	USD	3 294 112	04/10/2022	Morgan Stanley & Co. International Plc.	(153 764)
CHF	15 650 000	USD	15 956 850	04/10/2022	Natwest Markets Plc.	(56 418)
CZK	245 150 000	USD	9 750 151	04/10/2022	HSBC Bank Plc.	23 810
DKK	86 640 000	USD	11 377 993	04/10/2022	Morgan Stanley & Co. International Plc.	37 178
EUR	594 605 000	USD	579 620 954	04/10/2022	Australia and New Zeland Banking Group	2 883 677
EUR	124 865 000	USD	121 618 510	04/10/2022	Deutsche Bank AG	705 454
EUR	57 040 000	USD	57 478 124	04/10/2022	Morgan Stanley & Co. International Plc.	(1 598 903)
EUR	469 735 000	USD	459 025 042	04/10/2022	Standard Chartered Bank	1 150 727
GBP	110 810 000	USD	122 832 885	04/10/2022	HSBC Bank Plc.	864 254
GBP	127 790 000	USD	143 079 505	04/10/2022	Morgan Stanley & Co. International Plc.	(427 601)
HUF	2 369 730 000	USD	5 492 988	04/10/2022	Barclays Bank Plc. Wholesale	(5 768)
JPY	73 326 485 000	USD	507 495 380	04/10/2022	Morgan Stanley & Co. International Plc.	(904 583)
MXN	475 920 000	USD	23 621 907	04/10/2022	Deutsche Bank AG	46 874
NOK	73 970 000	USD	6 855 822	04/10/2022	Goldman Sachs International	(67 871)
NZD	19 080 000	USD	10 833 815	04/10/2022	HSBC Bank Plc.	(41 215)
PLN	44 880 000	USD	9 034 689	04/10/2022	HSBC Bank Plc.	52 170
RON	26 960 000	USD	5 315 981	04/10/2022	Société Générale	18 829
SEK	134 870 000	USD	12 061 672	04/10/2022	Morgan Stanley & Co. International Plc.	91 515
SGD	23 170 000	USD	16 139 593	04/10/2022	Société Générale	7 874
THB	842 900 000	USD	22 290 097	04/10/2022	Société Générale	56 139
USD	108 079 165	AUD	157 650 000	04/10/2022	BNP Paribas S.A.	6 718 104
USD	195 427 638	CAD	256 365 000	04/10/2022	Standard Chartered Bank	8 851 696
USD	16 028 382	CHF	15 650 000	04/10/2022	State Street Bank London	127 950
USD	9 938 379	CZK	245 150 000	04/10/2022	Natwest Markets Plc.	164 418
USD	11 646 608	DKK	86 640 000	04/10/2022	State Street Bank London	231 438
USD	624 530 147	EUR	623 125 000	04/10/2022	Australia and New Zeland Banking Group	14 085 905
USD	611 874 603	EUR	610 660 000	04/10/2022	BNP Paribas S.A.	13 641 695
USD	12 473 472	EUR	12 460 000	04/10/2022	State Street Bank London	267 036
USD	138 736 117	GBP	119 300 000	04/10/2022	BNP Paribas S.A.	5 561 596
USD	138 603 933	GBP	119 300 000	04/10/2022	HSBC Bank Plc.	5 429 412
USD	5 815 955	HUF	2 369 730 000	04/10/2022	Morgan Stanley & Co. International Plc.	328 734
USD	527 515 786	JPY	73 022 185 000	04/10/2022	BNP Paribas S.A.	23 027 306

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

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	4 401 454	JPY	608 600 000	04/10/2022	Deutsche Bank AG	196 818
USD	527 938 549	JPY	73 022 190 000	04/10/2022	State Street Bank London	23 450 035
USD	23 401 773	MXN	475 920 000	04/10/2022	BNP Paribas S.A.	(267 008)
USD	7 454 695	NOK	73 970 000	04/10/2022	Natwest Markets Plc.	666 744
USD	11 663 566	NZD	19 080 000	04/10/2022	Natwest Markets Plc.	870 966
USD	9 431 449	PLN	44 880 000	04/10/2022	Goldman Sachs International	344 590
USD	5 513 856	RON	26 960 000	04/10/2022	Barclays Bank Plc. Wholesale	179 045
USD	12 618 246	SEK	134 870 000	04/10/2022	Morgan Stanley & Co. International Plc.	465 059
USD	16 567 953	SGD	23 170 000	04/10/2022	HSBC Bank Plc.	420 486
USD	23 129 270	THB	842 900 000	04/10/2022	Barclays Bank Plc. Wholesale	783 035
CHF	2 381 949	USD	2 446 903	05/10/2022	State Street Bank and Trust Co.	(26 624)
EUR	2 416 271 075	USD	2 433 101 362	05/10/2022	State Street Bank and Trust Co.	(65 841 597)
GBP	158 540 262	USD	184 250 469	05/10/2022	State Street Bank and Trust Co.	(7 268 329)
USD	2 420 772	CHF	2 381 948	05/10/2022	State Street Bank and Trust Co.	492
USD	2 369 160 541	EUR	2 416 271 077	05/10/2022	State Street Bank and Trust Co.	1 900 777
USD	177 485 299	GBP	158 540 261	05/10/2022	State Street Bank and Trust Co.	503 160
USD	10 932 976	ILS	36 430 000	06/10/2022	HSBC Bank Plc.	691 344
CNY	5 383 530 000	USD	759 629 461	11/10/2022	State Street Bank and Trust Co.	(444 837)
USD	765 127 438	CNY	5 272 530 000	11/10/2022	State Street Bank and Trust Co.	21 596 019
AUD	4 040 000	USD	2 598 431	02/11/2022	Barclays Bank Plc. Wholesale	(115)
EUR	43 180 000	USD	42 386 999	02/11/2022	Morgan Stanley & Co. International Plc.	(1 571)
GBP	1 890 000	USD	2 111 160	02/11/2022	Deutsche Bank AG	(34)
GBP	20 790 000	USD	23 225 091	02/11/2022	Morgan Stanley & Co. International Plc.	(2 705)
JPY	1 886 555 000	USD	13 068 894	02/11/2022	Barclays Bank Plc. Wholesale	(224)
JPY	1 354 025 000	USD	9 379 457	02/11/2022	Deutsche Bank AG	236
USD	100 527 768	AUD	155 255 000	02/11/2022	HSBC Bank Plc.	675 881
USD	183 976 679	CAD	252 050 000	02/11/2022	HSBC Bank Plc.	558 041
USD	15 997 596	CHF	15 650 000	02/11/2022	Natwest Markets Plc.	56 552
USD	760 171 134	CNY	5 383 530 000	02/11/2022	State Street Bank and Trust Co.	523 399
USD	9 719 959	CZK	245 150 000	02/11/2022	HSBC Bank Plc.	(23 861)
USD	11 401 144	DKK	86 640 000	02/11/2022	Morgan Stanley & Co. International Plc.	(37 177)
USD	580 786 380	EUR	594 605 000	02/11/2022	Australia and New Zeland Banking Group	(2 877 065)
USD	121 863 245	EUR	124 865 000	02/11/2022	Deutsche Bank AG	(704 066)
USD	459 938 677	EUR	469 735 000	02/11/2022	Standard Chartered Bank	(1 152 549)
USD	122 910 452	GBP	110 810 000	02/11/2022	HSBC Bank Plc.	(864 085)
USD	123 377 073	GBP	110 810 000	02/11/2022	Morgan Stanley & Co. International Plc.	(397 464)
USD	5 443 521	HUF	2 369 730 000	02/11/2022	Barclays Bank Plc. Wholesale	2 840
USD	10 242 857	ILS	36 430 000	02/11/2022	State Street Bank London	(22 480)
USD	508 856 209	JPY	73 326 485 000	02/11/2022	Morgan Stanley & Co. International Plc.	904 070
USD	508 980 221	JPY	73 326 490 000	02/11/2022	State Street Bank London	1 028 047
USD	6 857 207	NOK	73 970 000	02/11/2022	Goldman Sachs International	67 935
USD	10 834 456	NZD	19 080 000	02/11/2022	HSBC Bank Plc.	41 028
USD	8 991 826	PLN	44 880 000	02/11/2022	HSBC Bank Plc.	(52 528)
USD	5 294 163	RON	26 960 000	02/11/2022	Société Générale	(18 388)
USD	12 077 059	SEK	134 870 000	02/11/2022	Morgan Stanley & Co. International Plc.	(91 709)
USD	16 143 672	SGD	23 170 000	02/11/2022	Société Générale	(8 064)
USD	22 318 887	THB	842 900 000	02/11/2022	Société Générale	(59 150)

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	2 099 646	USD	2 138 890	03/11/2022	State Street Bank and Trust Co.	(9)
EUR	2 265 938 159	USD	2 224 550 799	03/11/2022	State Street Bank and Trust Co.	(155 963)
GBP	141 897 353	USD	158 513 958	03/11/2022	State Street Bank and Trust Co.	(11 471)
USD	43 628	CHF	42 853	03/11/2022	State Street Bank and Trust Co.	(26)
USD	81 704 135	EUR	83 231 142	03/11/2022	State Street Bank and Trust Co.	(1 060)
USD	7 921 022	GBP	7 092 744	03/11/2022	State Street Bank and Trust Co.	(1 730)
USD	23 501 594	MXN	475 920 000	03/11/2022	Deutsche Bank AG	(37 984)
KRW	5 242 265 000	USD	3 666 945	21/12/2022	Deutsche Bank AG	(8 754)
USD	2 110 598	CLP	1 966 550 000	21/12/2022	Morgan Stanley & Co. International Plc.	87 472
USD	6 432 392	COP	28 719 280 000	21/12/2022	Barclays Bank Plc. Wholesale	271 487
USD	39 370 252	IDR	588 900 225 000	21/12/2022	Morgan Stanley & Co. International Plc.	970 060
USD	1 552 250	IDR	23 452 947 414	21/12/2022	Standard Chartered Bank	22 963
USD	90 718 573	KRW	126 204 050 000	21/12/2022	Morgan Stanley & Co. International Plc.	2 650 043
USD	29 463 990	MYR	133 410 000	21/12/2022	Barclays Bank Plc. Wholesale	795 451
USD	5 054 281	PEN	19 740 000	21/12/2022	Morgan Stanley & Co. International Plc.	134 929
Total forward foreign exchange contracts						60 260 079

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Australia & New Zealand Banking Group Ltd, Barclays Bank Plc, BNP Paribas SA, Deutsche Bank AG, Goldman Sachs International, HSBC Bank PLC, Morgan Stanley & Co International PLC, NatWest Markets PLC, Societe Generale SA, Standard Chartered Bank and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is BNP Paribas SA with 0.92% of the NAV.

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
270 000	Australia & New Zealand Banking Group Ltd. - Reg 0.250% 17/03/2025	EUR	293 056	248 016	0.02
400 000	Australia & New Zealand Banking Group Ltd. - Reg 2.500% 16/01/2024	EUR	488 271	391 184	0.03
300 000	Bank of Queensland Ltd. FRN 09/06/2027	EUR	321 375	275 161	0.02
100 000	Bank of Queensland Ltd. - Reg 0.125% 04/06/2024	EUR	111 349	93 672	0.01
200 000	Commonwealth Bank of Australia 0.750% 28/02/2028	EUR	227 158	172 164	0.02
400 000	Commonwealth Bank of Australia 144A 3.250% 20/07/2023	USD	409 242	396 320	0.04
300 000	Commonwealth Bank of Australia - Reg 0.125% 15/10/2029	EUR	345 446	236 227	0.02
400 000	Commonwealth Bank of Australia - Reg 0.375% 11/04/2024	EUR	486 396	378 244	0.03
150 000	Commonwealth Bank of Australia - Reg 0.875% 19/02/2029	EUR	168 453	127 054	0.01
300 000	National Australia Bank Ltd. 2.347% 30/08/2029	EUR	299 595	276 333	0.02
300 000	National Australia Bank Ltd. - Reg 0.625% 16/03/2027	EUR	331 089	263 117	0.02
300 000	National Australia Bank Ltd. - Reg 0.750% 30/01/2026	EUR	340 670	272 743	0.02
200 000	National Australia Bank Ltd. - Reg 0.875% 19/02/2027	EUR	251 048	177 844	0.02
200 000	National Australia Bank Ltd. - Reg 2.250% 06/06/2025	EUR	257 595	192 360	0.02
100 000	Westpac Banking Corp. 0.000% 22/09/2028	EUR	118 742	80 755	0.01
200 000	Westpac Banking Corp. 0.375% 22/09/2036	EUR	205 152	129 339	0.01
600 000	Westpac Banking Corp. 144A 2.000% 16/01/2025	USD	620 921	564 561	0.05
400 000	Westpac Banking Corp. - Reg 0.375% 02/04/2026	EUR	479 935	357 645	0.03
200 000	Westpac Banking Corp. - Reg 0.500% 16/01/2025	EUR	245 434	185 587	0.02
200 000	Westpac Banking Corp. - Reg 1.079% 05/04/2027	EUR	219 390	179 079	0.02
	Total Australia		6 220 317	4 997 405	0.44
Austria					
300 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 1.125% 31/07/2028	EUR	327 146	263 025	0.02
100 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG - Reg 0.010% 19/11/2035	EUR	118 520	63 130	0.00
300 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG - Reg 0.100% 12/05/2031	EUR	360 271	225 841	0.02
200 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG - Reg 0.375% 25/03/2041	EUR	235 433	118 569	0.01
300 000	Erste Group Bank AG - Reg 0.100% 15/01/2030	EUR	363 333	235 689	0.02
200 000	Erste Group Bank AG - Reg 0.500% 12/01/2037	EUR	224 762	132 587	0.01
300 000	Erste Group Bank AG - Reg 0.625% 17/04/2026	EUR	368 934	270 983	0.02
100 000	Erste Group Bank AG - Reg 0.750% 05/02/2025	EUR	125 024	93 294	0.01
200 000	Erste Group Bank AG - Reg 0.750% 17/01/2028	EUR	253 045	173 812	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Austria (cont.)					
100 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.125% 23/06/2031	EUR	120 988	74 912	0.01
200 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG - Reg 0.375% 04/04/2023	EUR	237 250	194 498	0.02
200 000	Hypo Tirol Bank AG 0.500% 23/05/2024	EUR	243 317	188 691	0.02
100 000	Hypo Tirol Bank AG - Reg 0.010% 11/03/2031	EUR	119 464	74 900	0.01
300 000	Hypo Vorarlberg Bank AG 1.625% 11/05/2028	EUR	316 354	271 418	0.02
200 000	Hypo Vorarlberg Bank AG - Reg 0.375% 17/05/2024	EUR	243 021	188 692	0.02
100 000	Oberoesterreichische Landesbank AG - Reg 0.625% 16/05/2025	EUR	118 294	92 181	0.01
200 000	Raiffeisenlandesbank Niederoesterreich-Wien AG 0.625% 28/08/2026	EUR	227 752	178 983	0.02
300 000	Raiffeisenlandesbank Niederoesterreich-Wien AG - Reg 0.375% 15/01/2035	EUR	363 410	205 285	0.02
400 000	Raiffeisenlandesbank Oberoesterreich AG 1.250% 26/04/2027	EUR	433 008	361 719	0.03
200 000	Raiffeisenlandesbank Oberoesterreich AG - Reg 0.500% 22/01/2035	EUR	245 984	140 005	0.01
100 000	Raiffeisen-Landesbank Steiermark AG - Reg 0.500% 27/05/2041	EUR	119 732	60 686	0.00
100 000	Raiffeisen-Landesbank Steiermark AG - Reg 1.375% 11/05/2033	EUR	118 854	81 125	0.01
200 000	Raiffeisenlandesbank Vorarlberg Waren-und Revisionsverband registrierte GenmbH - Reg 0.250% 04/03/2036	EUR	235 790	131 684	0.01
100 000	UniCredit Bank Austria AG - Reg 0.050% 21/09/2035	EUR	118 151	64 530	0.01
200 000	UniCredit Bank Austria AG - Reg 0.250% 21/06/2030	EUR	245 322	157 029	0.01
100 000	UniCredit Bank Austria AG - Reg 0.625% 20/03/2029	EUR	112 357	83 690	0.01
100 000	UniCredit Bank Austria AG - Reg 0.750% 25/02/2025	EUR	123 303	93 201	0.01
100 000	Volksbank Wien AG - Reg 0.375% 04/03/2026	EUR	113 112	89 629	0.01
	Total Austria		6 231 931	4 309 788	0.38
Belgium					
100 000	Argenta Spaarbank NV - Reg 0.010% 11/02/2031	EUR	121 773	75 131	0.01
100 000	Argenta Spaarbank NV - Reg 0.500% 08/10/2041	EUR	114 651	61 002	0.00
100 000	Argenta Spaarbank NV - Reg 0.750% 03/03/2029	EUR	112 834	84 253	0.01
400 000	Belfius Bank S.A. - Reg 1.000% 12/06/2028	EUR	486 201	349 556	0.03
300 000	BNP Paribas Fortis S.A. - Reg 0.625% 04/10/2025	EUR	376 628	274 724	0.02
100 000	BNP Paribas Fortis S.A. - Reg 0.875% 22/03/2028	EUR	122 478	87 255	0.01
200 000	ING Belgium S.A. - Reg 0.010% 20/02/2030	EUR	240 528	155 606	0.01
200 000	ING Belgium S.A. - Reg 0.750% 28/09/2026	EUR	234 589	179 747	0.02
300 000	KBC Bank NV - Reg 0.000% 03/12/2025	EUR	360 757	268 442	0.02
	Total Belgium		2 170 439	1 535 716	0.13
Canada					
200 000	Bank of Montreal - Reg 0.050% 08/06/2029	EUR	216 619	159 091	0.01

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Canada (cont.)					
200 000	Bank of Montreal - Reg 0.100% 20/10/2023	EUR	241 734	191 190	0.02
300 000	Bank of Montreal - Reg 0.125% 26/01/2027	EUR	339 479	259 040	0.02
500 000	Bank of Montreal - Reg 1.000% 05/04/2026	EUR	554 722	457 282	0.04
200 000	Bank of Nova Scotia - Reg 0.010% 14/01/2027	EUR	241 056	171 932	0.01
400 000	Bank of Nova Scotia - Reg 0.010% 15/12/2027	EUR	453 633	333 054	0.03
200 000	Bank of Nova Scotia - Reg 0.010% 14/09/2029	EUR	236 855	157 057	0.01
100 000	Bank of Nova Scotia - Reg 0.250% 11/01/2024	EUR	123 791	95 098	0.01
300 000	Bank of Nova Scotia - Reg 0.375% 26/03/2030	EUR	341 509	238 193	0.02
500 000	Bank of Nova Scotia - Reg 0.450% 16/03/2026	EUR	543 033	449 027	0.04
300 000	Bank of Nova Scotia - Reg 0.500% 22/01/2025	EUR	363 398	278 418	0.02
400 000	Canadian Imperial Bank of Commerce - Reg 0.010% 30/04/2029	EUR	482 285	318 641	0.03
300 000	Canadian Imperial Bank of Commerce - Reg 0.250% 27/09/2023	EUR	363 255	287 755	0.03
500 000	Canadian Imperial Bank of Commerce - Reg 0.375% 10/03/2026	EUR	552 079	448 110	0.04
100 000	Equitable Bank 1.375% 27/05/2025	EUR	104 959	93 557	0.01
125 000	Equitable Bank - Reg 0.010% 16/09/2024	EUR	148 477	115 578	0.01
100 000	Federation des Caisses Desjardins du Quebec 0.250% 08/02/2027	EUR	112 367	86 713	0.01
250 000	Federation des Caisses Desjardins du Quebec 144A 0.450% 07/10/2023	USD	250 159	239 991	0.02
200 000	Federation des Caisses Desjardins du Quebec - Reg 0.010% 08/04/2026	EUR	242 161	176 368	0.02
200 000	Federation des Caisses Desjardins du Quebec - Reg 0.350% 30/01/2024	EUR	224 033	190 270	0.02
400 000	HSBC Bank Canada 1.500% 15/09/2027	EUR	420 056	362 240	0.03
300 000	National Bank of Canada - Reg 0.010% 25/03/2028	EUR	362 036	247 919	0.02
300 000	National Bank of Canada - Reg 0.125% 27/01/2027	EUR	339 907	259 204	0.02
200 000	National Bank of Canada - Reg 0.750% 13/03/2025	EUR	243 862	186 105	0.02
400 000	Royal Bank of Canada 144A 1.050% 14/09/2026	USD	366 883	346 932	0.03
200 000	Royal Bank of Canada 1.750% 08/06/2029	EUR	213 101	178 505	0.02
400 000	Royal Bank of Canada 144A 2.600% 24/03/2027	USD	388 108	365 286	0.03
300 000	Royal Bank of Canada - Reg 0.010% 21/01/2027	EUR	331 868	257 685	0.02
300 000	Royal Bank of Canada - Reg 0.010% 27/01/2031	EUR	356 536	223 727	0.02
600 000	Royal Bank of Canada - Reg 0.050% 19/06/2026	EUR	729 119	526 695	0.05
200 000	Royal Bank of Canada - Reg 0.125% 25/03/2025	EUR	238 828	183 048	0.02
300 000	Royal Bank of Canada - Reg 0.125% 26/04/2027	EUR	339 339	256 792	0.02
200 000	Royal Bank of Canada - Reg 0.625% 10/09/2025	EUR	226 131	183 222	0.02
200 000	Toronto-Dominion Bank 144A 1.450% 03/04/2023	USD	201 150	197 257	0.02
300 000	Toronto-Dominion Bank 1.707% 28/07/2025	EUR	306 375	283 985	0.02
500 000	Toronto-Dominion Bank - Reg 0.000% 09/02/2024	EUR	605 130	473 164	0.04
200 000	Toronto-Dominion Bank - Reg 0.100% 19/07/2027	EUR	242 741	169 848	0.01
300 000	Toronto-Dominion Bank - Reg 0.864% 24/03/2027	EUR	333 285	266 444	0.02
Total Canada			12 380 059	9 714 423	0.85

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Czech Republic					
100 000	Komerční banka A/S - Reg 0.010% 20/01/2026	EUR	122 971	88 536	0.01
	Total Czech Republic		122 971	88 536	0.01
Denmark					
300 000	Danmarks Skibskredit A/S - Reg 0.250% 21/06/2028	EUR	346 294	246 367	0.02
900 000	DLR Kredit A/S 1.000% 01/04/2025	DKK	150 262	112 610	0.01
1 000 000	Jyske Realkredit A/S 1.000% 01/10/2024	DKK	166 441	126 913	0.01
1 500 000	Jyske Realkredit A/S 1.000% 01/04/2025	DKK	250 486	187 669	0.02
1 000 000	Jyske Realkredit A/S 1.000% 01/10/2025	DKK	167 842	123 393	0.01
200 000	Jyske Realkredit A/S - Reg 0.375% 01/07/2024	EUR	237 016	188 141	0.02
200 000	Jyske Realkredit A/S - Reg 0.500% 01/10/2026	EUR	246 930	177 669	0.02
5 300 000	Nordea Kredit Realkreditaktieselskab 1.000% 01/04/2026	DKK	865 883	644 535	0.06
2 000 000	Nordea Kredit Realkreditaktieselskab 1.000% 01/10/2026	DKK	310 094	239 658	0.02
1 000 000	Nykredit Realkredit A/S 1.000% 01/01/2027	DKK	169 128	118 792	0.01
7 000 000	Nykredit Realkredit A/S - Reg 1.000% 01/07/2026	DKK	1 020 063	845 079	0.07
4 800 000	Nykredit Realkredit A/S - Reg 1.000% 01/01/2028	DKK	785 869	550 715	0.05
7 500 000	Nykredit Realkredit A/S - Reg 2.000% 01/01/2026	DKK	1 223 191	947 886	0.08
417 788	Realkredit Danmark A/S 0.000% 01/10/2040	DKK	63 551	40 144	0.00
	Total Denmark		6 003 050	4 549 571	0.40
Finland					
100 000	Aktia Bank Oyj - Reg 0.375% 05/03/2026	EUR	113 447	90 009	0.01
100 000	Danske Mortgage Bank Plc. - Reg 0.010% 24/11/2026	EUR	113 541	86 845	0.01
200 000	Danske Mortgage Bank Plc. - Reg 0.010% 14/01/2028	EUR	244 053	167 240	0.01
400 000	Nordea Kiinnitysluottopankki Oyj 1.000% 30/03/2029	EUR	410 211	344 302	0.03
400 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.125% 18/06/2027	EUR	478 983	342 902	0.03
500 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.250% 18/03/2026	EUR	590 900	447 504	0.04
300 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.625% 23/05/2025	EUR	370 753	277 636	0.02
200 000	OP Mortgage Bank - Reg 0.010% 19/11/2030	EUR	239 768	152 500	0.01
500 000	OP Mortgage Bank - Reg 0.050% 25/03/2031	EUR	602 081	378 629	0.03
200 000	OP Mortgage Bank - Reg 0.250% 13/03/2024	EUR	242 284	189 445	0.02
500 000	OP Mortgage Bank - Reg 0.625% 01/09/2025	EUR	624 806	459 640	0.04
150 000	OP Mortgage Bank - Reg 0.625% 15/02/2029	EUR	168 764	126 270	0.01
200 000	SP-Kiinnitysluottopankki Oyj 0.125% 24/10/2022	EUR	237 327	195 842	0.02
100 000	Suomen Hypoteekkiyhdistys - Reg 0.010% 24/03/2031	EUR	119 473	75 163	0.01
100 000	Suomen Hypoteekkiyhdistys - Reg 0.500% 13/03/2026	EUR	113 133	90 109	0.01
	Total Finland		4 669 524	3 424 036	0.30
France					
200 000	Arkea Home Loans SFH S.A. - Reg 1.500% 01/06/2033	EUR	235 334	164 781	0.01
400 000	Arkea Public Sector SCF S.A. - Reg 0.875% 31/03/2028	EUR	437 620	348 405	0.03

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
100 000	AXA Bank Europe SCF - Reg 0.010% 22/01/2027	EUR	110 965	86 162	0.01
400 000	AXA Bank Europe SCF - Reg 0.125% 01/10/2024	EUR	486 660	371 901	0.03
100 000	AXA Bank Europe SCF - Reg 0.250% 09/06/2040	EUR	115 608	59 158	0.01
100 000	AXA Bank Europe SCF - Reg 1.375% 18/04/2033	EUR	123 475	81 588	0.01
200 000	AXA Home Loan SFH S.A. - Reg 0.050% 05/07/2027	EUR	250 910	170 140	0.01
200 000	AXA Home Loan SFH S.A. - Reg 0.125% 25/06/2035	EUR	234 049	131 585	0.01
500 000	BPCE SFH S.A. 0.125% 03/12/2030	EUR	548 649	383 375	0.03
400 000	BPCE SFH S.A. 1.750% 27/05/2032	EUR	421 355	343 543	0.03
300 000	BPCE SFH S.A. - Reg 0.010% 29/01/2029	EUR	363 742	242 154	0.02
300 000	BPCE SFH S.A. - Reg 0.010% 18/03/2031	EUR	358 016	225 212	0.02
200 000	BPCE SFH S.A. - Reg 0.375% 18/03/2041	EUR	235 404	119 852	0.01
200 000	BPCE SFH S.A. - Reg 0.500% 23/01/2035	EUR	231 404	140 515	0.01
200 000	BPCE SFH S.A. - Reg 0.625% 29/05/2031	EUR	252 395	158 073	0.01
200 000	BPCE SFH S.A. - Reg 0.750% 02/09/2025	EUR	246 157	184 372	0.02
1 100 000	BPCE SFH S.A. - Reg 0.750% 27/11/2026	EUR	1 377 731	984 595	0.09
100 000	BPCE SFH S.A. - Reg 0.875% 13/04/2028	EUR	131 256	87 115	0.01
200 000	BPCE SFH S.A. - Reg 1.000% 08/06/2029	EUR	239 581	170 957	0.01
300 000	BPCE SFH S.A. - Reg 2.375% 29/11/2023	EUR	343 975	293 586	0.03
700 000	Caisse de Refinancement de l'Habitat S.A. 2.400% 17/01/2025	EUR	889 614	679 531	0.06
100 000	Caisse de Refinancement de l'Habitat S.A. 3.900% 20/10/2023	EUR	129 263	99 466	0.01
200 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.010% 27/11/2026	EUR	221 614	173 578	0.02
200 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.010% 07/02/2028	EUR	239 480	166 638	0.01
300 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.010% 08/10/2029	EUR	362 608	236 834	0.02
100 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.250% 07/02/2035	EUR	109 189	68 121	0.01
200 000	Cie de Financement Foncier S.A. - Reg 0.010% 10/11/2027	EUR	223 097	167 875	0.01
500 000	Cie de Financement Foncier S.A. - Reg 0.010% 25/09/2030	EUR	602 835	381 695	0.03
300 000	Cie de Financement Foncier S.A. - Reg 0.375% 11/12/2024	EUR	356 182	278 949	0.02
200 000	Cie de Financement Foncier S.A. - Reg 0.375% 09/04/2027	EUR	223 683	174 260	0.02
500 000	Cie de Financement Foncier S.A. - Reg 0.500% 04/09/2024	EUR	610 550	469 433	0.04
200 000	Cie de Financement Foncier S.A. - Reg 0.600% 25/10/2041	EUR	212 703	125 622	0.01
500 000	Cie de Financement Foncier S.A. - Reg 0.750% 29/05/2026	EUR	624 365	452 956	0.04
200 000	Cie de Financement Foncier S.A. - Reg 0.750% 11/01/2028	EUR	251 713	174 011	0.02

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
500 000	Cie de Financement Foncier S.A. - Reg 0.875% 11/09/2028	EUR	635 938	431 203	0.04
200 000	Cie de Financement Foncier S.A. - Reg 1.250% 15/11/2032	EUR	238 290	162 328	0.01
500 000	Cie de Financement Foncier S.A. - Reg 2.000% 07/05/2024	EUR	626 794	484 819	0.04
300 000	Credit Agricole Home Loan SFH S.A. 0.875% 11/08/2028	EUR	381 344	259 439	0.02
500 000	Credit Agricole Home Loan SFH S.A. 0.875% 06/05/2034	EUR	643 763	376 601	0.03
200 000	Credit Agricole Home Loan SFH S.A. 1.000% 16/01/2029	EUR	231 077	172 473	0.02
400 000	Credit Agricole Home Loan SFH S.A. - Reg 0.010% 03/11/2031	EUR	466 034	294 163	0.03
500 000	Credit Agricole Home Loan SFH S.A. - Reg 0.250% 23/02/2024	EUR	605 650	474 395	0.04
600 000	Credit Agricole Home Loan SFH S.A. - Reg 0.500% 03/04/2025	EUR	713 839	554 874	0.05
300 000	Credit Agricole Home Loan SFH S.A. - Reg 0.625% 11/09/2023	EUR	365 131	289 322	0.03
500 000	Credit Agricole Home Loan SFH S.A. - Reg 0.750% 05/05/2027	EUR	627 266	442 937	0.04
300 000	Credit Agricole Home Loan SFH S.A. - Reg 0.875% 31/08/2027	EUR	329 806	265 254	0.02
300 000	Credit Agricole Home Loan SFH S.A. - Reg 1.250% 24/03/2031	EUR	354 248	251 861	0.02
200 000	Credit Agricole Home Loan SFH S.A. - Reg 1.375% 03/02/2032	EUR	268 484	167 063	0.01
100 000	Credit Agricole Home Loan SFH S.A. - Reg 1.500% 28/09/2038	EUR	115 863	76 203	0.01
200 000	Credit Agricole Public Sector SCF S.A. 0.125% 08/12/2031	EUR	221 774	148 411	0.01
200 000	Credit Agricole Public Sector SCF S.A. 0.625% 29/03/2029	EUR	226 483	167 388	0.01
200 000	Credit Agricole Public Sector SCF S.A. - Reg 0.250% 31/10/2026	EUR	244 866	175 676	0.02
300 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.010% 06/05/2031	EUR	359 891	224 247	0.02
500 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.625% 02/02/2026	EUR	617 588	454 200	0.04
200 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.625% 04/03/2027	EUR	226 302	176 638	0.02
1 100 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.875% 07/04/2026	EUR	1 379 761	1 003 684	0.09
200 000	Credit Mutuel Home Loan SFH S.A. - Reg 1.000% 30/04/2028	EUR	230 224	175 232	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
300 000	Credit Mutuel Home Loan SFH S.A. - Reg 1.750% 19/06/2024	EUR	378 826	289 212	0.03
400 000	HSBC SFH France S.A. - Reg 0.750% 22/03/2027	EUR	437 360	354 643	0.03
200 000	La Banque Postale Home Loan SFH S.A. - Reg 0.010% 22/10/2029	EUR	239 134	157 563	0.01
200 000	La Banque Postale Home Loan SFH S.A. - Reg 0.250% 12/02/2035	EUR	239 044	135 222	0.01
200 000	La Banque Postale Home Loan SFH S.A. - Reg 0.625% 23/06/2027	EUR	250 049	175 557	0.02
200 000	MMB SCF SACA - Reg 0.010% 20/09/2031	EUR	234 011	146 938	0.01
100 000	MMB SCF SACA - Reg 0.750% 31/10/2025	EUR	113 607	91 642	0.01
400 000	Societe Generale SFH S.A. 1.375% 05/05/2028	EUR	423 736	357 762	0.03
200 000	Societe Generale SFH S.A. 1.750% 05/05/2034	EUR	212 481	167 312	0.01
300 000	Societe Generale SFH S.A. - Reg 0.010% 05/02/2031	EUR	358 961	225 987	0.02
400 000	Societe Generale SFH S.A. - Reg 0.125% 02/02/2029	EUR	449 782	325 284	0.03
500 000	Societe Generale SFH S.A. - Reg 0.500% 30/01/2025	EUR	614 550	464 517	0.04
200 000	Societe Generale SFH S.A. - Reg 0.750% 29/01/2027	EUR	255 310	178 132	0.02
200 000	Societe Generale SFH S.A. - Reg 2.000% 29/04/2024	EUR	244 374	193 908	0.02
	Total France		26 362 823	18 888 128	1.66
Germany					
400 000	Aareal Bank AG 1.375% 01/02/2029	EUR	419 845	353 304	0.03
200 000	Aareal Bank AG - Reg 0.010% 01/02/2028	EUR	242 382	166 932	0.01
600 000	Aareal Bank AG - Reg 0.625% 14/02/2025	USD	597 371	544 454	0.05
300 000	Bausparkasse Schwaebisch Hall AG - Reg 0.200% 27/04/2033	EUR	361 149	216 302	0.02
300 000	Bayerische Landesbank 2.125% 01/09/2031	EUR	297 098	272 039	0.02
400 000	Bayerische Landesbank - Reg 0.200% 20/05/2030	EUR	396 637	316 074	0.03
500 000	Bayerische Landesbank - Reg 0.250% 14/01/2025	EUR	611 560	462 665	0.04
300 000	Bayerische Landesbank - Reg 0.750% 19/01/2028	EUR	363 286	262 445	0.02
300 000	Berlin Hyp AG - Reg 0.010% 24/01/2028	EUR	364 097	251 272	0.02
325 000	Berlin Hyp AG - Reg 0.010% 02/09/2030	EUR	388 346	250 216	0.02
300 000	Berlin Hyp AG - Reg 0.010% 27/01/2031	EUR	360 862	227 957	0.02
200 000	Berlin Hyp AG - Reg 0.375% 21/02/2025	EUR	237 350	185 095	0.02
300 000	Commerzbank AG 0.010% 11/03/2030	EUR	360 626	234 088	0.02
200 000	Commerzbank AG 0.125% 09/01/2024	EUR	223 694	190 134	0.02
200 000	Commerzbank AG 0.500% 09/06/2026	EUR	227 645	179 464	0.02
200 000	Commerzbank AG 1.250% 09/01/2034	EUR	282 057	159 828	0.01
400 000	Commerzbank AG - Reg 0.625% 28/05/2025	EUR	492 947	369 978	0.03
300 000	Commerzbank AG - Reg 0.625% 24/08/2027	EUR	376 367	262 398	0.02
100 000	Commerzbank AG - Reg 0.875% 18/04/2028	EUR	123 027	87 305	0.01
200 000	Deutsche Apotheker-und Aerztebank eG 0.500% 14/02/2025	EUR	246 403	185 588	0.02
300 000	Deutsche Apotheker-und Aerztebank eG - Reg 0.010% 06/02/2029	EUR	362 137	242 775	0.02
200 000	Deutsche Bank AG 2.625% 30/06/2037	EUR	209 385	182 579	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
200 000	Deutsche Bank AG - Reg 0.010% 02/10/2029	EUR	219 119	158 315	0.01
200 000	Deutsche Bank AG - Reg 0.250% 08/03/2024	EUR	242 177	189 585	0.02
300 000	Deutsche Bank AG - Reg 0.500% 22/01/2026	EUR	370 863	271 735	0.02
500 000	Deutsche Hypothekenbank AG - Reg 0.500% 29/06/2026	EUR	618 973	448 095	0.04
100 000	Deutsche Hypothekenbank AG - Reg 0.750% 05/03/2029	EUR	113 349	84 824	0.01
100 000	Deutsche Kreditbank AG 1.625% 05/05/2032	EUR	104 925	86 052	0.01
300 000	Deutsche Kreditbank AG - Reg 0.625% 22/09/2023	EUR	363 794	289 019	0.03
100 000	Deutsche Kreditbank AG - Reg 0.875% 02/10/2028	EUR	117 018	86 575	0.01
100 000	Deutsche Pfandbriefbank AG 0.100% 21/01/2028	EUR	111 209	84 036	0.01
500 000	Deutsche Pfandbriefbank AG 0.500% 22/05/2024	EUR	611 521	472 919	0.04
300 000	Deutsche Pfandbriefbank AG 0.625% 30/08/2027	EUR	345 029	262 350	0.02
800 000	Deutsche Pfandbriefbank AG - Reg 0.500% 19/01/2024	USD	799 667	757 772	0.07
400 000	DZ HYP AG 1.625% 30/05/2031	EUR	420 851	347 850	0.03
300 000	DZ HYP AG - Reg 0.010% 29/01/2024	EUR	358 342	284 449	0.03
500 000	DZ HYP AG - Reg 0.010% 12/09/2025	EUR	608 361	451 099	0.04
500 000	DZ HYP AG - Reg 0.010% 15/01/2027	EUR	607 298	432 280	0.04
100 000	DZ HYP AG - Reg 0.010% 27/10/2028	EUR	123 960	81 648	0.01
500 000	DZ HYP AG - Reg 0.010% 29/03/2030	EUR	601 602	390 545	0.03
500 000	DZ HYP AG - Reg 0.500% 13/11/2025	EUR	565 049	455 860	0.04
400 000	DZ HYP AG - Reg 0.875% 18/01/2030	EUR	508 656	335 973	0.03
75 000	DZ HYP AG - Reg 0.875% 17/04/2034	EUR	84 013	56 993	0.01
200 000	Hamburg Commercial Bank AG - Reg 0.100% 02/11/2028	EUR	231 654	163 718	0.01
200 000	Hamburg Commercial Bank AG - Reg 0.375% 12/07/2023	EUR	241 229	193 217	0.02
300 000	ING-DiBa AG - Reg 0.125% 23/05/2027	EUR	334 196	258 208	0.02
300 000	ING-DiBa AG - Reg 0.625% 25/02/2029	EUR	339 154	253 081	0.02
200 000	ING-DiBa AG - Reg 1.250% 09/10/2033	EUR	267 861	160 452	0.01
500 000	Landesbank Baden-Wuerttemberg - Reg 0.000% 25/10/2022	EUR	573 748	489 624	0.04
300 000	Landesbank Baden-Wuerttemberg - Reg 0.010% 16/07/2027	EUR	364 386	255 800	0.02
500 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.000% 03/07/2024	EUR	608 551	467 696	0.04
200 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.010% 22/01/2025	EUR	242 159	183 963	0.02
300 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.500% 16/01/2026	EUR	371 576	272 353	0.02
100 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.500% 19/01/2037	EUR	106 464	67 765	0.01
300 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.875% 20/03/2028	EUR	350 295	262 710	0.02
300 000	Muenchener Hypothekenbank eG 1.250% 14/02/2030	EUR	312 082	259 231	0.02
300 000	Muenchener Hypothekenbank eG 1.875% 25/08/2032	EUR	302 068	262 518	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
100 000	Muenchener Hypothekenbank eG - Reg 0.000% 02/11/2040	EUR	94 895	56 211	0.00
500 000	Muenchener Hypothekenbank eG - Reg 0.010% 05/09/2023	EUR	604 323	479 494	0.04
200 000	Muenchener Hypothekenbank eG - Reg 0.010% 19/10/2039	EUR	223 904	115 293	0.01
300 000	Muenchener Hypothekenbank eG - Reg 0.250% 02/05/2036	EUR	358 818	197 970	0.02
100 000	Muenchener Hypothekenbank eG - Reg 1.000% 18/04/2039	EUR	111 545	70 673	0.01
200 000	Norddeutsche Landesbank-Girozentrale 1.375% 03/11/2025	EUR	204 206	187 465	0.02
200 000	Norddeutsche Landesbank-Girozentrale - Reg 0.625% 18/01/2027	EUR	237 243	177 524	0.02
300 000	Norddeutsche Landesbank-Girozentrale - Reg 0.750% 18/01/2028	EUR	378 993	261 371	0.02
200 000	UniCredit Bank AG 1.375% 07/06/2027	EUR	215 027	182 423	0.02
300 000	UniCredit Bank AG - Reg 0.010% 15/09/2028	EUR	359 204	245 790	0.02
700 000	UniCredit Bank AG - Reg 0.010% 10/03/2031	EUR	836 546	529 105	0.05
300 000	UniCredit Bank AG - Reg 0.010% 21/01/2036	EUR	345 604	191 754	0.02
200 000	UniCredit Bank AG - Reg 0.375% 17/01/2033	EUR	216 420	148 471	0.01
400 000	UniCredit Bank AG - Reg 0.500% 04/05/2026	EUR	494 070	360 053	0.03
100 000	UniCredit Bank AG - Reg 1.875% 09/04/2024	EUR	121 826	96 863	0.01
	Total Germany		24 888 094	18 481 662	1.63
Iceland					
300 000	Arion Banki HF - Reg 0.050% 05/10/2026	EUR	349 565	257 243	0.02
	Total Iceland		349 565	257 243	0.02
Ireland					
175 000	Bank of Ireland Mortgage Bank - Reg 0.625% 14/03/2025	EUR	216 632	162 415	0.01
	Total Ireland		216 632	162 415	0.01
Italy					
200 000	Banca Carige SpA - Reg 0.625% 28/10/2028	EUR	232 196	167 024	0.01
200 000	Banca Monte dei Paschi di Siena SpA - Reg 0.875% 08/10/2026	EUR	248 070	175 736	0.02
300 000	Banca Monte dei Paschi di Siena SpA - Reg 2.000% 29/01/2024	EUR	372 202	290 289	0.03
400 000	Banca Monte dei Paschi di Siena SpA - Reg 2.875% 16/07/2024	EUR	505 637	389 239	0.03
400 000	Banco BPM SpA - Reg 0.750% 15/03/2027	EUR	441 297	350 148	0.03
300 000	Banco BPM SpA - Reg 1.000% 23/01/2025	EUR	371 475	280 544	0.02
100 000	Banco di Desio e della Brianza SpA - Reg 0.375% 24/07/2026	EUR	111 968	88 443	0.01

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Italy (cont.)					
100 000	Credit Agricole Italia SpA - Reg 0.125% 15/03/2033	EUR	117 190	67 661	0.01
200 000	Credit Agricole Italia SpA - Reg 0.250% 30/09/2024	EUR	242 522	185 873	0.02
300 000	Credit Agricole Italia SpA - Reg 0.750% 20/01/2042	EUR	340 596	178 144	0.02
300 000	Credit Agricole Italia SpA - Reg 1.000% 17/01/2045	EUR	368 982	181 512	0.02
100 000	Credito Emiliano SpA 1.750% 31/05/2029	EUR	107 205	88 338	0.01
200 000	Credito Emiliano SpA - Reg 0.010% 07/07/2028	EUR	236 778	161 372	0.01
200 000	Iccrea Banca SpA - Reg 0.010% 23/09/2028	EUR	235 455	160 345	0.01
300 000	Intesa Sanpaolo SpA - Reg 0.500% 05/03/2024	EUR	340 331	284 923	0.02
500 000	Intesa Sanpaolo SpA - Reg 0.500% 15/07/2024	EUR	609 467	470 105	0.04
500 000	Intesa Sanpaolo SpA - Reg 1.000% 25/09/2025	EUR	626 783	462 028	0.04
300 000	Intesa Sanpaolo SpA - Reg 1.125% 16/06/2027	EUR	383 275	267 926	0.02
200 000	Intesa Sanpaolo SpA - Reg 3.250% 10/02/2026	EUR	261 348	196 954	0.02
400 000	Mediobanca Banca di Credito Finanziario SpA - Reg 0.010% 03/02/2031	EUR	478 955	293 464	0.03
150 000	Mediobanca Banca di Credito Finanziario SpA - Reg 1.250% 24/11/2029	EUR	177 512	127 304	0.01
100 000	Mediobanca Banca di Credito Finanziario SpA - Reg 3.625% 17/10/2023	EUR	128 642	99 071	0.01
200 000	UniCredit SpA - Reg 0.375% 31/10/2026	EUR	233 185	175 037	0.01
400 000	UniCredit SpA - Reg 5.250% 30/04/2023	EUR	499 703	398 935	0.03
100 000	Unione di Banche Italiane SpA - Reg 0.375% 14/09/2026	EUR	124 909	88 219	0.01
	Total Italy		7 795 683	5 628 634	0.49
Japan					
400 000	Sumitomo Mitsui Banking Corp. - Reg 0.010% 10/09/2025	EUR	483 202	358 154	0.03
100 000	Sumitomo Mitsui Banking Corp. - Reg 0.409% 07/11/2029	EUR	110 760	79 807	0.01
100 000	Sumitomo Mitsui Banking Corp. - Reg 0.550% 06/11/2023	EUR	124 055	95 712	0.01
300 000	Sumitomo Mitsui Trust Bank Ltd. - Reg 0.277% 25/10/2028	EUR	347 685	243 471	0.02
	Total Japan		1 065 702	777 144	0.07
Jersey					
300 000	AA Bond Co. Ltd. - Reg 5.500% 31/07/2027	GBP	457 528	285 486	0.02
	Total Jersey		457 528	285 486	0.02
Luxembourg					
100 000	NORD Via LB Luxembourg S.A. Covered Bond Bank - Reg 0.050% 28/01/2025	EUR	110 757	91 480	0.01
	Total Luxembourg		110 757	91 480	0.01
Netherlands					
300 000	ABN AMRO Bank NV - Reg 1.000% 13/04/2031	EUR	354 317	247 219	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Netherlands (cont.)					
300 000	ABN AMRO Bank NV - Reg 1.125% 23/04/2039	EUR	335 757	214 975	0.02
400 000	ABN AMRO Bank NV - Reg 1.375% 12/01/2037	EUR	551 083	307 688	0.03
200 000	ABN AMRO Bank NV - Reg 1.450% 12/04/2038	EUR	279 440	152 948	0.01
500 000	ABN AMRO Bank NV - Reg 1.500% 30/09/2030	EUR	610 473	434 280	0.04
500 000	ABN AMRO Bank NV - Reg 2.375% 23/01/2024	EUR	577 931	488 807	0.04
300 000	ABN AMRO Bank NV - Reg 3.375% 15/08/2031	CHF	386 347	334 408	0.03
400 000	ABN AMRO BANK NV - Reg 1.250% 10/01/2033	EUR	534 252	324 918	0.03
100 000	Achmea Bank NV 1.625% 24/05/2029	EUR	105 145	88 991	0.01
100 000	Achmea Bank NV - Reg 0.250% 29/09/2036	EUR	115 490	64 991	0.01
100 000	Achmea Bank NV - Reg 0.375% 22/11/2024	EUR	118 567	93 011	0.01
100 000	Aegon Bank NV - Reg 0.010% 16/11/2025	EUR	121 671	89 403	0.01
100 000	Aegon Bank NV - Reg 0.375% 21/11/2024	EUR	123 292	92 967	0.01
200 000	Cooperatieve Rabobank UA - Reg 0.000% 21/06/2027	EUR	224 258	170 557	0.01
100 000	Cooperatieve Rabobank UA - Reg 0.010% 27/11/2040	EUR	113 031	55 791	0.00
200 000	Cooperatieve Rabobank UA - Reg 0.250% 31/05/2024	EUR	242 545	188 290	0.02
500 000	Cooperatieve Rabobank UA - Reg 0.750% 02/03/2032	EUR	561 630	394 237	0.03
100 000	Cooperatieve Rabobank UA - Reg 0.750% 21/06/2039	EUR	109 350	67 000	0.01
1 000 000	Cooperatieve Rabobank UA - Reg 0.875% 01/02/2029	EUR	1 259 887	858 208	0.08
300 000	Cooperatieve Rabobank UA - Reg 1.500% 26/04/2038	EUR	412 631	231 195	0.02
200 000	de Volksbank NV - Reg 0.125% 19/11/2040	EUR	226 380	114 679	0.01
100 000	de Volksbank NV - Reg 0.500% 30/01/2026	EUR	113 462	90 471	0.01
200 000	ING Bank NV 0.125% 08/12/2032	EUR	225 845	149 341	0.01
400 000	ING Bank NV 0.500% 17/02/2027	EUR	457 142	352 744	0.03
200 000	ING Bank NV 1.000% 17/02/2037	EUR	229 319	146 053	0.01
300 000	ING Bank NV - Reg 0.875% 11/04/2028	EUR	365 633	262 251	0.02
100 000	Nationale-Nederlanden Bank NV Netherlands 1.875% 17/05/2032	EUR	104 789	87 267	0.01
100 000	Nationale-Nederlanden Bank NV Netherlands - Reg 0.050% 24/09/2035	EUR	115 781	64 624	0.01
100 000	Nationale-Nederlanden Bank NV Netherlands - Reg 0.375% 04/03/2041	EUR	118 179	60 057	0.00
200 000	Nationale-Nederlanden Bank NV Netherlands - Reg 1.000% 25/09/2028	EUR	255 455	173 651	0.01
200 000	Nationale-Nederlanden Bank NV - Reg 0.625% 11/09/2025	EUR	232 962	183 343	0.02
200 000	NIBC Bank NV - Reg 0.125% 25/11/2030	EUR	224 951	153 171	0.01
300 000	NIBC Bank NV - Reg 0.125% 21/04/2031	EUR	358 193	225 914	0.02
200 000	NIBC Bank NV - Reg 1.000% 24/01/2028	EUR	234 482	175 566	0.02
	Total Netherlands		10 399 670	7 139 016	0.63
New Zealand					
200 000	ANZ New Zealand Int'l Ltd. - Reg 0.125% 22/09/2023	EUR	224 243	191 627	0.02
300 000	ASB Finance Ltd - Reg 0.250% 21/05/2031	EUR	364 092	226 780	0.02
200 000	BANK OF NEW ZEALAND 2.552% 29/06/2027	EUR	211 290	189 745	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
New Zealand (cont.)					
200 000	BNZ International Funding Ltd - Reg 0.625% 03/07/2025	EUR	245 863	183 741	0.01
300 000	Westpac Securities NZ Ltd 1.777% 14/01/2026	EUR	305 100	281 200	0.02
Total New Zealand			1 350 588	1 073 093	0.09
Norway					
300 000	DNB Boligkreditt A/S - Reg 0.010% 08/10/2027	EUR	363 993	252 463	0.02
300 000	DNB Boligkreditt A/S - Reg 0.010% 12/05/2028	EUR	362 733	247 344	0.02
700 000	DNB Boligkreditt A/S - Reg 0.375% 20/11/2024	EUR	828 985	651 965	0.06
300 000	DNB Boligkreditt A/S - Reg 0.625% 14/01/2026	EUR	371 942	272 933	0.02
125 000	Eika Boligkreditt A/S 2.500% 22/09/2028	EUR	124 404	118 516	0.01
200 000	Eika Boligkreditt A/S - Reg 0.010% 23/03/2028	EUR	240 830	165 958	0.02
150 000	Eika Boligkreditt A/S - Reg 0.125% 16/06/2031	EUR	182 222	112 856	0.01
400 000	Eika Boligkreditt A/S - Reg 0.375% 26/02/2025	EUR	489 862	369 786	0.03
300 000	SpareBank 1 Boligkreditt A/S 0.125% 20/01/2028	EUR	331 691	251 662	0.02
300 000	SpareBank 1 Boligkreditt A/S 1.750% 25/05/2027	EUR	303 733	277 272	0.03
300 000	SpareBank 1 Boligkreditt A/S 1.750% 11/05/2032	EUR	313 371	257 773	0.02
200 000	SpareBank 1 Boligkreditt A/S - Reg 0.125% 05/11/2029	EUR	220 701	158 460	0.01
200 000	SpareBank 1 Boligkreditt A/S - Reg 0.125% 12/05/2031	EUR	241 998	150 971	0.01
300 000	SpareBank 1 Boligkreditt A/S - Reg 0.250% 30/08/2026	EUR	368 497	264 617	0.02
200 000	SpareBank 1 Boligkreditt A/S - Reg 0.500% 30/01/2025	EUR	245 321	185 761	0.02
200 000	SpareBank 1 Boligkreditt A/S - Reg 1.750% 18/12/2023	GBP	283 506	214 791	0.02
300 000	Sparebanken Soer Boligkreditt A/S - Reg 0.010% 26/01/2028	EUR	363 937	249 941	0.02
200 000	Sparebanken Soer Boligkreditt A/S - Reg 0.375% 20/02/2023	EUR	247 005	195 078	0.02
300 000	Sparebanken Vest Boligkreditt 0.375% 20/01/2032	EUR	342 683	227 000	0.02
300 000	Sparebanken Vest Boligkreditt A/S 2.500% 22/09/2027	EUR	298 886	285 290	0.03
300 000	Sparebanken Vest Boligkreditt A/S - Reg 0.010% 24/11/2025	EUR	364 934	268 606	0.02
200 000	Sparebanken Vest Boligkreditt A/S - Reg 0.750% 27/02/2025	EUR	246 734	186 529	0.02
300 000	SR Boligkreditt A/S 1.000% 01/04/2029	EUR	327 762	257 026	0.02
225 000	SR-Boligkreditt A/S 1.625% 15/03/2028	EUR	228 454	204 077	0.02
100 000	SR-Boligkreditt A/S - Reg 0.010% 25/02/2030	EUR	121 399	77 679	0.01
200 000	SR-Boligkreditt A/S - Reg 0.010% 10/03/2031	EUR	237 687	150 060	0.01
200 000	SR-Boligkreditt A/S - Reg 0.750% 17/10/2025	EUR	247 709	183 811	0.02
Total Norway			8 300 979	6 238 225	0.55
Poland					
200 000	PKO Bank Hipoteczny S.A. 2.125% 25/06/2025	EUR	211 911	190 352	0.02
Total Poland			211 911	190 352	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Portugal					
100 000	Banco BPI S.A. - Reg 0.250% 22/03/2024	EUR	113 106	94 574	0.01
200 000	Caixa Economica Montepio Geral Caixa Economica Bancaria S.A. - Reg 0.875% 17/10/2022	EUR	237 118	195 915	0.02
Total Portugal			350 224	290 489	0.03
Singapore					
150 000	Oversea-Chinese Banking Corp. Ltd. - Reg 0.375% 01/03/2023	EUR	184 678	146 154	0.01
300 000	United Overseas Bank Ltd. 0.100% 25/05/2029	EUR	365 963	239 817	0.02
150 000	United Overseas Bank Ltd. - Reg 0.010% 01/12/2027	EUR	180 160	125 311	0.01
200 000	United Overseas Bank Ltd. - Reg 0.387% 17/03/2025	EUR	220 910	184 259	0.02
Total Singapore			951 711	695 541	0.06
Slovakia					
100 000	Prima Banka Slovensko A/S - Reg 0.010% 14/09/2027	EUR	119 114	83 630	0.01
300 000	Vseobecna Uverova Banka A/S - Reg 0.010% 24/03/2026	EUR	364 479	264 212	0.02
100 000	Vseobecna Uverova Banka A/S - Reg 0.500% 26/06/2029	EUR	112 210	81 352	0.01
100 000	Vseobecna Uverova Banka A/S - Reg 0.875% 22/03/2027	EUR	109 498	88 481	0.01
Total Slovakia			705 301	517 675	0.05
South Korea					
200 000	KEB Hana Bank - Reg 0.010% 26/01/2026	EUR	244 059	176 721	0.02
300 000	Kookmin Bank 2.375% 27/01/2026	EUR	315 816	286 213	0.02
150 000	Kookmin Bank - Reg 0.052% 15/07/2025	EUR	169 912	135 188	0.01
Total South Korea			729 787	598 122	0.05
Spain					
100 000	Abanca Corp. Bancaria S.A. - Reg 0.750% 28/05/2029	EUR	111 302	82 915	0.01
200 000	AYT Cédulas Cajas Global 4.750% 25/05/2027	EUR	276 132	207 404	0.02
800 000	AYT Cédulas Cajas X 3.750% 30/06/2025	EUR	1 042 855	795 071	0.07
600 000	Banco Bilbao Vizcaya Argentaria S.A. - Reg 0.875% 22/11/2026	EUR	756 186	538 453	0.05
300 000	Banco de Sabadell S.A. 1.750% 30/05/2029	EUR	314 963	265 739	0.02
200 000	Banco de Sabadell S.A. - Reg 0.625% 10/06/2024	EUR	243 808	188 745	0.02
300 000	Banco de Sabadell S.A. - Reg 1.000% 26/04/2027	EUR	377 026	266 690	0.02
300 000	Banco Santander S.A. 2.375% 08/09/2027	EUR	300 238	283 347	0.02
300 000	Banco Santander S.A. 2.750% 08/09/2032	EUR	299 267	276 692	0.02
200 000	Banco Santander S.A. 4.625% 04/05/2027	EUR	278 868	208 295	0.02
500 000	Banco Santander S.A. - Reg 0.875% 09/05/2031	EUR	567 568	397 795	0.04
100 000	Banco Santander S.A. - Reg 1.000% 07/04/2025	EUR	119 618	93 383	0.01
1 000 000	Banco Santander S.A. - Reg 1.125% 27/11/2024	EUR	1 242 568	943 658	0.08
800 000	Banco Santander S.A. - Reg 1.125% 25/10/2028	EUR	982 539	694 692	0.06
400 000	Bankia S.A. 4.000% 03/02/2025	EUR	486 251	400 947	0.04

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Spain (cont.)					
500 000	Bankia S.A. - Reg 1.000% 25/09/2025	EUR	624 422	461 249	0.04
500 000	CaixaBank S.A. 2.625% 21/03/2024	EUR	627 812	488 762	0.04
200 000	CaixaBank S.A. 4.125% 24/03/2036	EUR	341 694	206 101	0.02
300 000	CaixaBank S.A. - Reg 1.250% 11/01/2027	EUR	382 999	271 588	0.02
200 000	Caja Rural de Navarra SCC - Reg 0.750% 16/02/2029	EUR	228 001	167 361	0.01
100 000	Caja Rural de Navarra SCC - Reg 0.875% 08/05/2025	EUR	121 393	92 770	0.01
500 000	Cedulas TDA 6 Fondo de Titulizacion de Activos 3.875% 23/05/2025	EUR	629 923	499 621	0.04
200 000	Deutsche Bank S.A. Espanola - Reg 0.500% 11/03/2024	EUR	231 653	189 718	0.02
200 000	Eurocaja Rural SCC - Reg 0.125% 22/09/2031	EUR	235 173	147 567	0.01
300 000	Ibercaja Banco S.A. - Reg 0.250% 18/10/2023	EUR	363 187	286 916	0.03
300 000	Kutxabank S.A. - Reg 1.250% 22/09/2025	EUR	376 268	279 413	0.02
200 000	Liberbank S.A. - Reg 0.250% 25/09/2029	EUR	239 110	157 991	0.01
200 000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.250% 28/03/2027	EUR	287 881	204 447	0.02
600 000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.250% 10/04/2031	EUR	902 201	624 504	0.06
Total Spain			12 990 906	9 721 834	0.85
Sweden					
4 000 000	Danske Hypotek AB - Reg 1.000% 21/12/2022	SEK	475 955	359 881	0.03
4 000 000	Danske Hypotek AB - Reg 1.000% 18/12/2024	SEK	484 913	341 981	0.03
4 000 000	Danske Hypotek AB - Reg 1.000% 17/12/2025	SEK	484 943	331 312	0.03
1 500 000	Lansforsakringar Hypotek AB - Reg 0.500% 20/09/2028	SEK	176 666	110 539	0.01
100 000	Lansforsakringar Hypotek AB - Reg 0.625% 27/03/2025	EUR	122 460	92 779	0.01
3 600 000	Lansforsakringar Hypotek AB - Reg 1.000% 15/09/2027	SEK	438 069	282 119	0.02
5 000 000	Lansforsakringar Hypotek AB - Reg 1.250% 20/09/2023	SEK	601 095	443 978	0.04
3 600 000	Lansforsakringar Hypotek AB - Reg 1.250% 17/09/2025	SEK	439 908	302 691	0.03
3 700 000	Lansforsakringar Hypotek AB - Reg 1.500% 18/09/2024	SEK	451 683	321 660	0.03
2 500 000	Lansforsakringar Hypotek AB - Reg 1.500% 16/09/2026	SEK	271 404	206 194	0.02
4 000 000	Nordea Hypotek AB - Reg 0.500% 16/09/2026	SEK	476 575	316 877	0.03
14 000 000	Nordea Hypotek AB - Reg 1.000% 18/09/2024	SEK	1 571 118	1 205 471	0.11
13 000 000	Nordea Hypotek AB - Reg 1.000% 17/09/2025	SEK	1 477 443	1 085 303	0.10
8 000 000	Nordea Hypotek AB - Reg 1.250% 20/09/2023	SEK	961 065	711 370	0.06
4 000 000	Skandinaviska Enskilda Banken AB - Reg 0.500% 16/12/2026	SEK	486 679	313 828	0.03
500 000	Skandinaviska Enskilda Banken AB - Reg 0.750% 28/06/2027	EUR	550 553	440 766	0.04
4 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 18/12/2024	SEK	420 102	342 060	0.03
6 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 17/12/2025	SEK	725 014	497 045	0.04
8 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 19/12/2029	SEK	876 993	584 267	0.05
300 000	Stadshypotek AB 2.625% 27/09/2029	EUR	297 482	283 807	0.03
300 000	Stadshypotek AB - Reg 0.125% 05/10/2026	EUR	365 561	262 569	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Sweden (cont.)					
300 000	Stadshypotek AB - Reg 0.375% 13/03/2026	EUR	338 961	269 619	0.02
6 000 000	Stadshypotek AB - Reg 0.500% 01/06/2026	SEK	714 911	480 668	0.04
12 000 000	Stadshypotek AB - Reg 1.000% 03/09/2025	SEK	1 442 017	1 003 650	0.09
16 000 000	Stadshypotek AB - Reg 1.000% 01/03/2027	SEK	1 686 507	1 274 627	0.11
10 000 000	Stadshypotek AB - Reg 1.500% 01/03/2024	SEK	1 212 747	882 317	0.08
10 000 000	Stadshypotek AB - Reg 1.500% 03/12/2024	SEK	1 160 213	865 448	0.08
5 000 000	Stadshypotek AB - Reg 2.000% 01/09/2028	SEK	609 970	404 753	0.04
200 000	Sveriges Sakerstallda Obligationer AB 1.750% 10/02/2032	EUR	209 359	172 351	0.02
200 000	Sveriges Sakerstallda Obligationer AB - Reg 0.010% 14/03/2030	EUR	242 089	155 524	0.01
12 000 000	Sveriges Sakerstallda Obligationer AB - Reg 0.250% 09/06/2027	SEK	1 265 145	913 180	0.08
100 000	Sveriges Sakerstallda Obligationer AB - Reg 0.375% 05/06/2029	EUR	128 405	81 829	0.01
6 000 000	Sveriges Sakerstallda Obligationer AB - Reg 0.500% 11/06/2025	SEK	710 113	498 267	0.04
2 000 000	Sveriges Sakerstallda Obligationer AB - Reg 0.750% 09/06/2032	SEK	198 385	131 882	0.01
300 000	Sveriges Sakerstallda Obligationer AB - Reg 0.875% 29/03/2027	EUR	379 029	267 632	0.02
4 000 000	Sveriges Sakerstallda Obligationer AB - Reg 1.000% 21/06/2023	SEK	478 094	356 507	0.03
4 000 000	Sveriges Sakerstallda Obligationer AB - Reg 1.000% 12/06/2024	SEK	481 961	347 270	0.03
2 000 000	Sveriges Sakerstallda Obligationer AB - Reg 1.000% 12/06/2030	SEK	240 243	143 797	0.01
2 000 000	Sveriges Sakerstallda Obligationer AB - Reg 2.000% 17/06/2026	SEK	223 458	169 079	0.01
200 000	Swedbank Hypotek AB - Reg 0.050% 28/05/2025	EUR	243 163	182 061	0.02
500 000	Swedbank Hypotek AB - Reg 0.450% 23/08/2023	EUR	612 014	481 851	0.04
125 000	Swedbank Hypotek AB - Reg 0.500% 05/02/2026	EUR	142 517	113 034	0.01
5 000 000	Swedbank Hypotek AB - Reg 1.000% 20/12/2023	SEK	602 645	440 254	0.04
13 000 000	Swedbank Hypotek AB - Reg 1.000% 18/09/2024	SEK	1 423 787	1 119 471	0.10
5 500 000	Swedbank Hypotek AB - Reg 1.000% 18/06/2025	SEK	667 012	462 746	0.04
3 000 000	Swedbank Hypotek AB - Reg 1.000% 18/03/2026	SEK	365 174	246 377	0.02
	Total Sweden		27 933 600	20 300 691	1.79
Switzerland					
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.125% 19/03/2031	CHF	1 099 289	863 216	0.08
1 400 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 29/07/2024	CHF	1 467 172	1 385 094	0.12
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 30/03/2026	CHF	1 107 765	959 408	0.08

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Switzerland (cont.)					
1 700 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 06/04/2027	CHF	1 807 385	1 593 283	0.14
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 15/06/2027	CHF	516 092	468 430	0.04
1 350 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 26/02/2030	CHF	1 426 599	1 183 144	0.10
860 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 20/05/2041	CHF	804 102	593 317	0.05
300 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 10/05/2045	CHF	313 897	196 109	0.02
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 07/06/2028	CHF	1 112 238	921 819	0.08
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 19/11/2032	CHF	548 385	414 661	0.04
250 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 03/03/2033	CHF	274 124	205 662	0.02
800 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 17/08/2040	CHF	863 937	572 294	0.05
1 200 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 14/06/2024	CHF	1 236 847	1 188 653	0.11
1 000 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 02/10/2026	CHF	1 107 023	950 610	0.08
800 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 13/03/2028	CHF	883 610	736 479	0.07
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 21/06/2028	CHF	552 404	457 607	0.04
2 200 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 05/02/2029	CHF	2 391 335	1 978 804	0.17
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 15/02/2036	CHF	542 086	376 673	0.03
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.010% 05/02/2024	CHF	507 157	498 530	0.04
750 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.100% 03/10/2031	CHF	821 718	638 329	0.06
1 050 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.125% 23/04/2032	CHF	1 159 951	881 733	0.08
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.200% 12/06/2035	CHF	549 369	395 809	0.04
Total Switzerland			21 092 485	17 459 664	1.54
United Kingdom					
100 000	ANZ New Zealand Int'l Ltd. - Reg 0.895% 23/03/2027	EUR	109 800	88 735	0.01
163 830	Aspire Defence Finance Plc. - B 4.674% 31/03/2040	GBP	263 613	167 437	0.01
125 000	Broadgate Financing Plc. - B - Reg 4.999% 05/10/2031	GBP	200 820	127 105	0.01
200 000	Broadgate Financing Plc. - Reg 4.821% 05/07/2033	GBP	351 799	202 877	0.02
200 000	Channel Link Enterprises Finance Plc. - Reg FRN 30/06/2050	GBP	270 434	178 160	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom (cont.)					
200 000	Clydesdale Bank Plc. 2.500% 22/06/2027	EUR	211 134	189 293	0.02
150 000	Coventry Building Society 2.625% 07/12/2026	EUR	149 961	143 452	0.01
93 150	Greene King Finance Plc. - Reg 3.593% 15/03/2035	GBP	119 674	86 090	0.01
107 125	Greene King Finance Plc. - Reg 4.064% 15/03/2035	GBP	155 375	98 953	0.01
100 000	High Speed Rail Finance 1 Plc. - Reg 4.375% 01/11/2038	GBP	160 679	97 232	0.01
300 000	Lloyds Bank Plc. - Reg 0.125% 18/06/2026	EUR	365 855	264 542	0.02
195 000	Lloyds Bank Plc. - Reg 0.125% 23/09/2029	EUR	212 703	154 937	0.01
200 000	Lloyds Bank Plc. - Reg 0.250% 25/03/2024	EUR	237 437	189 004	0.02
400 000	Lloyds Bank Plc. - Reg 5.125% 07/03/2025	GBP	580 824	441 586	0.04
300 000	Lloyds Bank Plc. - Reg 6.000% 08/02/2029	GBP	548 449	344 722	0.03
91 384	Mitchells & Butlers Finance Plc. - Reg 6.013% 15/12/2028	GBP	138 445	93 780	0.01
200 000	Nationwide Building Society - Reg 0.500% 23/02/2024	EUR	249 279	190 266	0.02
100 000	Nationwide Building Society - Reg 0.500% 05/05/2041	EUR	119 282	61 462	0.00
200 000	Nationwide Building Society - Reg 0.625% 25/03/2027	EUR	252 331	176 049	0.02
200 000	Nationwide Building Society - Reg 2.250% 25/06/2029	EUR	266 448	185 355	0.02
200 000	RAC Bond Co. Plc. - Reg 4.870% 06/05/2026	GBP	274 061	197 726	0.02
500 000	Santander UK Plc. 0.100% 12/05/2024	EUR	605 744	469 864	0.04
300 000	Santander UK Plc. - Reg 0.375% 20/09/2023	EUR	347 379	288 227	0.02
300 000	Santander UK Plc. - Reg 5.250% 16/02/2029	GBP	523 127	332 215	0.03
250 000	Santander UK Plc. - Reg 5.750% 02/03/2026	GBP	371 832	281 087	0.02
90 132	Telereal Secured Finance Plc. - Reg 4.010% 10/12/2031	GBP	131 790	89 136	0.01
281 778	Tesco Property Finance 4 Plc. - Reg 5.801% 13/10/2040	GBP	518 436	274 023	0.02
229 482	Tesco Property Finance 6 Plc. - Reg 5.411% 13/07/2044	GBP	349 741	214 533	0.02
200 000	Yorkshire Building Society - Reg 0.010% 16/11/2028	EUR	231 260	161 335	0.01
200 000	Yorkshire Building Society - Reg 0.125% 08/05/2024	EUR	223 881	187 838	0.02
	Total United Kingdom		8 541 593	5 977 021	0.53
	Total Bonds		192 603 830	143 393 390	12.61
Supranationals, Governments and Local Public Authorities, Debt Instruments					
France					
300 000	Caisse Francaise de Financement Local - Reg 0.010% 07/05/2025	EUR	364 735	273 283	0.02
200 000	Caisse Francaise de Financement Local - Reg 0.010% 01/10/2029	EUR	236 237	157 820	0.01
300 000	Caisse Francaise de Financement Local - Reg 0.010% 24/06/2030	EUR	321 107	231 154	0.02
400 000	Caisse Francaise de Financement Local - Reg 0.010% 18/03/2031	EUR	482 962	300 254	0.03
300 000	Caisse Francaise de Financement Local - Reg 0.010% 19/10/2035	EUR	346 442	191 500	0.02

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
300 000	Caisse Francaise de Financement Local - Reg 0.375% 11/05/2024	EUR	364 564	283 435	0.03
500 000	Caisse Francaise de Financement Local - Reg 0.375% 23/06/2025	EUR	612 029	458 349	0.04
500 000	Caisse Francaise de Financement Local - Reg 0.500% 19/02/2027	EUR	562 086	440 021	0.04
300 000	Caisse Francaise de Financement Local - Reg 0.625% 13/04/2026	EUR	368 800	271 341	0.02
500 000	Caisse Francaise de Financement Local - Reg 1.000% 25/04/2028	EUR	639 040	438 341	0.04
200 000	Caisse Francaise de Financement Local - Reg 1.125% 01/12/2031	EUR	242 494	163 575	0.01
100 000	Caisse Francaise de Financement Local - Reg 1.250% 11/05/2032	EUR	140 413	81 994	0.01
100 000	Caisse Francaise de Financement Local - Reg 1.250% 22/01/2035	EUR	131 213	77 665	0.01
100 000	Caisse Francaise de Financement Local - Reg 1.450% 16/01/2034	EUR	113 919	80 973	0.01
300 000	Caisse Francaise de Financement Local - Reg 1.500% 13/01/2031	EUR	403 536	258 716	0.02
500 000	Caisse Francaise de Financement Local - Reg 1.500% 28/06/2038	EUR	702 101	383 064	0.03
	Total France		6 031 678	4 091 485	0.36
South Korea					
100 000	Korea Housing Finance Corp. 0.100% 18/06/2024	EUR	113 130	93 382	0.01
100 000	Korea Housing Finance Corp. 0.723% 22/03/2025	EUR	109 800	92 448	0.01
200 000	Korea Housing Finance Corp. 1.963% 19/07/2026	EUR	201 670	186 417	0.02
250 000	Korea Housing Finance Corp. 144A 3.000% 31/10/2022	USD	250 518	249 753	0.02
300 000	Korea Housing Finance Corp. - Reg 0.750% 30/10/2023	EUR	363 951	288 046	0.02
	Total South Korea		1 039 069	910 046	0.08
United States					
19 400 000	United States Treasury Note/Bond 1.250% 31/03/2028	USD	19 289 559	16 735 531	1.47
	Total United States		19 289 559	16 735 531	1.47
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		26 360 306	21 737 062	1.91
Asset Backed & Mortgage Backed Securities					
United States					
1 000 000	Bank 2018-BNK11 3.784% 15/03/2061	USD	994 518	926 388	0.08
1 000 000	Benchmark 2018-B3 Mortgage Trust 4.025% 10/04/2051	USD	1 020 136	938 040	0.08
2 000 000	CD 2017-CD3 Mortgage Trust 3.631% 10/02/2050	USD	2 074 385	1 863 700	0.16
1 000 000	CD 2017-CD6 Mortgage Trust FRN 13/11/2050	USD	1 021 339	897 017	0.08

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Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
950 426	Citigroup Commercial Mortgage Trust 2013-GC17 3.854% 10/11/2046	USD	974 740	938 153	0.08
1 000 000	CSAIL 2016-C7 Commercial Mortgage Trust 3.502% 15/11/2049	USD	1 019 694	931 442	0.08
921 568	Fannie Mae Pool 1.500% 01/02/2036	USD	942 239	791 474	0.07
1 579 929	Fannie Mae Pool 1.500% 01/03/2036	USD	1 586 839	1 356 862	0.12
369 600	Fannie Mae Pool 1.500% 01/10/2036	USD	372 240	317 294	0.03
667 743	Fannie Mae Pool 1.500% 01/11/2036	USD	671 719	573 254	0.05
434 204	Fannie Mae Pool 1.500% 01/11/2036	USD	436 789	372 747	0.03
2 798 501	Fannie Mae Pool 1.500% 01/11/2036	USD	2 815 797	2 402 415	0.21
1 633 553	Fannie Mae Pool 1.500% 01/12/2036	USD	1 611 542	1 402 871	0.12
639 060	Fannie Mae Pool 1.500% 01/02/2037	USD	633 601	548 605	0.05
321 812	Fannie Mae Pool 1.500% 01/10/2050	USD	312 397	247 846	0.02
1 063 844	Fannie Mae Pool 1.500% 01/07/2051	USD	997 828	819 178	0.07
1 348 963	Fannie Mae Pool 1.500% 01/10/2051	USD	1 239 844	1 037 868	0.09
261 625	Fannie Mae Pool 2.000% 01/12/2035	USD	273 502	230 887	0.02
2 465 479	Fannie Mae Pool 2.000% 01/12/2035	USD	2 558 978	2 180 318	0.19
1 263 375	Fannie Mae Pool 2.000% 01/01/2036	USD	1 314 821	1 118 051	0.10
361 847	Fannie Mae Pool 2.000% 01/02/2036	USD	377 132	319 340	0.03
1 736 993	Fannie Mae Pool 2.000% 01/02/2036	USD	1 802 961	1 536 180	0.14
282 671	Fannie Mae Pool 2.000% 01/02/2036	USD	294 546	249 465	0.02
356 758	Fannie Mae Pool 2.000% 01/02/2036	USD	372 364	314 862	0.03
1 337 489	Fannie Mae Pool 2.000% 01/04/2036	USD	1 370 134	1 180 339	0.10
207 103	Fannie Mae Pool 2.000% 01/11/2036	USD	213 958	182 760	0.02
625 900	Fannie Mae Pool 2.000% 01/12/2036	USD	641 462	552 323	0.05
165 335	Fannie Mae Pool 2.000% 01/12/2036	USD	169 421	146 357	0.01
138 032	Fannie Mae Pool 2.000% 01/12/2036	USD	140 560	121 810	0.01
1 088 982	Fannie Mae Pool 2.000% 01/12/2036	USD	1 113 464	960 957	0.08
2 749 586	Fannie Mae Pool 2.000% 01/01/2037	USD	2 815 104	2 426 384	0.21
3 178 519	Fannie Mae Pool 2.000% 01/02/2037	USD	3 194 707	2 804 802	0.25
165 743	Fannie Mae Pool 2.000% 01/09/2050	USD	166 852	135 253	0.01
1 779 468	Fannie Mae Pool 2.000% 01/10/2050	USD	1 590 520	1 452 109	0.13
221 915	Fannie Mae Pool 2.000% 01/12/2050	USD	230 675	181 186	0.02
1 873 600	Fannie Mae Pool 2.000% 01/12/2050	USD	1 788 894	1 528 551	0.13
946 159	Fannie Mae Pool 2.000% 01/05/2051	USD	906 343	771 817	0.07
352 934	Fannie Mae Pool 2.000% 01/10/2051	USD	356 670	287 137	0.03
4 816 581	Fannie Mae Pool 2.000% 01/11/2051	USD	4 588 349	3 916 895	0.34
928 998	Fannie Mae Pool 2.000% 01/12/2051	USD	927 723	755 505	0.07
12 200 083	Fannie Mae Pool 2.000% 01/01/2052	USD	12 174 962	9 910 306	0.87
1 451 930	Fannie Mae Pool 2.000% 01/02/2052	USD	1 404 952	1 180 183	0.10
0	Fannie Mae Pool 2.000% 01/02/2052	USD	(66)	0	0.00
616 819	Fannie Mae Pool 2.500% 01/11/2034	USD	642 003	561 815	0.05
5 453 035	Fannie Mae Pool 2.500% 01/08/2035	USD	5 703 044	4 959 536	0.44
689 277	Fannie Mae Pool 2.500% 01/10/2035	USD	721 835	626 926	0.06
447 148	Fannie Mae Pool 2.500% 01/03/2036	USD	470 330	406 694	0.04

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
367 627	Fannie Mae Pool 2.500% 01/08/2036	USD	351 290	333 945	0.03
362 636	Fannie Mae Pool 2.500% 01/08/2050	USD	381 056	307 515	0.03
2 944 348	Fannie Mae Pool 2.500% 01/09/2050	USD	3 099 947	2 498 477	0.22
644 121	Fannie Mae Pool 2.500% 01/09/2050	USD	686 812	546 582	0.05
675 572	Fannie Mae Pool 2.500% 01/09/2050	USD	720 249	573 495	0.05
1 430 205	Fannie Mae Pool 2.500% 01/09/2050	USD	1 496 183	1 212 371	0.11
515 025	Fannie Mae Pool 2.500% 01/10/2050	USD	541 114	436 901	0.04
391 427	Fannie Mae Pool 2.500% 01/10/2050	USD	411 760	332 064	0.03
485 923	Fannie Mae Pool 2.500% 01/10/2050	USD	510 112	416 729	0.04
698 297	Fannie Mae Pool 2.500% 01/11/2050	USD	732 142	598 304	0.05
495 753	Fannie Mae Pool 2.500% 01/11/2050	USD	525 326	420 343	0.04
1 058 861	Fannie Mae Pool 2.500% 01/11/2050	USD	1 114 522	897 650	0.08
201 242	Fannie Mae Pool 2.500% 01/11/2050	USD	209 783	170 578	0.02
4 238 588	Fannie Mae Pool 2.500% 01/11/2050	USD	4 480 794	3 590 621	0.32
358 729	Fannie Mae Pool 2.500% 01/11/2050	USD	378 965	304 052	0.03
1 064 804	Fannie Mae Pool 2.500% 01/12/2050	USD	958 666	902 530	0.08
1 126 260	Fannie Mae Pool 2.500% 01/01/2051	USD	1 186 298	955 350	0.08
461 181	Fannie Mae Pool 2.500% 01/01/2051	USD	487 272	390 815	0.03
116 140	Fannie Mae Pool 2.500% 01/02/2051	USD	122 694	98 378	0.01
1 232 624	Fannie Mae Pool 2.500% 01/04/2051	USD	1 272 735	1 043 962	0.09
15 029 074	Fannie Mae Pool 2.500% 01/07/2051	USD	14 987 918	12 706 933	1.12
1 976 075	Fannie Mae Pool 2.500% 01/08/2051	USD	2 031 354	1 670 178	0.15
2 868 440	Fannie Mae Pool 2.500% 01/10/2051	USD	2 947 148	2 425 520	0.21
183 666	Fannie Mae Pool 2.500% 01/11/2051	USD	188 135	155 103	0.01
116 741	Fannie Mae Pool 2.500% 01/11/2051	USD	119 582	98 591	0.01
4 965 022	Fannie Mae Pool 2.500% 01/11/2051	USD	4 717 141	4 193 202	0.37
464 923	Fannie Mae Pool 2.500% 01/12/2051	USD	475 529	392 404	0.03
407 285	Fannie Mae Pool 2.500% 01/12/2051	USD	416 948	343 924	0.03
55 945 160	Fannie Mae Pool 2.500% 01/12/2051	USD	57 383 039	47 230 028	4.15
594 408	Fannie Mae Pool 2.500% 01/01/2052	USD	608 393	501 723	0.04
973 964	Fannie Mae Pool 2.500% 01/02/2052	USD	880 000	821 714	0.07
1 944 907	Fannie Mae Pool 2.500% 01/03/2052	USD	1 902 994	1 641 237	0.14
1 918 005	Fannie Mae Pool 2.500% 01/03/2052	USD	1 876 525	1 618 159	0.14
4 902 369	Fannie Mae Pool 2.500% 01/04/2052	USD	4 633 181	4 135 366	0.36
72 684	Fannie Mae Pool 2.500% 01/04/2052	USD	68 402	61 293	0.01
361 488	Fannie Mae Pool 3.000% 01/03/2035	USD	377 636	337 257	0.03
287 475	Fannie Mae Pool 3.000% 01/07/2035	USD	300 358	268 198	0.02
177 476	Fannie Mae Pool 3.000% 01/07/2043	USD	177 500	158 024	0.01
580 302	Fannie Mae Pool 3.000% 01/07/2043	USD	577 032	519 577	0.05
272 946	Fannie Mae Pool 3.000% 01/10/2044	USD	277 461	244 702	0.02
56 485	Fannie Mae Pool 3.000% 01/08/2046	USD	54 990	50 342	0.00
82 489	Fannie Mae Pool 3.000% 01/10/2046	USD	82 806	73 430	0.01
1 907 869	Fannie Mae Pool 3.000% 01/10/2046	USD	2 009 667	1 696 890	0.15
77 176	Fannie Mae Pool 3.000% 01/11/2046	USD	74 360	68 579	0.01
44 677	Fannie Mae Pool 3.000% 01/12/2046	USD	45 000	39 697	0.00

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
74 002	Fannie Mae Pool 3.000% 01/03/2047	USD	71 755	66 015	0.01
362 810	Fannie Mae Pool 3.000% 01/03/2048	USD	360 954	322 316	0.03
25 934	Fannie Mae Pool 3.000% 01/03/2048	USD	26 463	22 844	0.00
3 299 005	Fannie Mae Pool 3.000% 01/04/2048	USD	3 502 066	2 958 022	0.26
40 184	Fannie Mae Pool 3.000% 01/09/2049	USD	41 312	35 480	0.00
1 660 302	Fannie Mae Pool 3.000% 01/01/2050	USD	1 745 482	1 457 321	0.13
29 278	Fannie Mae Pool 3.000% 01/02/2050	USD	30 869	25 721	0.00
217 557	Fannie Mae Pool 3.000% 01/03/2050	USD	229 579	192 044	0.02
164 934	Fannie Mae Pool 3.000% 01/04/2050	USD	174 049	144 917	0.01
1 212 873	Fannie Mae Pool 3.000% 01/05/2050	USD	1 293 615	1 069 912	0.09
1 910 702	Fannie Mae Pool 3.000% 01/06/2050	USD	2 030 472	1 711 314	0.15
2 429 411	Fannie Mae Pool 3.000% 01/07/2050	USD	2 558 454	2 146 549	0.19
146 795	Fannie Mae Pool 3.000% 01/01/2051	USD	157 469	128 872	0.01
894 726	Fannie Mae Pool 3.000% 01/04/2051	USD	947 381	784 428	0.07
1 989 388	Fannie Mae Pool 3.000% 01/10/2051	USD	2 079 269	1 742 504	0.15
1 437 444	Fannie Mae Pool 3.000% 01/12/2051	USD	1 362 746	1 256 866	0.11
3 768 735	Fannie Mae Pool 3.000% 01/01/2052	USD	3 674 262	3 300 865	0.29
1 915 412	Fannie Mae Pool 3.000% 01/03/2052	USD	1 878 293	1 672 900	0.15
6 756 024	Fannie Mae Pool 3.000% 01/04/2052	USD	6 447 761	5 891 998	0.52
960 350	Fannie Mae Pool 3.000% 01/04/2052	USD	928 740	838 918	0.07
1 138 896	Fannie Mae Pool 3.000% 01/04/2052	USD	1 083 658	996 476	0.09
2 919 397	Fannie Mae Pool 3.000% 01/05/2052	USD	2 766 879	2 551 102	0.22
790 233	Fannie Mae Pool 3.000% 01/05/2052	USD	738 702	690 542	0.06
9 657	Fannie Mae Pool 3.500% 01/01/2035	USD	10 082	9 166	0.00
450 254	Fannie Mae Pool 3.500% 01/05/2042	USD	459 926	413 629	0.04
3 236 707	Fannie Mae Pool 3.500% 01/01/2044	USD	3 341 708	3 001 142	0.26
22 468	Fannie Mae Pool 3.500% 01/01/2046	USD	23 472	20 642	0.00
124 674	Fannie Mae Pool 3.500% 01/02/2046	USD	124 584	114 323	0.01
153 329	Fannie Mae Pool 3.500% 01/03/2046	USD	151 315	140 865	0.01
245 212	Fannie Mae Pool 3.500% 01/09/2046	USD	250 380	225 090	0.02
54 589	Fannie Mae Pool 3.500% 01/10/2046	USD	53 591	50 142	0.00
1 346 787	Fannie Mae Pool 3.500% 01/01/2047	USD	1 361 894	1 237 875	0.11
246 521	Fannie Mae Pool 3.500% 01/04/2047	USD	242 486	224 324	0.02
1 852 607	Fannie Mae Pool 3.500% 01/07/2047	USD	1 997 143	1 702 139	0.15
420 496	Fannie Mae Pool 3.500% 01/07/2047	USD	445 323	384 781	0.03
38 616	Fannie Mae Pool 3.500% 01/08/2047	USD	39 784	35 299	0.00
86 320	Fannie Mae Pool 3.500% 01/09/2047	USD	87 406	78 871	0.01
86 439	Fannie Mae Pool 3.500% 01/09/2047	USD	91 647	78 741	0.01
80 056	Fannie Mae Pool 3.500% 01/10/2047	USD	81 855	73 185	0.01
446 085	Fannie Mae Pool 3.500% 01/11/2047	USD	456 323	407 133	0.04
82 014	Fannie Mae Pool 3.500% 01/11/2047	USD	83 858	74 993	0.01
1 408 522	Fannie Mae Pool 3.500% 01/12/2047	USD	1 408 146	1 287 533	0.11
290 291	Fannie Mae Pool 3.500% 01/01/2048	USD	302 714	265 519	0.02
1 184 656	Fannie Mae Pool 3.500% 01/02/2048	USD	1 188 432	1 086 043	0.10
309 632	Fannie Mae Pool 3.500% 01/02/2048	USD	327 624	283 043	0.03

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
27 062	Fannie Mae Pool 3.500% 01/03/2048	USD	27 077	24 737	0.00
82 274	Fannie Mae Pool 3.500% 01/04/2048	USD	82 615	75 619	0.01
53 405	Fannie Mae Pool 3.500% 01/04/2048	USD	56 015	48 708	0.00
424 739	Fannie Mae Pool 3.500% 01/07/2048	USD	441 257	390 554	0.03
39 863	Fannie Mae Pool 3.500% 01/07/2048	USD	42 532	36 655	0.00
6 737	Fannie Mae Pool 3.500% 01/11/2048	USD	6 941	6 162	0.00
42 351	Fannie Mae Pool 3.500% 01/01/2049	USD	44 770	38 584	0.00
162 523	Fannie Mae Pool 3.500% 01/06/2049	USD	167 867	148 550	0.01
4 422 592	Fannie Mae Pool 3.500% 01/02/2050	USD	4 688 359	4 028 167	0.35
68 022	Fannie Mae Pool 3.500% 01/05/2050	USD	72 328	62 521	0.01
10 501 570	Fannie Mae Pool 3.500% 01/02/2051	USD	10 260 560	9 562 372	0.84
1 418 331	Fannie Mae Pool 3.500% 01/10/2051	USD	1 372 577	1 293 977	0.11
2 920 282	Fannie Mae Pool 3.500% 01/01/2052	USD	2 867 149	2 634 991	0.23
4 938 597	Fannie Mae Pool 3.500% 01/04/2052	USD	4 793 815	4 451 631	0.39
2 682 301	Fannie Mae Pool 3.500% 01/05/2052	USD	2 603 462	2 418 925	0.21
5 515 294	Fannie Mae Pool 3.500% 01/06/2052	USD	5 482 700	4 972 241	0.44
2 153 416	Fannie Mae Pool 3.500% 01/06/2052	USD	2 070 909	1 941 967	0.17
6 248	Fannie Mae Pool 4.000% 01/06/2025	USD	6 331	6 054	0.00
263 821	Fannie Mae Pool 4.000% 01/08/2043	USD	267 802	249 873	0.02
342 982	Fannie Mae Pool 4.000% 01/05/2044	USD	347 100	325 937	0.03
320 854	Fannie Mae Pool 4.000% 01/06/2044	USD	336 621	305 974	0.03
32 831	Fannie Mae Pool 4.000% 01/01/2045	USD	33 036	31 200	0.00
689 232	Fannie Mae Pool 4.000% 01/01/2045	USD	698 187	656 422	0.06
47 096	Fannie Mae Pool 4.000% 01/03/2045	USD	48 135	44 772	0.00
18 908	Fannie Mae Pool 4.000% 01/10/2046	USD	20 043	18 028	0.00
32 007	Fannie Mae Pool 4.000% 01/02/2047	USD	32 629	30 386	0.00
1 682 359	Fannie Mae Pool 4.000% 01/03/2047	USD	1 708 811	1 596 972	0.14
393 418	Fannie Mae Pool 4.000% 01/03/2047	USD	419 795	371 856	0.03
854 707	Fannie Mae Pool 4.000% 01/08/2047	USD	880 091	811 861	0.07
32 209	Fannie Mae Pool 4.000% 01/08/2047	USD	33 152	30 503	0.00
190 023	Fannie Mae Pool 4.000% 01/10/2047	USD	192 944	180 139	0.02
252 249	Fannie Mae Pool 4.000% 01/11/2047	USD	263 362	238 623	0.02
1 689 271	Fannie Mae Pool 4.000% 01/11/2047	USD	1 769 685	1 599 035	0.14
191 297	Fannie Mae Pool 4.000% 01/11/2047	USD	198 816	180 565	0.02
73 362	Fannie Mae Pool 4.000% 01/12/2047	USD	76 063	69 571	0.01
396 000	Fannie Mae Pool 4.000% 01/09/2048	USD	386 347	373 418	0.03
103 102	Fannie Mae Pool 4.000% 01/03/2049	USD	107 698	97 433	0.01
9 296	Fannie Mae Pool 4.000% 01/04/2049	USD	9 790	8 779	0.00
16 497	Fannie Mae Pool 4.000% 01/06/2049	USD	17 245	15 563	0.00
156 604	Fannie Mae Pool 4.000% 01/06/2049	USD	163 582	147 726	0.01
497 801	Fannie Mae Pool 4.000% 01/09/2052	USD	497 218	462 274	0.04
43 387	Fannie Mae Pool 4.500% 01/08/2041	USD	45 845	42 516	0.00
280 732	Fannie Mae Pool 4.500% 01/10/2042	USD	297 838	275 113	0.02
172 996	Fannie Mae Pool 4.500% 01/02/2044	USD	182 658	169 520	0.02
250 212	Fannie Mae Pool 4.500% 01/02/2046	USD	260 306	245 209	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
2 305 785	Fannie Mae Pool 4.500% 01/03/2046	USD	2 432 422	2 259 682	0.20
137 242	Fannie Mae Pool 4.500% 01/02/2047	USD	143 035	134 491	0.01
2 138 151	Fannie Mae Pool 4.500% 01/09/2047	USD	2 312 544	2 073 403	0.18
120 903	Fannie Mae Pool 4.500% 01/11/2047	USD	127 564	118 106	0.01
147 579	Fannie Mae Pool 4.500% 01/06/2048	USD	154 135	143 998	0.01
653 609	Fannie Mae Pool 5.000% 01/12/2035	USD	698 080	659 539	0.06
243 829	Fannie Mae Pool 5.000% 01/06/2040	USD	259 768	246 048	0.02
329 174	Fannie Mae Pool 5.000% 01/07/2040	USD	353 226	331 109	0.03
388 785	Fannie Mae Pool 5.000% 01/09/2040	USD	414 081	392 339	0.03
149 653	Fannie Mae Pool 5.000% 01/04/2041	USD	160 645	151 020	0.01
878 192	Fannie Mae Pool 5.000% 01/07/2042	USD	942 319	886 215	0.08
68 443	Fannie Mae Pool 5.000% 01/05/2047	USD	72 981	66 921	0.01
963 870	Fannie Mae Pool 5.000% 01/06/2047	USD	1 044 742	960 342	0.08
1 946 863	Fannie Mae Pool 5.000% 01/07/2052	USD	1 969 792	1 900 988	0.17
358 806	Fannie Mae Pool 5.500% 01/09/2041	USD	386 371	370 970	0.03
480 365	Fannie Mae Pool 5.500% 01/05/2044	USD	534 437	496 633	0.04
2 134 946	Fannie Mae Pool 6.000% 01/07/2041	USD	2 356 247	2 244 155	0.20
8 426 349	Fannie Mae Pool FS2587 4.500% 01/08/2052	USD	8 425 034	8 052 499	0.71
567 860	Fed Home Ln Pc Pool RA7554 4.000% 01/06/2052	USD	557 451	527 862	0.05
528 878	Freddie Mac Gold Pool 3.000% 01/06/2045	USD	525 859	472 364	0.04
118 999	Freddie Mac Gold Pool 3.000% 01/12/2045	USD	118 470	106 158	0.01
36 078	Freddie Mac Gold Pool 3.000% 01/10/2046	USD	34 726	32 158	0.00
187 451	Freddie Mac Gold Pool 3.500% 01/10/2042	USD	184 741	171 992	0.02
47 160	Freddie Mac Gold Pool 3.500% 01/09/2044	USD	47 048	43 369	0.00
119 097	Freddie Mac Gold Pool 3.500% 01/10/2044	USD	120 359	109 523	0.01
234 106	Freddie Mac Gold Pool 3.500% 01/08/2045	USD	229 962	215 283	0.02
568 568	Freddie Mac Gold Pool 3.500% 01/03/2046	USD	587 761	522 854	0.05
16 305	Freddie Mac Gold Pool 3.500% 01/08/2046	USD	16 161	14 994	0.00
11 528	Freddie Mac Gold Pool 3.500% 01/07/2047	USD	11 873	10 583	0.00
164 800	Freddie Mac Gold Pool 3.500% 01/08/2047	USD	165 323	151 581	0.01
25 361	Freddie Mac Gold Pool 3.500% 01/09/2047	USD	25 465	23 196	0.00
510 694	Freddie Mac Gold Pool 3.500% 01/09/2047	USD	511 641	469 703	0.04
247 514	Freddie Mac Gold Pool 3.500% 01/11/2047	USD	251 750	226 386	0.02
287 632	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	294 411	263 353	0.02
223 015	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	228 242	203 263	0.02
204 964	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	211 769	190 261	0.02
205 832	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	206 733	190 039	0.02
495 633	Freddie Mac Gold Pool 3.500% 01/01/2048	USD	497 076	457 327	0.04
176 591	Freddie Mac Gold Pool 3.500% 01/02/2048	USD	177 026	161 020	0.01
217 525	Freddie Mac Gold Pool 3.500% 01/03/2048	USD	220 134	199 029	0.02
266 233	Freddie Mac Gold Pool 4.000% 01/02/2041	USD	272 049	253 492	0.02
279 501	Freddie Mac Gold Pool 4.000% 01/01/2044	USD	285 767	266 869	0.02
99 469	Freddie Mac Gold Pool 4.000% 01/09/2045	USD	101 462	94 562	0.01
151 199	Freddie Mac Gold Pool 4.000% 01/10/2047	USD	154 717	143 315	0.01
1 288 351	Freddie Mac Gold Pool 4.000% 01/01/2048	USD	1 322 556	1 220 174	0.11

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
96 656	Freddie Mac Gold Pool 4.000% 01/02/2048	USD	99 301	91 492	0.01
116 026	Freddie Mac Gold Pool 4.000% 01/08/2048	USD	119 568	109 535	0.01
96 867	Freddie Mac Gold Pool 4.000% 01/01/2049	USD	100 249	92 161	0.01
88 152	Freddie Mac Gold Pool 4.500% 01/02/2041	USD	91 687	86 481	0.01
69 581	Freddie Mac Gold Pool 4.500% 01/05/2041	USD	73 487	68 263	0.01
286 476	Freddie Mac Gold Pool 4.500% 01/04/2046	USD	305 828	280 339	0.02
1 118 087	Freddie Mac Gold Pool 4.500% 01/09/2046	USD	1 155 921	1 095 379	0.10
287 764	Freddie Mac Gold Pool 5.000% 01/04/2037	USD	307 771	290 687	0.03
308 855	Freddie Mac Gold Pool 5.000% 01/12/2038	USD	330 898	311 990	0.03
702 122	Freddie Mac Gold Pool 5.000% 01/09/2039	USD	754 257	709 353	0.06
246 001	Freddie Mac Gold Pool 5.000% 01/03/2044	USD	262 688	248 490	0.02
175 883	Freddie Mac Gold Pool 5.500% 01/04/2038	USD	190 236	182 047	0.02
70 697	Freddie Mac Gold Pool 5.500% 01/05/2038	USD	76 541	73 175	0.01
1 000 000	Freddie Mac Multifamily Structured Pass Through Certificates 2.570% 25/07/2026	USD	975 324	932 219	0.08
2 000 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.136% 25/10/2024	USD	2 012 858	1 945 487	0.17
1 250 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/09/2027	USD	1 265 878	1 176 815	0.10
1 500 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.241% 25/09/2024	USD	1 503 373	1 463 265	0.13
500 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.244% 25/08/2027	USD	503 096	472 237	0.04
1 000 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/05/2025	USD	1 003 538	968 084	0.09
2 000 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/07/2023	USD	2 015 946	1 984 718	0.17
1 307 536	Freddie Mac Pool 1.500% 01/11/2035	USD	1 339 426	1 122 965	0.10
175 794	Freddie Mac Pool 1.500% 01/03/2036	USD	170 831	150 979	0.01
2 631 696	Freddie Mac Pool 1.500% 01/01/2037	USD	2 639 535	2 259 179	0.20
244 582	Freddie Mac Pool 1.500% 01/01/2037	USD	241 229	210 035	0.02
543 066	Freddie Mac Pool 1.500% 01/02/2037	USD	519 197	466 190	0.04
4 791 631	Freddie Mac Pool 1.500% 01/05/2051	USD	4 430 233	3 683 008	0.32
1 925 540	Freddie Mac Pool 1.500% 01/06/2051	USD	1 743 510	1 480 039	0.13
347 623	Freddie Mac Pool 2.000% 01/10/2035	USD	363 030	306 804	0.03
540 685	Freddie Mac Pool 2.000% 01/11/2035	USD	561 717	477 164	0.04
609 360	Freddie Mac Pool 2.000% 01/02/2036	USD	638 056	537 970	0.05
1 487 409	Freddie Mac Pool 2.000% 01/05/2036	USD	1 441 308	1 312 651	0.12
1 185 887	Freddie Mac Pool 2.000% 01/05/2036	USD	1 155 048	1 046 548	0.09
1 330 999	Freddie Mac Pool 2.000% 01/10/2036	USD	1 372 304	1 174 532	0.10
1 221 843	Freddie Mac Pool 2.000% 01/11/2036	USD	1 260 810	1 078 246	0.10
736 550	Freddie Mac Pool 2.000% 01/11/2036	USD	758 413	649 964	0.06
560 972	Freddie Mac Pool 2.000% 01/12/2036	USD	573 417	495 026	0.04
568 871	Freddie Mac Pool 2.000% 01/01/2037	USD	572 619	501 988	0.04
599 498	Freddie Mac Pool 2.000% 01/01/2037	USD	612 533	529 021	0.05

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

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
765 385	Freddie Mac Pool 2.000% 01/01/2037	USD	785 332	675 401	0.06
233 788	Freddie Mac Pool 2.000% 01/01/2037	USD	236 678	206 314	0.02
773 874	Freddie Mac Pool 2.000% 01/01/2037	USD	777 698	682 888	0.06
1 273 112	Freddie Mac Pool 2.000% 01/02/2037	USD	1 264 293	1 123 415	0.10
824 502	Freddie Mac Pool 2.000% 01/02/2037	USD	763 792	729 117	0.06
511 789	Freddie Mac Pool 2.000% 01/05/2037	USD	484 858	451 602	0.04
776 674	Freddie Mac Pool 2.000% 01/05/2037	USD	735 809	685 339	0.06
99 602	Freddie Mac Pool 2.000% 01/10/2050	USD	88 990	81 183	0.01
437 062	Freddie Mac Pool 2.000% 01/12/2050	USD	453 092	356 239	0.03
2 686 269	Freddie Mac Pool 2.000% 01/04/2051	USD	2 671 197	2 187 834	0.19
941 961	Freddie Mac Pool 2.000% 01/12/2051	USD	940 027	765 702	0.07
1 210 091	Freddie Mac Pool 2.000% 01/02/2052	USD	1 177 139	983 277	0.09
341 281	Freddie Mac Pool 2.500% 01/07/2035	USD	359 782	310 418	0.03
143 693	Freddie Mac Pool 2.500% 01/06/2050	USD	151 447	121 737	0.01
620 606	Freddie Mac Pool 2.500% 01/07/2050	USD	658 401	526 560	0.05
274 672	Freddie Mac Pool 2.500% 01/08/2050	USD	290 588	233 498	0.02
1 042 388	Freddie Mac Pool 2.500% 01/10/2050	USD	1 095 047	883 760	0.08
175 953	Freddie Mac Pool 2.500% 01/01/2051	USD	185 894	149 054	0.01
399 448	Freddie Mac Pool 2.500% 01/01/2051	USD	421 751	338 217	0.03
230 368	Freddie Mac Pool 2.500% 01/01/2051	USD	243 554	195 073	0.02
718 137	Freddie Mac Pool 2.500% 01/04/2051	USD	733 681	608 063	0.05
11 845 412	Freddie Mac Pool 2.500% 01/12/2051	USD	12 093 817	9 997 126	0.88
6 668 206	Freddie Mac Pool 2.500% 01/02/2052	USD	6 156 672	5 625 670	0.50
2 361 149	Freddie Mac Pool 2.500% 01/02/2052	USD	2 226 057	1 991 277	0.18
2 382 535	Freddie Mac Pool 2.500% 01/04/2052	USD	2 259 406	2 009 543	0.18
158 662	Freddie Mac Pool 3.000% 01/07/2046	USD	166 978	141 415	0.01
946 923	Freddie Mac Pool 3.000% 01/02/2049	USD	908 597	844 277	0.07
41 212	Freddie Mac Pool 3.000% 01/05/2050	USD	43 468	36 175	0.00
11 331	Freddie Mac Pool 3.000% 01/07/2050	USD	11 955	10 011	0.00
135 497	Freddie Mac Pool 3.000% 01/08/2050	USD	144 490	118 895	0.01
2 589 629	Freddie Mac Pool 3.000% 01/11/2050	USD	2 718 439	2 271 789	0.20
6 581 007	Freddie Mac Pool 3.000% 01/10/2051	USD	6 892 630	5 764 191	0.51
2 259 523	Freddie Mac Pool 3.000% 01/11/2051	USD	2 397 579	1 986 236	0.17
4 722 039	Freddie Mac Pool 3.000% 01/01/2052	USD	4 842 044	4 126 747	0.36
2 020 944	Freddie Mac Pool 3.500% 01/02/2034	USD	2 173 523	1 919 251	0.17
2 196 533	Freddie Mac Pool 3.500% 01/01/2045	USD	2 341 366	2 017 574	0.18
32 379	Freddie Mac Pool 3.500% 01/01/2047	USD	34 410	29 540	0.00
340 881	Freddie Mac Pool 3.500% 01/12/2047	USD	353 094	311 514	0.03
701 935	Freddie Mac Pool 3.500% 01/06/2049	USD	722 052	638 664	0.06
127 390	Freddie Mac Pool 3.500% 01/07/2049	USD	130 469	115 907	0.01
800 104	Freddie Mac Pool 3.500% 01/08/2049	USD	763 912	727 818	0.06
614 500	Freddie Mac Pool 4.000% 01/07/2029	USD	633 194	595 881	0.05
370 783	Freddie Mac Pool 4.000% 01/06/2052	USD	369 857	344 743	0.03
981 064	Freddie Mac Pool 4.000% 01/08/2052	USD	987 777	912 060	0.08
1 092 146	Freddie Mac Pool 4.000% 01/08/2052	USD	1 093 509	1 015 329	0.09

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
967 060	Freddie Mac Pool 4.000% 01/08/2052	USD	964 495	898 194	0.08
850 012	Ginnie Mae I Pool 3.000% 15/10/2049	USD	892 360	750 238	0.07
11 004	Ginnie Mae I Pool 4.000% 15/05/2048	USD	11 529	10 488	0.00
65 191	Ginnie Mae I Pool 4.000% 15/09/2049	USD	69 447	62 165	0.01
275 230	Ginnie Mae I Pool 4.500% 15/11/2047	USD	291 278	269 300	0.02
1 708 560	Ginnie Mae I Pool 5.000% 15/07/2046	USD	1 837 733	1 730 172	0.15
839 109	Ginnie Mae II Pool 1.500% 20/10/2051	USD	798 132	671 693	0.06
310 675	Ginnie Mae II Pool 2.000% 20/07/2050	USD	314 276	261 124	0.02
7 493 492	Ginnie Mae II Pool 2.000% 20/08/2050	USD	7 570 940	6 298 240	0.55
1 868 771	Ginnie Mae II Pool 2.000% 20/11/2050	USD	1 733 962	1 570 550	0.14
6 918 536	Ginnie Mae II Pool 2.000% 20/12/2050	USD	6 542 610	5 813 703	0.51
956 208	Ginnie Mae II Pool 2.000% 20/02/2051	USD	859 014	803 380	0.07
3 248 612	Ginnie Mae II Pool 2.000% 20/03/2051	USD	3 279 043	2 728 813	0.24
3 743 547	Ginnie Mae II Pool 2.000% 20/11/2051	USD	3 635 994	3 135 107	0.28
987 575	Ginnie Mae II Pool 2.000% 20/01/2052	USD	868 478	826 498	0.07
3 610 515	Ginnie Mae II Pool 2.000% 20/02/2052	USD	3 535 154	3 021 314	0.27
61 822	Ginnie Mae II Pool 2.500% 20/12/2046	USD	65 322	53 324	0.01
4 378 766	Ginnie Mae II Pool 2.500% 20/06/2050	USD	4 359 969	3 798 585	0.33
18 457	Ginnie Mae II Pool 2.500% 20/08/2050	USD	19 434	15 691	0.00
408 780	Ginnie Mae II Pool 2.500% 20/08/2050	USD	430 246	347 502	0.03
388 228	Ginnie Mae II Pool 2.500% 20/09/2050	USD	408 619	331 002	0.03
392 585	Ginnie Mae II Pool 2.500% 20/01/2051	USD	413 141	339 278	0.03
6 184 965	Ginnie Mae II Pool 2.500% 20/02/2051	USD	6 447 870	5 345 484	0.47
1 910 330	Ginnie Mae II Pool 2.500% 20/11/2051	USD	1 762 807	1 649 083	0.15
17 837 416	Ginnie Mae II Pool 2.500% 20/12/2051	USD	18 145 068	15 396 894	1.35
9 713 576	Ginnie Mae II Pool 2.500% 20/03/2052	USD	9 642 746	8 380 520	0.74
341 505	Ginnie Mae II Pool 2.500% 20/04/2052	USD	314 339	294 061	0.03
138 326	Ginnie Mae II Pool 3.000% 20/05/2045	USD	136 305	124 414	0.01
60 243	Ginnie Mae II Pool 3.000% 20/07/2045	USD	59 613	54 168	0.01
218 505	Ginnie Mae II Pool 3.000% 20/01/2046	USD	215 554	196 369	0.02
356 823	Ginnie Mae II Pool 3.000% 20/04/2046	USD	379 658	321 259	0.03
166 416	Ginnie Mae II Pool 3.000% 20/06/2046	USD	163 557	149 213	0.01
253 901	Ginnie Mae II Pool 3.000% 20/07/2046	USD	268 636	228 141	0.02
191 358	Ginnie Mae II Pool 3.000% 20/08/2046	USD	188 262	171 397	0.02
72 931	Ginnie Mae II Pool 3.000% 20/09/2046	USD	71 518	65 470	0.01
570 419	Ginnie Mae II Pool 3.000% 20/01/2047	USD	560 143	510 228	0.05
65 513	Ginnie Mae II Pool 3.000% 20/03/2047	USD	66 857	58 757	0.01
76 211	Ginnie Mae II Pool 3.000% 20/05/2047	USD	77 792	68 356	0.01
31 046	Ginnie Mae II Pool 3.000% 20/07/2047	USD	31 627	27 835	0.00
751 819	Ginnie Mae II Pool 3.000% 20/10/2047	USD	788 156	674 094	0.06
123 391	Ginnie Mae II Pool 3.000% 20/11/2047	USD	119 176	108 609	0.01
352 366	Ginnie Mae II Pool 3.000% 20/04/2049	USD	370 926	315 565	0.03
40 300	Ginnie Mae II Pool 3.000% 20/09/2049	USD	42 013	35 941	0.00
730 984	Ginnie Mae II Pool 3.000% 20/11/2049	USD	766 664	655 434	0.06
1 046 718	Ginnie Mae II Pool 3.000% 20/12/2049	USD	1 095 659	933 436	0.08

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
9 292 194	Ginnie Mae II Pool 3.000% 20/01/2050	USD	9 726 718	8 283 997	0.73
130 245	Ginnie Mae II Pool 3.000% 20/02/2050	USD	135 602	116 093	0.01
222 547	Ginnie Mae II Pool 3.000% 20/08/2051	USD	216 140	197 782	0.02
4 212 723	Ginnie Mae II Pool 3.000% 20/09/2051	USD	4 056 181	3 743 943	0.33
4 042 851	Ginnie Mae II Pool 3.000% 20/10/2051	USD	4 195 408	3 581 694	0.32
4 583 652	Ginnie Mae II Pool 3.000% 20/11/2051	USD	4 780 713	4 063 400	0.36
2 406 993	Ginnie Mae II Pool 3.000% 20/12/2051	USD	2 333 225	2 132 218	0.19
881 953	Ginnie Mae II Pool 3.500% 20/12/2041	USD	921 089	820 913	0.07
19 100	Ginnie Mae II Pool 3.500% 20/09/2042	USD	19 514	17 742	0.00
137 394	Ginnie Mae II Pool 3.500% 20/10/2042	USD	141 026	126 905	0.01
462 719	Ginnie Mae II Pool 3.500% 20/11/2042	USD	472 136	429 630	0.04
13 702	Ginnie Mae II Pool 3.500% 20/12/2042	USD	14 000	12 718	0.00
59 554	Ginnie Mae II Pool 3.500% 20/04/2045	USD	59 348	55 270	0.01
395 977	Ginnie Mae II Pool 3.500% 20/06/2045	USD	404 518	366 719	0.03
5 475	Ginnie Mae II Pool 3.500% 20/12/2045	USD	5 421	5 048	0.00
503 706	Ginnie Mae II Pool 3.500% 20/04/2046	USD	501 719	465 599	0.04
166 053	Ginnie Mae II Pool 3.500% 20/06/2046	USD	166 805	153 502	0.01
34 090	Ginnie Mae II Pool 3.500% 20/03/2047	USD	34 199	31 416	0.00
521 184	Ginnie Mae II Pool 3.500% 20/07/2047	USD	532 186	481 227	0.04
119 960	Ginnie Mae II Pool 3.500% 20/09/2047	USD	123 141	111 162	0.01
210 096	Ginnie Mae II Pool 3.500% 20/11/2047	USD	215 915	193 487	0.02
2 772 262	Ginnie Mae II Pool 3.500% 20/01/2048	USD	2 944 586	2 553 933	0.22
216 333	Ginnie Mae II Pool 3.500% 20/02/2048	USD	218 033	199 230	0.02
233 523	Ginnie Mae II Pool 3.500% 20/05/2048	USD	234 812	215 215	0.02
1 612 781	Ginnie Mae II Pool 3.500% 20/08/2048	USD	1 637 758	1 454 157	0.13
465 735	Ginnie Mae II Pool 3.500% 20/09/2049	USD	454 976	427 912	0.04
586 906	Ginnie Mae II Pool 3.500% 20/10/2049	USD	574 447	539 265	0.05
56 024	Ginnie Mae II Pool 3.500% 20/03/2050	USD	58 962	51 818	0.00
307 097	Ginnie Mae II Pool 3.500% 20/04/2050	USD	325 441	282 027	0.03
406 858	Ginnie Mae II Pool 3.500% 20/08/2050	USD	432 646	373 586	0.03
2 256 370	Ginnie Mae II Pool 4.000% 20/03/2046	USD	2 335 017	2 121 973	0.19
148 841	Ginnie Mae II Pool 4.000% 20/07/2046	USD	154 101	141 261	0.01
53 265	Ginnie Mae II Pool 4.000% 20/06/2047	USD	55 709	50 554	0.00
713 286	Ginnie Mae II Pool 4.000% 20/07/2047	USD	746 545	677 008	0.06
175 407	Ginnie Mae II Pool 4.000% 20/09/2047	USD	180 893	166 916	0.02
109 913	Ginnie Mae II Pool 4.000% 20/11/2047	USD	113 878	104 324	0.01
437 905	Ginnie Mae II Pool 4.000% 20/12/2047	USD	441 272	412 518	0.04
249 738	Ginnie Mae II Pool 4.000% 20/01/2048	USD	259 645	236 962	0.02
215 255	Ginnie Mae II Pool 4.000% 20/03/2048	USD	221 057	204 313	0.02
3 933 064	Ginnie Mae II Pool 4.000% 20/04/2048	USD	4 211 096	3 731 904	0.33
94 427	Ginnie Mae II Pool 4.000% 20/05/2048	USD	97 994	89 457	0.01
23 249	Ginnie Mae II Pool 4.000% 20/06/2048	USD	24 023	21 944	0.00
49 619	Ginnie Mae II Pool 4.000% 20/07/2048	USD	50 994	47 006	0.00
150 433	Ginnie Mae II Pool 4.000% 20/08/2048	USD	154 366	142 462	0.01
540 378	Ginnie Mae II Pool 4.000% 20/09/2048	USD	561 629	509 818	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
891 789	Ginnie Mae II Pool 4.000% 20/11/2048	USD	952 377	844 088	0.07
28 373	Ginnie Mae II Pool 4.000% 20/01/2049	USD	29 196	26 584	0.00
13 061	Ginnie Mae II Pool 4.000% 20/02/2049	USD	13 372	12 350	0.00
487 883	Ginnie Mae II Pool 4.000% 20/02/2050	USD	519 039	461 343	0.04
482 769	Ginnie Mae II Pool 4.000% 20/07/2052	USD	481 027	451 583	0.04
1 200 000	Ginnie Mae II Pool 4.000% 20/09/2052	USD	1 194 005	1 121 929	0.10
46 612	Ginnie Mae II Pool 4.500% 20/08/2047	USD	48 290	45 330	0.00
310 018	Ginnie Mae II Pool 4.500% 20/02/2048	USD	321 781	301 418	0.03
237 229	Ginnie Mae II Pool 4.500% 20/06/2048	USD	245 332	230 510	0.02
113 254	Ginnie Mae II Pool 4.500% 20/07/2048	USD	117 134	109 977	0.01
29 006	Ginnie Mae II Pool 4.500% 20/08/2048	USD	29 922	28 160	0.00
119 348	Ginnie Mae II Pool 4.500% 20/09/2048	USD	123 188	115 844	0.01
952 285	Ginnie Mae II Pool 4.500% 20/10/2048	USD	998 975	924 125	0.08
233 394	Ginnie Mae II Pool 4.500% 20/11/2048	USD	241 196	226 440	0.02
4 471 391	Ginnie Mae II Pool 4.500% 20/05/2052	USD	4 569 214	4 286 619	0.38
2 975 599	Ginnie Mae II Pool 4.500% 20/06/2052	USD	3 024 558	2 852 224	0.25
34 126	Ginnie Mae II Pool 5.000% 20/01/2048	USD	36 141	33 916	0.00
330 927	Ginnie Mae II Pool 5.000% 20/05/2048	USD	345 365	327 519	0.03
49 554	Ginnie Mae II Pool 5.000% 20/09/2048	USD	51 515	48 863	0.00
306 970	Ginnie Mae II Pool 5.500% 20/07/2049	USD	324 102	312 708	0.03
2 000 000	JPMBB Commercial Mortgage Securities Trust 2014-C19 3.997% 15/04/2047	USD	2 101 850	1 964 918	0.17
2 000 000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 3.753% 15/12/2047	USD	2 088 525	1 906 726	0.17
2 000 000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28 3.544% 15/01/2049	USD	2 058 949	1 887 129	0.17
500 000	Wells Fargo Commercial Mortgage Trust 2017-C39 3.418% 15/09/2050	USD	508 930	459 675	0.04
1 000 000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.184% 15/06/2051	USD	1 021 107	942 967	0.08
733 537	WFRBS Commercial Mortgage Trust 2012-C10 2.875% 15/12/2045	USD	738 092	731 864	0.06
1 300 000	WFRBS Commercial Mortgage Trust 2013-C18 FRN 15/12/2046	USD	1 379 258	1 280 817	0.11
Total United States			553 372 059	482 493 483	42.43
Total Asset Backed & Mortgage Backed Securities			553 372 059	482 493 483	42.43
Other transferable securities					
Bonds					
Denmark					
8 000 000	Realkredit Danmark A/S - Reg 1.000% 01/01/2026	DKK	1 291 970	979 295	0.09
Total Denmark			1 291 970	979 295	0.09

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
France					
400 000	Cie de Financement Foncier S.A. 0.000% 29/10/2035	EUR	465 154	255 826	0.02
	Total France		465 154	255 826	0.02
Germany					
200 000	Landbk Hessen Thueringen 0.125% 22/01/2030	EUR	243 583	158 520	0.02
500 000	Lb Baden Wuerttemberg 0.000% 17/06/2026	EUR	608 197	440 614	0.04
	Total Germany		851 780	599 134	0.06
Netherlands					
200 000	Achmea Bank NV 0.000% 16/06/2025	EUR	243 916	181 298	0.02
200 000	Aegon Bank 0.375% 09/06/2036	EUR	241 496	133 225	0.01
	Total Netherlands		485 412	314 523	0.03
New Zealand					
175 000	Bank of New Zealand 0.000% 15/06/2028	EUR	213 314	142 589	0.01
	Total New Zealand		213 314	142 589	0.01
Switzerland					
400 000	Credit Suisse Schweiz AG 0.250% 16/06/2028	CHF	443 613	356 840	0.03
250 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.250% 06/10/2042	CHF	274 539	178 750	0.02
200 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.000% 15/03/2030	CHF	222 258	175 645	0.01
	Total Switzerland		940 410	711 235	0.06
	Total Bonds		4 248 040	3 002 602	0.27
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
19 410 000	United States Treasury Note/Bond 0.000% 15/02/2031	USD	18 428 869	15 713 760	1.38
	Total United States		18 428 869	15 713 760	1.38
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		18 428 869	15 713 760	1.38
Asset Backed & Mortgage Backed Securities					
United States					
6 323 213	Fannie Mae Pool 1.500% 01/04/2036	USD	6 395 277	5 428 601	0.48
3 847 555	Fannie Mae Pool 1.500% 01/05/2036	USD	3 891 236	3 304 312	0.29
3 301 216	Fannie Mae Pool 1.500% 01/06/2036	USD	3 340 338	2 834 056	0.25
4 322 690	Fannie Mae Pool 1.500% 01/10/2036	USD	4 373 528	3 710 904	0.33
13 338 975	Fannie Mae Pool 1.500% 01/12/2050	USD	13 066 383	10 269 350	0.90
5 366 566	Fannie Mae Pool 1.500% 01/06/2051	USD	5 266 553	4 129 209	0.36
3 332 405	Fannie Mae Pool 2.000% 01/05/2036	USD	3 435 178	2 940 791	0.26
702 685	Fannie Mae Pool 2.000% 01/08/2036	USD	729 439	620 085	0.05
344 209	Fannie Mae Pool 2.000% 01/06/2050	USD	348 394	280 955	0.02
24 513 898	Fannie Mae Pool 2.000% 01/03/2051	USD	24 787 815	20 020 885	1.76

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
71 911 171	Fannie Mae Pool 2.000% 01/05/2051	USD	72 617 821	58 579 633	5.15
422 204	Fannie Mae Pool 2.000% 01/05/2051	USD	429 251	345 614	0.03
3 914 654	Fannie Mae Pool 2.000% 01/06/2051	USD	3 956 347	3 186 795	0.28
112 921	Fannie Mae Pool 2.000% 01/06/2051	USD	114 309	91 932	0.01
7 720 984	Fannie Mae Pool 2.000% 01/06/2051	USD	7 798 313	6 289 044	0.55
431 799	Fannie Mae Pool 2.000% 01/07/2051	USD	433 864	351 620	0.03
17 972 691	Fannie Mae Pool 2.000% 01/10/2051	USD	18 143 413	14 618 352	1.29
12 323 085	Fannie Mae Pool 2.500% 01/02/2036	USD	12 886 256	11 239 625	0.99
2 981 169	Fannie Mae Pool 2.500% 01/05/2036	USD	3 119 856	2 718 523	0.24
3 359 555	Fannie Mae Pool 2.500% 01/05/2036	USD	3 509 213	3 055 471	0.27
8 865 641	Fannie Mae Pool 2.500% 01/03/2051	USD	9 163 208	7 514 464	0.66
624 018	Fannie Mae Pool 2.500% 01/06/2051	USD	645 498	527 765	0.05
875 861	Fannie Mae Pool 2.500% 01/07/2051	USD	907 800	740 189	0.06
911 569	Fannie Mae Pool 2.500% 01/07/2051	USD	952 875	771 410	0.07
1 992 527	Fannie Mae Pool 2.500% 01/07/2051	USD	2 059 914	1 684 726	0.15
6 072 951	Fannie Mae Pool 2.500% 01/08/2051	USD	6 332 221	5 152 939	0.45
10 641 815	Fannie Mae Pool 2.500% 01/09/2051	USD	11 037 668	9 028 163	0.79
13 775 331	Fannie Mae Pool 3.000% 01/04/2051	USD	14 516 473	12 076 142	1.06
1 505 066	Fannie Mae Pool 3.000% 01/06/2051	USD	1 588 792	1 319 158	0.12
12 362 209	Fannie Mae Pool 3.000% 01/07/2051	USD	13 047 152	10 832 427	0.95
8 442 209	Fannie Mae Pool 3.000% 01/07/2051	USD	8 886 339	7 398 730	0.65
2 030 065	Fannie Mae Pool 3.000% 01/08/2051	USD	2 184 711	1 785 270	0.16
3 438 766	Fannie Mae Pool 3.000% 01/08/2051	USD	3 667 943	3 014 420	0.26
3 051 302	Fannie Mae Pool 3.500% 01/06/2049	USD	3 226 398	2 791 373	0.25
5 923 438	Fannie Mae Pool 3.500% 01/11/2050	USD	6 367 074	5 393 758	0.47
12 374 973	Fannie Mae Pool 4.000% 01/04/2050	USD	13 167 128	11 679 911	1.03
12 345 133	Fannie Mae Pool 4.000% 01/02/2051	USD	13 483 124	11 552 675	1.02
10 449 255	Fannie Mae Pool 4.500% 01/10/2048	USD	11 335 693	10 092 619	0.89
14 588 265	Freddie Mac Gold Pool 3.000% 01/05/2029	USD	15 271 086	14 090 122	1.24
1 843 596	Freddie Mac Pool 1.500% 01/06/2036	USD	1 864 656	1 583 263	0.14
8 019 031	Freddie Mac Pool 2.000% 01/05/2036	USD	8 258 070	7 076 689	0.62
4 008 630	Freddie Mac Pool 2.000% 01/06/2036	USD	4 126 137	3 537 520	0.31
446 377	Freddie Mac Pool 2.000% 01/06/2036	USD	460 143	393 920	0.03
888 375	Freddie Mac Pool 2.000% 01/07/2036	USD	917 604	783 961	0.07
2 328 821	Freddie Mac Pool 2.000% 01/11/2036	USD	2 394 612	2 055 116	0.18
9 422 194	Freddie Mac Pool 2.000% 01/03/2041	USD	9 670 021	7 898 197	0.69
24 405 554	Freddie Mac Pool 2.000% 01/03/2051	USD	24 640 537	19 884 786	1.75
13 531 877	Freddie Mac Pool 2.000% 01/06/2051	USD	13 669 932	11 014 671	0.97
22 732 933	Freddie Mac Pool 2.000% 01/06/2051	USD	22 968 931	18 500 525	1.63
90 586	Freddie Mac Pool 2.000% 01/06/2051	USD	91 862	73 735	0.01
2 958 928	Freddie Mac Pool 2.500% 01/04/2036	USD	3 093 304	2 700 408	0.24
5 003 837	Freddie Mac Pool 3.000% 01/03/2030	USD	5 251 422	4 756 297	0.42
5 009 971	Freddie Mac Pool 3.000% 01/08/2050	USD	5 339 393	4 418 566	0.39
101 768	Freddie Mac Pool 3.000% 01/05/2051	USD	109 975	90 311	0.01
5 578 518	Freddie Mac Pool 4.000% 01/04/2050	USD	5 982 267	5 257 612	0.46
23 497 536	Ginnie Mae II Pool 2.000% 20/10/2051	USD	23 846 075	19 683 693	1.73

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

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
9 302 508	Ginnie Mae II Pool 2.500% 20/06/2051	USD	9 637 205	8 035 400	0.71
5 142 164	Ginnie Mae II Pool 2.500% 20/07/2051	USD	5 179 672	4 440 745	0.39
9 547 978	Ginnie Mae II Pool 3.000% 20/07/2050	USD	9 967 703	8 496 315	0.75
1 645 665	Ginnie Mae II Pool 3.500% 20/01/2047	USD	1 763 374	1 522 679	0.13
2 196 819	Ginnie Mae II Pool 3.500% 20/02/2047	USD	2 353 981	2 030 544	0.18
6 478 428	Ginnie Mae II Pool 3.500% 20/03/2051	USD	6 935 089	5 949 666	0.52
4 863 743	Ginnie Mae II Pool 4.000% 20/05/2050	USD	5 189 444	4 605 098	0.40
Total United States			500 195 290	416 251 735	36.60
Total Asset Backed & Mortgage Backed Securities			500 195 290	416 251 735	36.60
Total Investments			1 295 208 394	1 082 592 032	95.20

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
FNMA Collateral	45.57	Savings & Loans	0.10
GNMA2 Collateral	15.29	Real Estate	0.08
Banks	10.56	Commercial Services	0.06
UMBS Collateral	7.70	Beverages	0.02
Commercial MBS	7.12	Retail	0.01
Sovereign	3.28	Transportation	0.01
FGLMC Collateral	3.10		<u>95.20</u>
Diversified Financial Services	2.05		
GNMA Collateral	0.25		

To Be Announced Contracts

Nominal value	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
4 975 000	Fannie Mae or Freddie Mac 5.000% 13/10/2052	USD	4 897 774	4 852 228	0.43
1 081 438	Fannie Mae Pool 1.500% 18/10/2037	USD	958 780	927 181	0.08
162 000	Fannie Mae Pool 2.500% 18/10/2037	USD	151 387	146 767	0.01
258 200	Fannie Mae Pool 2.500% 13/10/2052	USD	228 284	217 145	0.02
370 200	Fannie Mae Pool 3.000% 13/10/2052	USD	338 758	322 392	0.03
656 100	Fannie Mae Pool 3.500% 18/10/2037	USD	636 468	621 080	0.05
3 837 600	Fannie Mae Pool 3.500% 13/10/2052	USD	3 626 321	3 453 840	0.30
950 000	Fannie Mae Pool 4.000% 18/10/2037	USD	937 568	918 309	0.08
4 737 250	Fannie Mae Pool 4.000% 13/10/2052	USD	4 519 239	4 396 760	0.39
1 300 000	Fannie Mae Pool 4.500% 13/10/2052	USD	1 237 031	1 238 656	0.11
1 000 000	Fannie Mae Pool 5.500% 13/10/2052	USD	993 750	994 852	0.09
150 000	Ginnie Mae 1.500% 20/10/2052	USD	122 977	119 631	0.01
888 000	Ginnie Mae II Pool 2.000% 20/10/2052	USD	763 368	740 127	0.07
1 600 000	Ginnie Mae II Pool 2.500% 20/10/2052	USD	1 412 250	1 376 094	0.12
11 594 405	Ginnie Mae II Pool 3.500% 20/10/2052	USD	10 910 760	10 547 285	0.93
1 000 000	Ginnie Mae II Pool 4.000% 20/10/2052	USD	966 055	933 750	0.08
40 000	Ginnie Mae II Pool 5.000% 20/10/2052	USD	39 983	39 158	0.00
Total To Be Announced				31 845 255	2.80

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	10 Year US Treasury Note	Chicago Board of Trade	20/12/2022	Merrill Lynch International Ltd.	48	5 379 000	(265 436)
Total Futures contracts						5 379 000	(265 436)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
CAD	500 000	USD	364 585	04/10/2022	HSBC Bank Plc.	(698)
CHF	585 000	USD	600 955	04/10/2022	HSBC Bank Plc.	(6 594)

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	18 860 000	USD	19 229 789	04/10/2022	Natwest Markets Plc.	(67 991)
DKK	41 360 000	USD	5 431 692	04/10/2022	Morgan Stanley & Co. International Plc.	17 655
EUR	54 955 000	USD	53 570 134	04/10/2022	Australia and New Zeland Banking Group	266 517
EUR	11 540 000	USD	11 239 960	04/10/2022	Deutsche Bank AG	65 198
EUR	4 450 000	USD	4 484 176	04/10/2022	HSBC Bank Plc.	(124 735)
EUR	43 415 000	USD	42 425 138	04/10/2022	Standard Chartered Bank	106 355
GBP	4 015 000	USD	4 462 071	04/10/2022	HSBC Bank Plc.	19 871
NOK	2 300 000	USD	213 173	04/10/2022	Goldman Sachs International	(2 110)
SEK	3 855 000	USD	363 116	04/10/2022	HSBC Bank Plc.	(15 741)
SEK	199 235 000	USD	17 817 952	04/10/2022	Morgan Stanley & Co. International Plc.	135 190
USD	381 164	CAD	500 000	04/10/2022	Standard Chartered Bank	17 277
USD	19 915 137	CHF	19 445 000	04/10/2022	State Street Bank London	158 977
USD	5 559 831	DKK	41 360 000	04/10/2022	State Street Bank London	110 484
USD	55 610 389	EUR	55 500 000	04/10/2022	BNP Paribas S.A.	1 239 829
USD	57 845 910	EUR	57 770 000	04/10/2022	Deutsche Bank AG	1 251 545
USD	1 083 391	EUR	1 090 000	04/10/2022	Standard Chartered Bank	15 573
USD	4 669 116	GBP	4 015 000	04/10/2022	BNP Paribas S.A.	187 174
USD	231 795	NOK	2 300 000	04/10/2022	HSBC Bank Plc.	20 733
USD	19 001 948	SEK	203 090 000	04/10/2022	BNP Paribas S.A.	701 430
CHF	941 524	USD	967 188	05/10/2022	State Street Bank and Trust Co.	(10 512)
EUR	493 171 742	USD	496 613 516	05/10/2022	State Street Bank and Trust Co.	(13 445 203)
GBP	31 692 579	USD	36 838 088	05/10/2022	State Street Bank and Trust Co.	(1 458 931)
USD	955 843	CHF	941 525	05/10/2022	State Street Bank and Trust Co.	(832)
USD	483 540 332	EUR	493 171 741	05/10/2022	State Street Bank and Trust Co.	372 019
USD	35 487 906	GBP	31 692 579	05/10/2022	State Street Bank and Trust Co.	108 752
CHF	550 000	USD	560 238	02/11/2022	Barclays Bank Plc. Wholesale	(10)
DKK	2 580 000	USD	340 613	02/11/2022	Barclays Bank Plc. Wholesale	1
EUR	3 470 000	USD	3 406 329	02/11/2022	Barclays Bank Plc. Wholesale	(182)
GBP	310 000	USD	346 304	02/11/2022	Barclays Bank Plc. Wholesale	(35)
USD	364 549	CAD	500 000	02/11/2022	HSBC Bank Plc.	695
USD	19 278 892	CHF	18 860 000	02/11/2022	Natwest Markets Plc.	68 152
USD	5 442 747	DKK	41 360 000	02/11/2022	Morgan Stanley & Co. International Plc.	(17 652)
USD	53 677 846	EUR	54 955 000	02/11/2022	Australia and New Zeland Banking Group	(265 906)
USD	11 262 578	EUR	11 540 000	02/11/2022	Deutsche Bank AG	(65 070)
USD	42 509 580	EUR	43 415 000	02/11/2022	Standard Chartered Bank	(106 524)
USD	4 226 052	GBP	3 810 000	02/11/2022	HSBC Bank Plc.	(29 710)
USD	213 216	NOK	2 300 000	02/11/2022	Goldman Sachs International	2 112
USD	17 840 640	SEK	199 235 000	02/11/2022	Morgan Stanley & Co. International Plc.	(135 517)
CHF	629 730	USD	641 488	03/11/2022	State Street Bank and Trust Co.	10
EUR	458 985 096	USD	450 601 733	03/11/2022	State Street Bank and Trust Co.	(31 592)
GBP	27 686 922	USD	30 929 144	03/11/2022	State Street Bank and Trust Co.	(2 238)
USD	11 373	CHF	11 165	03/11/2022	State Street Bank and Trust Co.	(1)
USD	13 673 233	EUR	13 929 733	03/11/2022	State Street Bank and Trust Co.	(1 116)
USD	1 366 585	GBP	1 223 428	03/11/2022	State Street Bank and Trust Co.	(11)
Total forward foreign exchange contracts						(10 923 362)

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Australia & New Zealand Banking Group Ltd, Barclays Bank Plc, BNP Paribas SA, Deutsche Bank AG, Goldman Sachs International, HSBC Bank PLC, Morgan Stanley & Co International PLC, NatWest Markets PLC, Standard Chartered Bank and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is BNP Paribas SA with 0.19% of the NAV.

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Cayman Islands					
7 400 000	Latam Finance Ltd. 144A 6.875% 11/04/2024	USD	6 506 323	7 248 236	0.90
13 250 000	Latam Finance Ltd. 144A 7.000% 01/03/2026	USD	11 487 119	13 083 783	1.63
400 000	Latam Finance Ltd. - Reg 6.875% 11/04/2024	USD	319 084	391 796	0.05
1 473 000	Shelf Drilling Holdings Ltd. 144A 8.250% 15/02/2025	USD	1 141 373	1 201 162	0.15
3 378 352	Transocean Guardian Ltd. 144A 5.875% 15/01/2024	USD	3 101 440	3 242 531	0.40
7 251 000	Transocean, Inc. 144A 7.250% 01/11/2025	USD	5 991 763	5 661 848	0.70
522 000	Transocean, Inc. 144A 7.500% 15/01/2026	USD	406 467	393 741	0.05
2 579 000	Transocean, Inc. 144A 8.000% 01/02/2027	USD	1 950 297	1 827 027	0.23
9 670 000	Transocean, Inc. 144A 11.500% 30/01/2027	USD	8 729 447	9 134 283	1.14
	Total Cayman Islands		39 633 313	42 184 407	5.25
United States					
15 526 000	Avaya, Inc. 144A 6.125% 15/09/2028	USD	8 081 870	7 873 385	0.98
194 000	Citrix Systems, Inc. 3.300% 01/03/2030	USD	192 192	197 747	0.03
11 383 000	Envision Healthcare Corp. 144A 8.750% 15/10/2026	USD	5 056 537	3 714 080	0.46
2 340 000	Fst Union Real Estate 6.050% 15/08/2021 ^(a)	USD	79	0	0.00
2 465 000	Fst Union Real Estate 6.800% 15/08/2039 ^(a)	USD	6	0	0.00
13 495 000	HP, Inc. 144A 4.750% 01/03/2029	USD	13 520 706	13 832 426	1.72
9 946 000	MoneyGram International, Inc. 144A 5.375% 01/08/2026	USD	9 528 913	9 906 844	1.23
5 178 000	Nabors Industries, Inc. 144A 9.000% 01/02/2025	USD	4 106 676	5 252 567	0.65
15 856 000	Par Pharmaceutical, Inc. 144A 7.500% 01/04/2027	USD	12 768 569	12 768 609	1.59
1 458 000	Party CityHoldings, Inc. 144A 8.750% 15/02/2026	USD	889 703	861 974	0.11
266 000	Switch Ltd. 144A 3.750% 15/09/2028	USD	248 827	269 444	0.03
18 126 000	Switch Ltd. 4.125% 15/06/2029	USD	17 383 236	18 299 344	2.28
11 964 000	Talen Energy Supply LLC 144A 6.625% 15/01/2028	USD	11 288 253	12 347 535	1.54
13 138 000	Talen Energy Supply LLC 144A 7.250% 15/05/2027	USD	11 650 295	13 693 089	1.70
5 562 000	Talen Energy Supply LLC 144A 7.625% 01/06/2028	USD	5 072 375	5 842 420	0.73
5 228 000	Talos Production, Inc. 12.000% 15/01/2026	USD	4 108 781	5 555 466	0.69
21 450 000	Tenneco, Inc. 144A 5.125% 15/04/2029	USD	19 726 741	21 591 598	2.69
5 810 000	Twitter, Inc. 144A 3.875% 15/12/2027	USD	5 568 490	5 553 425	0.69
4 664 000	Twitter, Inc. 144A 5.000% 01/03/2030	USD	4 433 439	4 563 926	0.57
6 185 000	Wolverine Escrow LLC 144A 8.500% 15/11/2024	USD	4 828 337	3 278 324	0.41
	Total United States		138 454 025	145 402 203	18.10
	Total Bonds		178 087 338	187 586 610	23.35
Shares					
Canada					
3 451 393	IAMGOLD Corp.	USD	9 089 996	3 764 324	0.47
1 222 476	Shaw Communications, Inc.	CAD	31 761 302	30 303 089	3.77
759 926	Sierra Wireless, Inc.	USD	22 898 175	23 578 968	2.93
67 169	Suncor Energy, Inc.	CAD	2 383 953	1 928 213	0.24
	Total Canada		66 133 426	59 574 594	7.41

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
Cayman Islands					
188 340	Vy Global Growth - A	USD	1 577 801	1 925 539	0.24
	Total Cayman Islands		1 577 801	1 925 539	0.24
France					
231 549	Accor Acquisition Co. S.A.	EUR	2 315 490	2 257 603	0.28
	Total France		2 315 490	2 257 603	0.28
Israel					
99 221	ION Acquisition Corp. 3 Ltd.	USD	851 110	998 228	0.12
	Total Israel		851 110	998 228	0.12
Japan					
26 368	Toshiba Corp.	JPY	862 546	955 721	0.12
	Total Japan		862 546	955 721	0.12
Mexico					
500 691	Grupo Aeromexico SAB de CV ^(a)	MXN	7 480 462	4 438 705	0.55
	Total Mexico		7 480 462	4 438 705	0.55
Netherlands					
36 921	Energy Transition Partners BV	EUR	368 841	363 672	0.05
	Total Netherlands		368 841	363 672	0.05
United Kingdom					
254 477	Tronox holdings Plc. - A	USD	5 087 082	3 177 558	0.40
36 191	Vodafone Group Plc.	GBP	59 558	41 698	0.00
652 016	Vodafone Group Plc. - ADR	USD	9 142 572	7 530 035	0.94
	Total United Kingdom		14 289 212	10 749 291	1.34
United States					
226 290	Activision Blizzard, Inc.	USD	17 464 934	17 147 340	2.13
4 606	Alleghany Corp.	USD	3 794 680	3 940 816	0.49
166 259	Anthem Digital Acquisitions I Corp.	USD	1 532 010	1 711 652	0.21
155 085	Apollo Strategic Growth Capital II	USD	1 312 382	1 560 256	0.19
589 548	Athena Technology Acquisition Corp. II	USD	5 163 189	5 931 235	0.74
98 427	Austerlitz Acquisition Corp. II	USD	829 861	984 220	0.12
164 397	Avalara, Inc.	USD	14 886 771	15 383 155	1.92
133 497	Biohaven Pharmaceutical Holdings Co. Ltd.	USD	20 295 297	20 570 553	2.56
70 750	Churchill Capital Corp. V - A	USD	605 420	713 954	0.09
9 225	Churchill Capital Corp. VI	USD	74 553	92 443	0.01
22 948	Churchill Capital Corp. VII	USD	188 338	229 936	0.03
19 752	CIIG Capital Partners II, Inc.	USD	163 676	200 530	0.03
30 832	Colicity, Inc.	USD	265 431	309 247	0.04
202 785	Colonnade Acquisition Corp. II - A	USD	1 671 797	2 050 484	0.26
178 473	Concord Acquisition Corp. II	USD	1 499 952	1 762 808	0.22

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

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Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
United States (cont.)					
21 318	Concord Acquisition Corp. III	USD	179 771	217 950	0.03
185 183	Continental Resources, Inc.	USD	12 387 619	12 611 055	1.57
76 740	Conyers Park III Acquisition Corp.	USD	654 138	760 321	0.10
56 916	Crown PropTech Acquisitions	USD	457 305	575 513	0.07
35 592	Dragoneer Growth Opportunities Corp. III - A	USD	303 030	355 176	0.04
577 302	Energy Harbor Corp. ^(a)	USD	26 848 938	44 281 101	5.51
227 984	Enterprise 4.0 Technology Acquisition Corp.	USD	1 924 605	2 347 116	0.29
56 484	Fifth Wall Acquisition Corp. III	USD	489 264	566 538	0.07
510 959	First Horizon National Corp.	USD	11 133 474	11 926 977	1.48
141 658	Focus Impact Acquisition Corp.	USD	1 181 688	1 446 831	0.18
88 696	Fortress Value Acquisition Corp. IV	USD	752 936	889 627	0.11
12 177	Forum Merger IV Corp. - A	USD	101 744	121 888	0.02
40 016	Frontier Acquisition Corp.	USD	327 533	404 218	0.05
1 532	FTAC Athena Acquisition Corp.	USD	12 625	15 491	0.00
85 902	FTAC Hera Acquisition Corp.	USD	697 438	869 046	0.11
72 976	FTAC Zeus Acquisition Corp.	USD	633 506	747 575	0.09
23 120	Fusion Acquisition Corp. II	USD	188 885	231 895	0.03
144 028	Genon holdings, Inc. - A ^(a)	USD	13 962 876	16 658 536	2.07
106 275	Gores Technology Partners, Inc.	USD	889 654	1 064 321	0.13
237 408	Investcorp Europe Acquisition Corp. I	USD	2 087 587	2 453 817	0.31
136 428	Jaws Juggernaut Acquisition Corp.	USD	1 159 934	1 365 601	0.17
121 542	Juniper II Corp. - A	USD	1 022 371	1 237 658	0.15
208 674	Kensington Capital Acquisition Corp. V	USD	1 952 386	2 119 603	0.26
165 282	Khosla Ventures Acquisition Co. III - A	USD	1 455 993	1 647 681	0.21
24 991	KKR Acquisition holdings I Corp.	USD	206 667	250 661	0.03
33 323	LDH Growth Corp. I - A	USD	281 986	336 610	0.04
88 017	Lefteris Acquisition Corp. - A	USD	697 236	897 171	0.11
46 336	Legato Merger Corp. II	USD	402 987	469 004	0.06
29 313	LF Capital Acquisition Corp. II	USD	256 523	300 286	0.04
35 410	Longview Acquisition Corp. II	USD	289 997	354 443	0.04
163 925	Motive Capital Corp. II	USD	1 444 222	1 669 243	0.21
124 500	MSD Acquisition Corp.	USD	1 039 788	1 256 358	0.16
61 115	Nielsen holdings Plc.	USD	1 499 416	1 726 831	0.22
287 373	Nikola Corp.	USD	2 496 146	1 031 092	0.13
181 240	Orion Biotech Opportunities Corp.	USD	1 469 697	1 821 545	0.23
84 556	Periphos Capital Partnering Corp. - A	USD	1 701 598	2 132 323	0.27
267 807	Ping Identity Holdings Corp.	USD	7 367 934	7 662 547	0.95
168 246	Post Holdings Partnering Corp. - A	USD	1 308 422	1 661 795	0.21
86 840	Rigel Resource Acquisition Corp.	USD	735 420	893 141	0.11
133 440	Sculptor Acquisition Corp. I	USD	1 163 314	1 371 057	0.17
231 084	Slam Corp.	USD	2 058 089	2 334 277	0.29
42 407	Social Capital Suvretta holdings Corp. II	USD	364 914	423 616	0.05
83 594	Social Capital Suvretta holdings Corp. IV	USD	717 951	838 454	0.10
271 541	South Jersey Industries, Inc.	USD	9 016 052	9 250 191	1.15

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
United States (cont.)					
24 876	Spindletop Health Acquisition Corp.	USD	210 608	255 340	0.03
35 426	StoneBridge Acquisition Corp.	USD	291 427	364 714	0.05
273 906	Switch, Inc. - A	USD	8 761 552	9 406 139	1.17
82 290	TCW Special Purpose Acquisition Corp.	USD	670 889	822 858	0.10
308 010	Terminix Globalholdings, Inc.	USD	12 577 696	12 021 510	1.50
17 622	Tishman Speyer Innovation Corp. II	USD	146 149	176 929	0.02
39 853	TPG Pace Beneficial II Corp.	USD	332 913	397 287	0.05
145 460	Twitter, Inc.	USD	6 360 996	6 500 144	0.81
104 376	Two - A	USD	881 307	1 052 420	0.13
107 403	Valor Latitude Acquisition Corp.	USD	879 240	1 077 260	0.13
77 223	Valvoline, Inc.	USD	2 305 151	1 994 629	0.25
70 441	Velocity Acquisition Corp.	USD	588 213	705 810	0.09
25 722	VMG Consumer Acquisition Corp.	USD	218 582	262 975	0.03
183 250	VPC Impact Acquisition holdings II	USD	1 495 557	1 854 821	0.23
18 453	Xpo Logistics, Inc.	USD	992 080	837 396	0.10
70 047	Zendesk, Inc.	USD	5 209 810	5 433 542	0.68
	Total United States		226 994 120	257 348 583	32.03
	Total Shares		320 873 008	338 611 936	42.14
Supranationals, Governments and Local Public Authorities, Debt Instruments					
France					
20 000 000	France Treasury Bill BTF 0.000% 16/11/2022	EUR	19 999 812	19 987 631	2.49
	Total France		19 999 812	19 987 631	2.49
Italy					
10 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/10/2022	EUR	10 001 469	9 995 435	1.24
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 30/11/2022	EUR	20 000 710	19 968 411	2.49
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/12/2022	EUR	19 996 636	19 960 634	2.48
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 13/01/2023	EUR	19 983 702	19 933 800	2.48
20 000 000	Italy Buoni Ordinari del Tesoro BOT - Reg 0.000% 14/10/2022	EUR	20 004 326	19 997 056	2.49
	Total Italy		89 986 843	89 855 336	11.18
United States					
8 610 000	United States Treasury Note/Bond 2.875% 15/05/2052	USD	7 591 708	7 361 131	0.92
	Total United States		7 591 708	7 361 131	0.92
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		117 578 363	117 204 098	14.59

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities					
United States					
35 419 000	Bruce Mansfield Unit 1 6.850% 01/06/2034 ^(a)	USD	165	0	0.00
	Total United States		165	0	0.00
	Total Asset Backed & Mortgage Backed Securities		165	0	0.00
Warrants					
Bermuda					
32 238	Wejo Group Ltd.	USD	76 544	3 454	0.00
	Total Bermuda		76 544	3 454	0.00
Cayman Islands					
205 255	Capri Listco	USD	290 808	11 193	0.00
93 382	Investcorp Europe Acquisition Corp. I	USD	14 842	6 663	0.00
	Total Cayman Islands		305 650	17 856	0.00
France					
231 549	Accor Acquisition Co. S.A.	EUR	0	23 155	0.00
	Total France		0	23 155	0.00
Hong Kong					
107 606	Primavera Capital Acquisition Corp.	USD	117 968	14 259	0.00
	Total Hong Kong		117 968	14 259	0.00
Luxembourg					
405	Lakestar Spac I SE	EUR	0	122	0.00
	Total Luxembourg		0	122	0.00
United States					
34 908	7GC & Co. holdings, Inc.	USD	26 941	715	0.00
69 693	Apollo Strategic Growth Capital II	USD	54 950	7 814	0.00
98 053	Ares Acquisition Corp.	USD	89 001	11 494	0.00
144 464	Athena Consumer Acquisition Corp.	USD	55 667	7 628	0.00
221 006	Athena Technology Acquisition Corp. II	USD	36 891	27 033	0.01
58 828	Atlantic Coastal Acquisition Corp.	USD	34 416	2 105	0.00
30 700	Atlas Crest Investment Corp. II	USD	25 451	1 283	0.00
30 225	Austerlitz Acquisition Corp. I	USD	39 273	3 081	0.00
284 892	Austerlitz Acquisition Corp. II	USD	278 755	29 039	0.01
28 370	B Riley Principal 250 Merger Corp.	USD	25 887	3 181	0.00
251 749	Berkshire Grey, Inc.	USD	455 658	45 780	0.01
17 262	Bite Acquisition Corp.	USD	9 261	1 056	0.00
70 910	Bright Lights Acquisition Corp.	USD	54 089	2 176	0.00
80 863	Broadscale Acquisition Corp.	USD	84 767	4 987	0.00
73 796	Capitalworks Emerging Markets Acquisition Corp.	USD	16 218	6 770	0.00
46 273	Carney Technology Acquisition Corp. II	USD	62 928	1 302	0.00
56	Cartesian Growth Corp.	USD	53	15	0.00

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Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
81 544	CC Neuberger Principal holdings III	USD	88 802	14 961	0.00
69 579	CIIG Capital Partners II, Inc.	USD	39 851	7 802	0.00
30 794	Clarim Acquisition Corp.	USD	17 969	1 569	0.00
157 884	Colonnade Acquisition Corp. II	USD	123 907	19 312	0.01
30 498	Conyers Park III Acquisition Corp.	USD	27 891	5 649	0.00
82 618	Corner Growth Acquisition Corp.	USD	74 976	842	0.00
149 937	Crown PropTech Acquisitions	USD	134 030	3 836	0.00
8 718	DHB Capital Corp.	USD	3 848	472	0.00
113 992	Enterprise 4.0 Technology Acquisition Corp.	USD	50 724	16 511	0.01
36 856	Fast Acquisition Corp. II	USD	23 488	19 347	0.01
11 084	Fast Radius, Inc.	USD	7 167	351	0.00
108 954	FinTech Acquisition Corp. VI	USD	92 035	3 332	0.00
27 710	First Reserve Sustainable Growth Corp.	USD	22 887	1 972	0.00
70 829	Focus Impact Acquisition Corp.	USD	30 721	6 491	0.00
141 242	Fortress Capital Acquisition Corp.	USD	129 957	11 388	0.00
34 773	Fusion Acquisition Corp. II	USD	11 343	1 772	0.00
22 445	Gores holdings VII, Inc.	USD	25 191	2 290	0.00
11 015	Gores holdings VIII, Inc.	USD	10 050	11 111	0.00
21 255	Gores Technology Partners, Inc.	USD	18 215	4 116	0.00
43 432	Healthcare Services Acquisition Corp.	USD	34 886	1 328	0.00
65 482	Jaws Juggernaut Acquisition Corp.	USD	65 294	13 349	0.00
77 754	Jaws Mustang Acquisition Corp.	USD	80 866	7 926	0.00
58 571	Kensington Capital Acquisition Corp. V	USD	33 047	8 955	0.00
53 011	Landcadia holdings IV, Inc.	USD	35 674	8 105	0.00
131 379	Learn CW Investment Corp.	USD	67 784	14 731	0.00
5 200	Live Oak Crestview Climate Acquisition Corp.	USD	4 916	1 802	0.00
277 093	LiveVoxholdings, Inc.	USD	301 428	84 818	0.01
48 629	Logistics Innovation Technologies Corp.	USD	26 544	4 164	0.00
11 607	Longview Acquisition Corp. II	USD	13 720	828	0.00
82 519	M3-Brigade Acquisition II Corp.	USD	90 951	5 417	0.00
51 075	Motive Capital Corp. II	USD	13 194	5 206	0.00
12 948	MSD Acquisition Corp.	USD	15 303	1 127	0.00
29 221	Northern Star Investment Corp. II	USD	44 088	897	0.00
36 248	Orion Biotech Opportunities Corp.	USD	31 006	3 872	0.00
36 779	Pine Technology Acquisition Corp.	USD	27 132	2 999	0.00
179 882	Pioneer Merger Corp. - A	USD	220 895	5 501	0.00
44 957	Pontem Corp. - A	USD	47 645	2 681	0.00
134 775	Post Holdings Partnering Corp. - A	USD	139 896	14 397	0.00
36 449	Rice Acquisition Corp. II	USD	41 399	11 844	0.00
43 420	Rigel Resource Acquisition Corp.	USD	16 409	10 383	0.00
16 034	SCP & Co. Healthcare Acquisition Co.	USD	8 303	410	0.00
66 720	Sculptor Acquisition Corp. I	USD	22 089	9 521	0.00
87 138	Slam Corp.	USD	95 242	6 120	0.00
44 092	Sonderholdings, Inc.	USD	56 853	7 191	0.00

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Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
60 723	Spindletop Health Acquisition Corp.	USD	22 960	5 100	0.00
71 441	Supernova Partners Acquisition Co. III Ltd.	USD	61 844	5 826	0.00
21 474	Sustainable Development Acquisition I Corp.	USD	14 764	764	0.00
17 713	Twelve Seas Investment Co. II	USD	12 978	542	0.00
46 319	Vahanna Tech Edge Acquisition I Corp.	USD	14 222	5 193	0.00
35 801	Valor Latitude Acquisition Corp.	USD	15 001	3 284	0.00
12 861	VMG Consumer Acquisition Corp.	USD	6 152	918	0.00
2 901	Warburg Pincus Capital Corp. I-A	USD	2 797	265	0.00
Total United States			3 968 540	544 047	0.07
Total Warrants			4 468 702	602 893	0.07
Other transferable securities					
Bonds					
United States					
21 335 000	Hertz Corp. 144A 6.000% 15/01/2028 ^(a)	USD	280 816	1 413 562	0.17
2 376 000	NCR Corp. 144A 5.250% 01/10/2030	USD	2 234 626	1 827 817	0.23
Total United States			2 515 442	3 241 379	0.40
Total Bonds			2 515 442	3 241 379	0.40
Shares					
Netherlands					
269 889	Pegasus Acquisition Co. Europe BV	EUR	2 672 387	2 631 418	0.33
Total Netherlands			2 672 387	2 631 418	0.33
United Kingdom					
356 775	Hedosophia European Growth	EUR	3 494 721	3 514 234	0.44
Total United Kingdom			3 494 721	3 514 234	0.44
Total Shares			6 167 108	6 145 652	0.77
Warrants					
Netherlands					
12 307	Energy Transition Partners BV	EUR	369	5 991	0.00
89 963	Pegasus Acquisition Co. Europe BV	EUR	27 409	17 993	0.00
Total Netherlands			27 778	23 984	0.00
United Kingdom					
127 929	Hedosophia European Growth	EUR	90 828	19 189	0.00
Total United Kingdom			90 828	19 189	0.00

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Other transferable securities (cont.)					
Warrants (cont.)					
United States					
52 863	Benson Hill, Inc.	USD	70 034	21 553	0.01
144 099	Shapeways holdings, Inc.	USD	140 896	6 889	0.00
Total United States			210 930	28 442	0.01
Total Warrants			329 536	71 615	0.01
Total Investments			630 019 662	653 464 183	81.33

^(a) These securities are fair valued. See Notes 2.2.6 and 9.

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Sovereign	14.59	Gas	1.15
Electric	11.55	Chemicals	0.65
Holding Companies-Diversified	8.41	Insurance	0.49
Telecommunications	6.05	Mining	0.47
Oil & Gas	5.82	Healthcare-Services	0.46
Software	4.09	Distribution/Wholesale	0.41
Media	3.77	Auto Manufacturers	0.13
Commercial Services	3.39	Miscellaneous Manufacturing	0.12
Airlines	3.13	Retail	0.11
Computers	2.90	Transportation	0.10
Internet	2.75	Agriculture	0.01
Auto Parts & Equipment	2.69	Short terms	0.01
Biotechnology	2.56	Energy-Alternate Sources	0.00
Diversified Financial Services	2.45	Real Estate	0.00
Pharmaceuticals	1.59		
Banks	1.48		81.33

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment EUR	Unrealised appreciation/(depreciation) EUR
USD	5 Year US Treasury Note	Chicago Board of Trade	30/12/2022	Morgan Stanley International Plc.	(145)	15 889 743	(10 392)
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	16/12/2022	Morgan Stanley International Plc.	(40)	8 998 929	49 460
USD	Russell 2000 Mini Index	Chicago Mercantile Exchange	16/12/2022	Morgan Stanley International Plc.	(88)	7 489 037	62 916
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	16/12/2022	Morgan Stanley International Plc.	(103)	18 905 993	150 059
JPY	Topix Index	Japan Exchange Group	08/12/2022	Morgan Stanley International Plc.	(46)	5 946 286	302 860
USD	US Ultra Long Bond	Chicago Board of Trade	20/12/2022	Morgan Stanley International Plc.	40	5 585 852	(111 488)
USD	VIX Futures-CBOE	CBOE Global Markets Inc.	19/10/2022	Morgan Stanley International Plc.	15	481 871	40 762
Total Futures contracts						63 297 711	484 177

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) EUR
AUD	3 500 000	EUR	2 361 909	12/10/2022	State Street Bank and Trust Co.	(76 180)
EUR	895 250	GBP	799 835	31/10/2022	State Street Bank and Trust Co.	(14 932)
EUR	2 038 880	SEK	22 328 908	31/10/2022	State Street Bank and Trust Co.	(12 467)
EUR	1 051 498	USD	1 021 353	31/10/2022	State Street Bank and Trust Co.	12 344
GBP	14 148 391	EUR	15 865 225	31/10/2022	State Street Bank and Trust Co.	235 064
SEK	463 726 435	EUR	42 389 614	31/10/2022	State Street Bank and Trust Co.	212 746
USD	95 581 361	EUR	98 241 009	31/10/2022	State Street Bank and Trust Co.	(993 740)

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR
EUR	37 324 836	CAD	50 000 000	16/12/2022	State Street Bank and Trust Co.	621 562
EUR	1 214 058	JPY	173 500 000	16/12/2022	State Street Bank and Trust Co.	(10 582)
EUR	611 435 639	USD	614 000 000	16/12/2022	State Street Bank and Trust Co.	(10 966 350)
USD	9 321 042	GBP	7 720 000	20/01/2023	State Street Bank and Trust Co.	688 119
Total forward foreign exchange contracts						(10 304 416)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
USD	Activision Blizzard, Inc.	Call	90.0000	16/06/2023	(346)	(63 483)	(31 741)*
USD	Activision Blizzard, Inc.	Put	55.0000	19/01/2024	(346)	(69 831)	(19 398)
USD	Activision Blizzard, Inc.	Put	75.0000	19/01/2024	346	313 888	-
USD	Cboe Volatility Index	Call	45.0000	19/10/2022	(2 643)	(280 181)	(121 232)*
USD	Cboe Volatility Index	Call	50.0000	19/10/2022	(1 443)	(102 961)	(73 544)*
USD	Cboe Volatility Index	Call	35.0000	19/10/2022	5 016	1 150 400	-
USD	Cboe Volatility Index	Call	50.0000	26/10/2022	(219)	(17 858)	(11 161)*
USD	Cboe Volatility Index	Call	35.0000	26/10/2022	219	54 691	-
USD	Cboe Volatility Index	Call	32.5000	16/11/2022	2 829	1 078 483	-
USD	Cboe Volatility Index	Put	27.0000	19/10/2022	(1 443)	(132 379)	(39 714)
USD	Continental Resources, Inc.	Call	75.0000	21/10/2022	(1 062)	(54 126)	(81 189)*
USD	Continental Resources, Inc.	Put	60.0000	21/10/2022	1 169	119 158	-
USD	Continental Resources, Inc.	Put	65.0000	21/10/2022	585	125 223	-
EUR	Euro Stoxx 50	Put	3 300.0000	18/11/2022	4	4 864	-
EUR	Euro Stoxx 50	Put	3 150.0000	18/11/2022	6	4 974	-
EUR	Euro Stoxx 50	Put	3 200.0000	18/11/2022	41	38 048	-
EUR	Euro Stoxx 50	Put	3 250.0000	18/11/2022	48	49 248	-
USD	Kohl's Corp.	Call	60.0000	21/10/2022	(78)	(79)	(4 770)*
USD	Kohl's Corp.	Call	42.5000	21/10/2022	364	1 484	-
USD	Kohl's Corp.	Call	50.0000	21/10/2022	1 551	2 371	-
USD	MSPSGDXJ 2 C45	Call	45.0000	17/02/2023	46 900	5 501	-
USD	MSPSGDXJ 2 P25	Put	25.0000	17/02/2023	46 900	(71 390)	-
USD	MSPSXOP 11 P115	Put	115.0000	21/10/2022	40 500	135 001	-
USD	MSPSXOP 11 P120	Put	120.0000	21/10/2022	81 100	388 721	-
USD	MSPSXOP 12 P115	Put	115.0000	16/12/2022	27 900	238 313	-
USD	MSPSXOP 12 P95	Put	95.0000	16/12/2022	27 900	(107 725)	-
USD	NASDAQ 100 Stock Index	Call	11 600.0000	18/11/2022	10	377 147	-
USD	NASDAQ 100 Stock Index	Put	10 750.0000	18/11/2022	14	589 369	-
USD	Ncr Corp.	Call	45.0000	18/11/2022	(711)	(2 174)	(32 613)*
USD	Ncr Corp.	Call	35.0000	18/11/2022	711	28 989	-
USD	Russell 2000 Index	Call	1 750.0000	18/11/2022	70	331 074	-
USD	Russell 2000 Index	Put	1 630.0000	30/09/2022	(86)	(438)	(142 888)
USD	Russell 2000 Index	Put	1 600.0000	14/10/2022	44	100 464	-
USD	Russell 2000 Index	Put	1 550.0000	21/10/2022	96	188 076	-
USD	Russell 2000 Index	Put	1 550.0000	30/11/2022	5	23 011	-
USD	Russell 2000 Index	Put	1 650.0000	30/11/2022	95	661 190	-
USD	Russell 2000 Index	Put	1 600.0000	30/11/2022	154	811 088	-
USD	Ryder System, Inc.	Call	90.0000	18/11/2022	(806)	(49 294)	(73 941)*

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

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Options (cont.)

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
USD	Ryder System, Inc.	Call	80.0000	18/11/2022	806	262 902	-
USD	Ryder System, Inc.	Put	60.0000	18/11/2022	(87)	(5 321)	(5 321)
USD	S&P 500 Index	Call	3 950.0000	30/09/2022	21	107	-
USD	S&P 500 Index	Call	4 100.0000	21/10/2022	34	3 292	-
USD	S&P 500 Index	Call	4 000.0000	21/10/2022	13	3 379	-
USD	S&P 500 Index	Call	3 750.0000	18/11/2022	30	223 230	-
USD	S&P 500 Index	Put	3 550.0000	21/10/2022	96	749 564	-
USD	S&P 500 Index	Put	3 600.0000	18/11/2022	(50)	(724 887)	(183 477)
USD	S&P 500 Index	Put	3 200.0000	18/11/2022	(84)	(331 359)	(273 992)
USD	S&P 500 Index	Put	3 600.0000	18/11/2022	50	724 887	-
USD	S&P 500 Index	Put	3 600.0000	30/11/2022	75	1 157 433	-
CAD	Shaw Communications, Inc.	Put	31.0000	16/12/2022	926	99 428	-
USD	SPX 11 P3629-G	Call	3 629.0000	18/11/2022	2 432 000	265 251	-(a)
USD	SPX 11 P3649-G	Call	3 649.0000	18/11/2022	2 432 000	247 898	-(a)
USD	Tenneco, Inc.	Put	12.0000	20/01/2023	5 048	334 458	-
USD	Transocean Ltd.	Call	3.0000	07/10/2022	2 955	9 036	-
USD	Transocean Ltd.	Call	2.5000	07/10/2022	1 847	20 710	-
USD	Transocean Ltd.	Call	3.0000	21/10/2022	1 847	15 061	-
USD	Twitter, Inc.	Call	48.0000	07/10/2022	(3 977)	(133 776)	(194 583)*
USD	Twitter, Inc.	Call	47.0000	07/10/2022	3 977	227 014	-
USD	Twitter, Inc.	Call	50.0000	21/10/2022	(487)	(24 820)	(24 820)*
USD	Twitter, Inc.	Call	48.0000	18/11/2022	(6 773)	(1 463 611)	(331 384)*
USD	Twitter, Inc.	Call	55.0000	18/11/2022	(487)	(2 978)	(27 302)*
USD	Twitter, Inc.	Call	50.0000	18/11/2022	487	49 641	-
USD	Twitter, Inc.	Call	47.0000	20/01/2023	(5 895)	(2 403 547)	(282 417)*
USD	Twitter, Inc.	Call	40.0000	20/01/2023	3 669	3 418 242	-
USD	Twitter, Inc.	Call	43.0000	17/02/2023	4 645	3 551 042	-
USD	Twitter, Inc.	Call	50.0000	16/06/2023	(1 601)	(368 815)	(81 596)*
USD	Twitter, Inc.	Call	55.0000	16/06/2023	(801)	(23 678)	(44 906)*
USD	Twitter, Inc.	Call	45.0000	16/06/2023	801	514 377	-
USD	Twitter, Inc.	Put	41.0000	07/10/2022	(1 136)	(67 161)	(47 476)
USD	Twitter, Inc.	Put	35.0000	07/10/2022	1 136	12 737	-
USD	Twitter, Inc.	Put	30.0000	21/10/2022	1 462	68 551	-
USD	Twitter, Inc.	Put	15.0000	16/12/2022	(2 322)	(37 870)	(35 503)
USD	Twitter, Inc.	Put	25.0000	16/12/2022	488	69 142	-
USD	Twitter, Inc.	Put	20.0000	16/12/2022	2 322	113 609	-
USD	Vodafone Group Plc.	Call	16.0000	20/01/2023	1 670	15 320	-
USD	Vodafone Group Plc.	Call	14.0000	20/01/2023	655	15 356	-
USD	Vodafone Group Plc.	Call	13.0000	20/01/2023	643	24 251	-
GBP	Vodafone Group Plc.	Put	1.0000	18/11/2022	(2 844)	(202 527)	(3 240)
GBP	Vodafone Group Plc.	Put	1.0500	18/11/2022	7 368	776 541	-
GBP	Vodafone Group Plc.	Put	1.1000	18/11/2022	7 376	1 061 025	-
USD	Vodafone Group Plc.	Put	12.0000	20/01/2023	(1 670)	(270 659)	(20 427)
USD	Vodafone Group Plc.	Put	10.0000	20/01/2023	(655)	(40 727)	(6 677)
Total Options						13 800 605	(2 195 312)

* The commitment on short call positions is unlimited.

^(a) These securities are fair valued. See Notes 2.2.6 and 9.

Morgan Stanley & Co. International Plc. and State Street Bank and Trust Co. are the counterparties to these options.

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR	Commitment EUR
2 089 000	Fixed 1.00%	Pitney Bowes Inc 4.63% 03/15/2024	USD	20/12/2026	Morgan Stanley & Co. International	444 768	2 089 000
1 109 000	Fixed 1.00%	Pitney Bowes Inc 4.63% 03/15/2024	USD	20/06/2027	Morgan Stanley & Co. International	206 256	1 109 000
34 566 000	Fixed 5.00%	CDX.NA.HY 5.00% 12/20/2027	USD	20/12/2027	Morgan Stanley International PLC	(227 713)	34 566 000
Total Credit default swaps						423 311	37 764 000

Interest rate swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR	Commitment EUR
1 779 000	CMS 1 Year ^(a)	Cap 1% 20/07/2026	USD	08/07/2026	Goldman Sachs International	55 584	258 417
1 779 000	CMS 1 Year ^(a)	Cap 1% 20/07/2026	USD	28/07/2026	Goldman Sachs International	55 637	258 343
1 549 000	CMS 1 Year ^(a)	Cap 1% 20/09/2026	USD	29/09/2026	State Street Bank and Trust Co.	57 297	224 194
10 836 000	CMS 1 Year ^(a)	Cap 1% 20/10/2026	USD	05/10/2026	State Street Bank and Trust Co.	352 916	1 567 557
Total Interest rate swaps						521 434	2 308 511

^(a) These securities are fair valued. See Notes 2.2.6 and 9.

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
JPMorgan Chase Bank N.A.	Banks	Equity	Long	2 844 916	361 827
JPMorgan Chase Bank N.A.	Electric	Corp	Short	5 141 323	721 415
JPMorgan Chase Bank N.A.	Gas	Equity	Long	5 961 470	(205 137)
JPMorgan Chase Bank N.A.	Internet	Equity	Long	15 513 989	4 077
JPMorgan Chase Bank N.A.	Miscellaneous Manufacturing	Bond	Short	6 855 079	329 655
JPMorgan Chase Bank N.A.	Oil & Gas	Corp	Short	2 158 199	140 108
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Long	8 585 189	(48 418)
Merrill Lynch International	Banks	Equity	Long	140 620	19 897
Merrill Lynch International	Computers	Equity	Long	5 722 440	10 040
Merrill Lynch International	Gas	Equity	Long	5 961 470	(200 183)
Merrill Lynch International	Internet	Equity	Long	15 513 990	18 603
Merrill Lynch International	Software	Equity	Long	24 006 186	(1 642 152)
Merrill Lynch International	Software	Equity	Short	4 905 313	3 475 201
Merrill Lynch International	Telecommunications	Equity	Long	10 012 476	(71 515)
Merrill Lynch International	Transportation	Equity	Long	9 741 603	(486 407)
Morgan Stanley International Plc.	Airlines ^(a)	Equity	Long	21 525	214
Morgan Stanley International Plc.	Auto Parts & Equipment	Equity	Short	2 827 264	185 293
Morgan Stanley International Plc.	Banks	Equity	Short	514 906	82 292
Morgan Stanley International Plc.	Commercial Services	Equity	Short	16 470 548	1 823 222
Morgan Stanley International Plc.	Diversified Financial Services	Equity	Short	896 558	148 726
Morgan Stanley International Plc.	Electric	Equity	Long	3 039 702	(17 736)

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

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Morgan Stanley International Plc.	Engineering & Construction	Equity	Short	5 690 804	10 498
Morgan Stanley International Plc.	Entertainment	Equity	Long	3 697 748	(2 105 440)
Morgan Stanley International Plc.	Food Service	Equity	Long	508 848	(95)
Morgan Stanley International Plc.	Future Index	Derivatives	Short	7 297 304	1 820 820
Morgan Stanley International Plc.	Healthcare-Products	Equity	Short	2 274 544	10 338
Morgan Stanley International Plc.	Healthcare-Services	Equity	Short	4 662 485	10 127
Morgan Stanley International Plc.	Holding Companies-Diversified	Equity	Long	326 353	(20 963)
Morgan Stanley International Plc.	Home Equity ABS	Equity	Short	631 146	(4 920)
Morgan Stanley International Plc.	Home Furnishings	Equity	Short	2 157 254	7 886
Morgan Stanley International Plc.	Internet ^(a)	Equity	Long	-	-
Morgan Stanley International Plc.	Media	Equity	Short	6 015 845	84 107
Morgan Stanley International Plc.	Miscellaneous Manufacturing	Equity	Long	5 348 781	267 382
Morgan Stanley International Plc.	Oil & Gas	Equity	Short	3 539 579	23 262
Morgan Stanley International Plc.	Pipelines	Equity	Long	13 659 406	668 518
Morgan Stanley International Plc.	REITS	Equity	Long	19 031 382	(2 298 481)
Morgan Stanley International Plc.	REITS	Equity	Short	19 186 437	3 140 870
Morgan Stanley International Plc.	Semiconductors	Equity	Short	6 003 528	311 678
Morgan Stanley International Plc.	Software	Equity	Short	2 350 706	1 630
Morgan Stanley International Plc.	Swap Index - Diversified	Derivatives	Short	21 763 090	2 927 500
Morgan Stanley International Plc.	Telecommunications	Equity	Long	14 434 440	(2 451 478)
Morgan Stanley International Plc.	Transportation	Equity	Short	7 079 529	164 532
Morgan Stanley International Plc.	Trucking & Leasing	Equity	Long	1 527 838	(303 992)
Total				294 021 813	6 912 801

^(a) These securities are fair valued. See Notes 2.2.6 and 9.

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long EUR	Commitment Short EUR	Unrealised of short portfolio EUR	Unrealised of long portfolio EUR	Realised result (monthly reset) EUR	Market Value EUR
JPMorgan Chase Bank N.A.	32 905 564	14 154 601	1 191 178	112 349	471 818	1 775 345
Merrill Lynch International Bank Ltd.	71 098 785	4 905 313	3 475 201	(2 351 717)	38 711	1 162 195
Morgan Stanley International Plc.	61 596 023	109 361 527	10 747 861	(6 262 071)	1 192 975	5 678 765
Total	165 600 372	128 421 441	15 414 240	(8 501 439)	1 703 504	8 616 305

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Bank of America NA, Goldman Sachs International, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co International PLC and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is JPMorgan Chase Bank NA with 0.40% of the NAV.

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
United States					
655 386	Graphic Packaging holdings Co.	USD	13 668 746	12 937 320	1.12
146 633	Olin Corp.	USD	7 769 464	6 287 623	0.55
Total United States			21 438 210	19 224 943	1.67
Total Shares			21 438 210	19 224 943	1.67
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
100 000 000	United States Treasury Bill 0.000% 29/12/2022	USD	99 859 701	99 226 304	8.60
50 000 000	United States Treasury Bill 0.000% 26/01/2023	USD	49 832 625	49 460 917	4.29
100 000 000	United States Treasury Bill 0.000% 23/02/2023	USD	99 488 472	98 599 990	8.54
100 000 000	United States Treasury Bill 0.000% 23/03/2023	USD	99 149 417	98 260 708	8.51
50 000 000	United States Treasury Bill 0.000% 20/04/2023	USD	49 447 250	49 013 637	4.25
50 000 000	United States Treasury Bill 0.000% 18/05/2023	USD	49 106 264	48 901 257	4.24
50 000 000	United States Treasury Bill 0.000% 15/06/2023	USD	48 954 153	48 720 514	4.22
70 000 000	United States Treasury Bill 0.000% 13/07/2023	USD	68 320 875	67 991 486	5.89
75 000 000	United States Treasury Bill 0.000% 10/08/2023	USD	72 802 479	72 641 583	6.29
2 000	United States Treasury Note/Bond 1.750% 31/12/2024	USD	2 010	1 896	0.00
2 000	United States Treasury Note/Bond 2.000% 15/08/2025	USD	2 025	1 879	0.00
2 000	United States Treasury Note/Bond 2.250% 15/11/2025	USD	2 041	1 884	0.00
2 000	United States Treasury Note/Bond 2.500% 31/01/2025	USD	2 044	1 922	0.00
2 000	United States Treasury Note/Bond 2.625% 31/12/2025	USD	2 065	1 903	0.00
2 000	United States Treasury Note/Bond 2.875% 31/07/2025	USD	2 072	1 927	0.00
145 000 000	United States Treasury Bill 0.000% 06/10/2022	USD	144 997 583	144 971 695	12.56
100 000 000	United States Treasury Bill 0.000% 03/11/2022	USD	99 980 521	99 771 088	8.64
100 000 000	United States Treasury Bill 0.000% 01/12/2022	USD	99 953 403	99 525 951	8.62
Total United States			981 905 000	977 096 541	84.65
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			981 905 000	977 096 541	84.65
Total Investments			1 003 343 210	996 321 484	86.32
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
60 000 000	Fixed, Inc. Clearing Corp 2.950% 30/09/2022	USD	60 000 000	60 000 000	5.20
Total Repurchase Agreement			60 000 000	60 000 000	5.20

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2022)

	%
Short terms	46.79
Sovereign	37.86
Packaging & Containers	1.12
Chemicals	0.55
	<u>86.32</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	967 240	USD	988 217	31/10/2022	State Street Bank and Trust Co.	(5 015)
EUR	454 918 668	USD	442 644 711	31/10/2022	State Street Bank and Trust Co.	4 480 743
GBP	396 636 662	USD	432 803 643	31/10/2022	State Street Bank and Trust Co.	10 820 574
JPY	15 310 906 318	USD	107 202 716	31/10/2022	State Street Bank and Trust Co.	(1 181 647)
SEK	1 169 332 102	USD	104 005 338	31/10/2022	State Street Bank and Trust Co.	1 580 425
USD	21 735	CHF	21 304	31/10/2022	State Street Bank and Trust Co.	79
USD	16 437 971	EUR	16 935 451	31/10/2022	State Street Bank and Trust Co.	(207 358)
USD	35 277 635	GBP	32 509 586	31/10/2022	State Street Bank and Trust Co.	(1 083 200)
USD	5 460 232	JPY	780 534 652	31/10/2022	State Street Bank and Trust Co.	55 385
USD	6 793 520	SEK	76 780 127	31/10/2022	State Street Bank and Trust Co.	(139 402)

Total forward foreign exchange contracts

14 320 584

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	Aerospace/Defense	Equity	Long	33 158 401	(407 083)
Goldman Sachs International	Airlines	Equity	Long	56 488 841	106 256
Goldman Sachs International	Auto Manufacturers	Equity	Long	62 611 379	(4 417 838)
Goldman Sachs International	Auto Manufacturers	Equity	Short	13 280 588	487 345
Goldman Sachs International	Auto Parts & Equipment	Equity	Long	28 603 328	(2 062 200)
Goldman Sachs International	Auto Parts & Equipment	Equity	Short	35 278 756	5 690 723
Goldman Sachs International	Building Materials	Equity	Long	5 204 540	(1 006 802)
Goldman Sachs International	Building Materials	Equity	Short	24 415 798	1 307 869
Goldman Sachs International	Chemicals	Equity	Long	61 456 792	(9 933 284)
Goldman Sachs International	Chemicals	Equity	Short	105 824 778	6 534 625
Goldman Sachs International	Commercial Services	Equity	Short	2 266 164	1 844
Goldman Sachs International	Cosmetics/Personal Care	Equity	Long	2 024 337	(358 833)
Goldman Sachs International	Cosmetics/Personal Care	Equity	Short	9 408 020	93 209
Goldman Sachs International	Electric	Equity	Long	37 071 729	(1 830 917)
Goldman Sachs International	Electric	Equity	Short	40 415 171	4 028 117
Goldman Sachs International	Electrical Components & Equipment	Equity	Long	23 073 917	(1 060 173)
Goldman Sachs International	Electrical Components & Equipment	Equity	Short	1 697 943	61 461
Goldman Sachs International	Energy-Alternate Sources	Equity	Short	17 024 504	1 565 935

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	Engineering & Construction	Equity	Short	2 600 857	(8 827)
Goldman Sachs International	Environmental Control	Equity	Short	1 087 022	(44 247)
Goldman Sachs International	Healthcare-Products	Equity	Short	15 474 935	(731 689)
Goldman Sachs International	Household Products/Wares	Equity	Long	17 708 034	(858 622)
Goldman Sachs International	Iron/Steel	Equity	Short	2 000 183	527 813
Goldman Sachs International	Machinery-Diversified	Equity	Long	31 326 489	(3 019 493)
Goldman Sachs International	Machinery-Diversified	Equity	Short	12 904 866	3 421 942
Goldman Sachs International	Miscellaneous Manufacturing	Equity	Short	21 594 999	453 669
Goldman Sachs International	Packaging & Containers	Equity	Short	2 180 438	(58 860)
Goldman Sachs International	Retail	Equity	Long	6 193 474	(383 670)
Goldman Sachs International	Retail	Equity	Short	10 036 182	14 989
Goldman Sachs International	Swap Index - Diversified	Derivatives	Short	48 007 785	3 201 196
Goldman Sachs International	Transportation	Equity	Short	11 127 464	188 135
JPMorgan Chase Bank N.A.	Building Materials	Equity	Long	4 569 227	(432 622)
JPMorgan Chase Bank N.A.	Building Materials	Equity	Short	8 236 658	255 742
JPMorgan Chase Bank N.A.	Chemicals	Equity	Long	47 298 932	(3 056 725)
JPMorgan Chase Bank N.A.	Chemicals	Equity	Short	52 213 155	462 855
JPMorgan Chase Bank N.A.	Commercial Services	Equity	Short	9 088 806	14 018
JPMorgan Chase Bank N.A.	Cosmetics/Personal Care	Equity	Long	13 125 838	(76 661)
JPMorgan Chase Bank N.A.	Electrical Components & Equipment	Equity	Short	14 472 876	862 226
JPMorgan Chase Bank N.A.	Energy-Alternate Sources	Equity	Long	6 230 803	(1 479 638)
JPMorgan Chase Bank N.A.	Food	Equity	Short	8 665 542	470 038
JPMorgan Chase Bank N.A.	Hand/Machine Tools	Equity	Short	59 961 417	5 062 939
JPMorgan Chase Bank N.A.	Healthcare-Products	Equity	Short	4 592 852	140 745
JPMorgan Chase Bank N.A.	Iron/Steel	Equity	Short	18 336 742	727 952
JPMorgan Chase Bank N.A.	Media	Equity	Long	9 920 186	76 344
JPMorgan Chase Bank N.A.	Miscellaneous Manufacturing	Equity	Short	8 607 864	791 020
JPMorgan Chase Bank N.A.	Oil & Gas	Equity	Long	6 867 924	(106 859)
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Short	10 118 592	883 807
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Long	7 950 146	(687 017)
Merrill Lynch International	Aerospace/Defense	Equity	Long	84 743 330	(5 664 992)
Merrill Lynch International	Aerospace/Defense	Equity	Short	62 039 778	1 896 095
Merrill Lynch International	Airlines	Equity	Long	41 474 795	(7 253 196)
Merrill Lynch International	Airlines	Equity	Short	73 266 039	12 662 942
Merrill Lynch International	Apparel	Equity	Long	20 693 655	(1 295 409)
Merrill Lynch International	Auto Manufacturers	Equity	Long	17 781 109	(1 509 164)
Merrill Lynch International	Auto Manufacturers	Equity	Short	18 079 071	506 153
Merrill Lynch International	Auto Parts & Equipment	Equity	Long	3 116 536	(679 913)
Merrill Lynch International	Auto Parts & Equipment	Equity	Short	20 618 579	1 470 065
Merrill Lynch International	Building Materials	Equity	Long	41 997 126	(4 142 355)
Merrill Lynch International	Building Materials	Equity	Short	9 442 564	1 446 150
Merrill Lynch International	Chemicals	Equity	Long	43 802 741	(2 317 891)
Merrill Lynch International	Commercial Services	Equity	Long	17 972 980	(1 380 797)
Merrill Lynch International	Cosmetics/Personal Care	Equity	Short	9 115 185	43 411
Merrill Lynch International	Distribution/Wholesale	Equity	Long	54 660 487	(3 197 115)

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Merrill Lynch International	Distribution/Wholesale	Equity	Short	3 762 227	(83 224)
Merrill Lynch International	Diversified Financial Services	Equity	Short	1 149 394	(56 578)
Merrill Lynch International	Electric	Equity	Short	8 934 534	132 670
Merrill Lynch International	Electrical Components & Equipment	Equity	Long	46 075 908	(731 912)
Merrill Lynch International	Electrical Components & Equipment	Equity	Short	59 348 704	4 014 862
Merrill Lynch International	Food	Equity	Long	41 090 206	(4 216 354)
Merrill Lynch International	Food	Equity	Short	9 839 318	796 028
Merrill Lynch International	Healthcare-Products	Equity	Long	9 528 024	(341 385)
Merrill Lynch International	Home Builders	Equity	Long	18 951 039	(3 999 659)
Merrill Lynch International	Home Builders	Equity	Short	18 556 477	1 929 900
Merrill Lynch International	Home Furnishings	Equity	Short	3 861 450	(92 135)
Merrill Lynch International	Household Products/Wares	Equity	Long	17 524 316	(1 494 948)
Merrill Lynch International	Internet	Equity	Short	11 895 667	1 575 486
Merrill Lynch International	Investment Companies	Equity	Long	33 701 993	(7 844 010)
Merrill Lynch International	Machinery-Construction & Mining	Equity	Long	2 240 303	(99 951)
Merrill Lynch International	Machinery-Diversified	Equity	Long	13 818 921	(331 446)
Merrill Lynch International	Machinery-Diversified	Equity	Short	661 850	219 687
Merrill Lynch International	Metal Fabricate/Hardware	Equity	Short	5 953 312	1 027 615
Merrill Lynch International	Mining	Equity	Long	32 969 776	(264 065)
Merrill Lynch International	Mining	Equity	Short	9 682 436	(265 904)
Merrill Lynch International	Miscellaneous Manufacturing	Equity	Long	33 535 789	(456 763)
Merrill Lynch International	Miscellaneous Manufacturing	Equity	Short	13 511 211	2 152 474
Merrill Lynch International	Oil & Gas	Equity	Long	4 205 443	(114 537)
Merrill Lynch International	Pipelines	Equity	Long	12 547 169	(1 080 181)
Merrill Lynch International	REITS	Equity	Short	9 582 562	618 886
Merrill Lynch International	Retail	Equity	Long	10 957 648	(889 225)
Merrill Lynch International	Retail	Equity	Short	7 454 518	775 976
Merrill Lynch International	Software	Equity	Long	2 040 103	(1 198 864)
Merrill Lynch International	Software	Equity	Short	9 941 697	262 861
Merrill Lynch International	Transportation	Equity	Long	1 936 107	(304 095)
Morgan Stanley Capital Services, Inc.	Aerospace/Defense	Equity	Long	54 780 260	(6 415 845)
Morgan Stanley Capital Services, Inc.	Aerospace/Defense	Equity	Short	91 563 660	14 491 811
Morgan Stanley Capital Services, Inc.	Airlines	Equity	Long	9 593 959	(1 380 529)
Morgan Stanley Capital Services, Inc.	Airlines	Equity	Short	17 156 200	1 978 946
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Long	63 363 805	(3 845 821)
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Short	33 737 877	1 756 917
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Long	29 147 841	(3 606 714)
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Short	20 464 800	1 196 745
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Long	70 278 145	(4 672 373)
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Short	44 715 122	3 189 146
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Long	102 675 581	(10 786 942)
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Short	59 061 317	5 020 216

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Long	4 399 369	(104 313)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	2 133 471	60 274
Morgan Stanley Capital Services, Inc.	Computers	Equity	Long	10 312 624	(338 271)
Morgan Stanley Capital Services, Inc.	Computers	Equity	Short	11 051 453	447 436
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Long	18 152 662	(1 531 421)
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Short	8 850 756	753 931
Morgan Stanley Capital Services, Inc.	Distribution/Wholesale	Equity	Short	17 871 035	555 942
Morgan Stanley Capital Services, Inc.	Electric	Equity	Long	14 126 912	(727 379)
Morgan Stanley Capital Services, Inc.	Electrical Components & Equipment	Equity	Long	19 532 827	(838 679)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Long	20 937 322	(1 538 873)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	36 485 129	2 535 545
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Long	13 828 458	(2 813 096)
Morgan Stanley Capital Services, Inc.	Engineering & Construction	Equity	Short	21 977 110	2 383 840
Morgan Stanley Capital Services, Inc.	Forest Products & Paper	Equity	Long	28 750 490	(2 197 560)
Morgan Stanley Capital Services, Inc.	Forest Products & Paper	Equity	Short	32 036 461	5 823 082
Morgan Stanley Capital Services, Inc.	Hand/Machine Tools	Equity	Long	8 283 439	(898 419)
Morgan Stanley Capital Services, Inc.	Hand/Machine Tools	Equity	Short	33 331 760	2 902 584
Morgan Stanley Capital Services, Inc.	Healthcare-Products	Equity	Short	26 359 939	727 172
Morgan Stanley Capital Services, Inc.	Home Equity ABS	Equity	Short	4 113 764	163 036
Morgan Stanley Capital Services, Inc.	Home Furnishings	Equity	Short	18 333 745	2 159 017
Morgan Stanley Capital Services, Inc.	Household Products/Wares	Equity	Short	4 516 343	535 717
Morgan Stanley Capital Services, Inc.	Iron/Steel	Equity	Short	3 050 656	91 405
Morgan Stanley Capital Services, Inc.	Leisure Time	Equity	Short	4 701 947	220 691
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Long	13 877 346	(1 007 950)
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Short	13 539 716	(59 080)
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Long	44 264 783	(4 004 519)
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Short	78 889 279	5 770 018
Morgan Stanley Capital Services, Inc.	Metal Fabricate/Hardware	Equity	Short	36 605 396	1 389 673
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Long	62 255 549	(2 588 321)
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Short	89 690 957	9 809 238
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Long	8 660 702	116 627
Morgan Stanley Capital Services, Inc.	Packaging & Containers	Equity	Long	22 562 142	(4 126 907)
Morgan Stanley Capital Services, Inc.	Packaging & Containers	Equity	Short	21 553 868	1 668 100
Morgan Stanley Capital Services, Inc.	Pipelines	Equity	Long	2 530 791	(28 845)
Morgan Stanley Capital Services, Inc.	Real Estate	Equity	Short	4 360 006	530 423
Morgan Stanley Capital Services, Inc.	Retail	Equity	Long	9 136 957	(295 144)
Morgan Stanley Capital Services, Inc.	Retail	Equity	Short	15 221 285	434 408
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Short	8 364 257	784 474
Morgan Stanley Capital Services, Inc.	Shipbuilding	Equity	Short	12 822 255	1 965 285
Morgan Stanley Capital Services, Inc.	Software	Equity	Long	11 004 169	(865 007)
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	23 670 426	2 225 022
Morgan Stanley Capital Services, Inc.	Swap Index - Diversified	Derivatives	Long	31 640 861	(73 482)

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

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Long	50 713 658	(4 398 089)
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Short	34 278 093	2 683 119
Total				3 561 186 086	862 208

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Goldman Sachs International	364 921 261	376 626 453	26 735 249	(25 232 659)	(419 055)	1 083 535
JPMorgan Chase Bank N.A.	95 963 056	194 294 504	9 671 342	(5 763 178)	1 336 559	5 244 723
Merrill Lynch International Bank Ltd.	607 365 504	366 696 573	31 033 420	(50 808 227)	2 262 723	(17 512 084)
Morgan Stanley Capital Services, Inc.	724 810 652	830 508 083	74 194 133	(58 967 872)	1 674 003	16 900 264
Total	1 793 060 473	1 768 125 613	141 634 144	(140 771 936)	4 854 230	5 716 438

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Goldman Sachs International, JPMorgan Chase Bank NA, Merrill Lynch International, Morgan Stanley & Co International PLC and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 5.63% of the NAV.

Lumyna – Millburn Adaptive Allocation Program

UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Supranational					
5 400 000	European Investment Bank 0.250% 15/09/2023	USD	5 222 353	5 195 373	18.67
4 600 000	European Investment Bank 0.375% 24/07/2024	USD	4 596 179	4 289 316	15.42
5 000 000	European Investment Bank 2.500% 15/03/2023	USD	5 024 863	4 967 300	17.86
5 000 000	European Investment Bank 3.250% 29/01/2024	USD	5 163 336	4 931 000	17.72
5 100 000	Inter-American Development Bank 0.500% 23/09/2024	USD	5 065 432	4 737 084	17.03
	Total Supranational		25 072 163	24 120 073	86.70
	Total Bonds		25 072 163	24 120 073	86.70
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
1 000	United States Treasury Note/Bond 3.500% 15/02/2039	USD	1 368	952	0.00
1 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	1 480	1 042	0.00
1 000	United States Treasury Note/Bond 4.375% 15/02/2038	USD	1 481	1 064	0.00
1 000	United States Treasury Note/Bond 4.500% 15/05/2038	USD	1 503	1 077	0.00
1 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	1 510	1 107	0.01
1 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 550	1 134	0.01
	Total United States		8 892	6 376	0.02
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		8 892	6 376	0.02
Other transferable securities					
Bonds					
Ireland					
3 782 985	Star Compass Plc. 0.000% 02/01/2025	USD	3 666 256	1 916 460	6.89
	Total Ireland		3 666 256	1 916 460	6.89
	Total Bonds		3 666 256	1 916 460	6.89
	Total Investments		28 747 311	26 042 909	93.61

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

Unaudited semi-annual report

Lumyna – Millburn Adaptive Allocation Program UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2022)

	%
Multi-National	86.70
Diversified Financial Services	6.89
Sovereign	<u>0.02</u>
	<u>93.61</u>

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
AUD	10 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2022	Goldman Sachs International	7	525 461	(11 644)
CAD	10 Year Government of Canada Bond	Montreal Exchange	19/12/2022	Goldman Sachs International	8	715 815	(1 636)
JPY	10 Year Japan Government Bond	Singapore Exchange	12/12/2022	Goldman Sachs International	27	2 770 589	1 927
USD	10 Year US Treasury Note	Chicago Board of Trade	20/12/2022	Goldman Sachs International	11	1 232 687	(2 328)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/06/2023	Goldman Sachs International	2	476 675	(2 925)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/09/2023	Goldman Sachs International	1	238 550	712
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/12/2023	Goldman Sachs International	1	238 775	(88)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/03/2024	Goldman Sachs International	1	239 175	525
USD	90 Day Eurodollar	Chicago Mercantile Exchange	17/06/2024	Goldman Sachs International	2	479 150	288
EUR	CAC 40 10 Euro Index	Euronext Paris	21/10/2022	Goldman Sachs International	1	56 543	(2 428)
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2022	Goldman Sachs International	1	143 861	(12 871)
EUR	Euro Stoxx 50 Index	Eurex Deutschland	16/12/2022	Goldman Sachs International	9	292 696	(3 385)
GBP	FTSE 100 Index	ICE Futures Europe	16/12/2022	Goldman Sachs International	8	618 323	(28 185)
EUR	German Euro BUND	Eurex Deutschland	08/12/2022	Goldman Sachs International	5	679 328	(226)
HKD	Hang Seng Index	Hong Kong Futures Exchange	28/10/2022	Goldman Sachs International	2	219 240	(229)
EUR	IBEX 35 Index	Bolsas Y Mercados Espanoles	21/10/2022	Goldman Sachs International	1	72 239	(1 585)
USD	MSCI Emerging Markets Mini Index	ICE Futures U.S.	16/12/2022	Goldman Sachs International	7	305 025	(8 870)
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	16/12/2022	Goldman Sachs International	1	220 710	(2 810)
JPY	Nikkei 225 Index	Singapore Exchange	08/12/2022	Goldman Sachs International	5	448 627	(10 309)
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	16/12/2022	Goldman Sachs International	2	360 150	(4 200)
CAD	S&P TSX 60 Index	Montreal Exchange	15/12/2022	Goldman Sachs International	2	323 185	(8 152)

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

Unaudited semi-annual report

Lumyna – Millburn Adaptive Allocation Program UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	US Long Bond	Chicago Board of Trade	20/12/2022	Goldman Sachs International	7	884 844	(20 906)
USD	US Ultra Long Bond	Chicago Board of Trade	20/12/2022	Goldman Sachs International	5	685 000	(16 188)
Total Futures contracts						12 226 648	(135 513)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
EUR	30 949 231	USD	30 114 221	31/10/2022	State Street Bank and Trust Co.	304 819
USD	2 431 857	EUR	2 513 572	31/10/2022	State Street Bank and Trust Co.	(38 655)
Total forward foreign exchange contracts						266 164

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/(depreciation) USD
Goldman Sachs International	Future Index	Derivatives	Long	8 684 979	(210 508)
Total				8 684 979	(210 508)

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Goldman Sachs International	8 684 979	-	-	(210 508)	(711 784)	(922 292)
Total	8 684 979	-	-	(210 508)	(711 784)	(922 292)

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Goldman Sachs International and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 3.54% of the NAV.

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
500 000	FMG Resources August 2006 Pty Ltd. 144A 5.125% 15/05/2024	USD	520 061	489 500	0.38
500 000	Woodside Finance Ltd. 144A 3.650% 05/03/2025	USD	522 349	476 003	0.37
	Total Australia		1 042 410	965 503	0.75
Canada					
500 000	GFL Environmental, Inc. 144A 3.750% 01/08/2025	USD	508 821	457 500	0.35
500 000	Videotron Ltd. 144A 5.375% 15/06/2024	USD	526 220	490 000	0.38
	Total Canada		1 035 041	947 500	0.73
Cayman Islands					
500 000	Seagate HDD Cayman 4.875% 01/03/2024	USD	519 167	485 568	0.38
	Total Cayman Islands		519 167	485 568	0.38
Netherlands					
500 000	Sensata Technologies BV 144A 5.000% 01/10/2025	USD	535 440	473 340	0.37
	Total Netherlands		535 440	473 340	0.37
United Kingdom					
600 000	Weir Group Plc. 144A 2.200% 13/05/2026	USD	592 295	504 278	0.39
	Total United Kingdom		592 295	504 278	0.39
United States					
600 000	AbbVie, Inc. 2.950% 21/11/2026	USD	613 050	549 923	0.43
600 000	Altria Group, Inc. 2.350% 06/05/2025	USD	615 297	555 708	0.43
500 000	Avient Corp. 144A 5.750% 15/05/2025	USD	517 899	482 475	0.37
600 000	BAE Systems Holdings, Inc. 144A 3.800% 07/10/2024	USD	602 506	583 103	0.45
500 000	Ball Corp. 5.250% 01/07/2025	USD	543 934	488 645	0.38
500 000	CDW LLC Via CDW Finance Corp. 4.125% 01/05/2025	USD	511 485	472 449	0.37
268 000	Cogent Communications Group, Inc. 144A 3.500% 01/05/2026	USD	271 853	235 484	0.18
600 000	EQT Corp. 6.125% 01/02/2025	USD	627 325	600 768	0.47
500 000	GLP Capital LP Via GLP Financing II, Inc. 5.250% 01/06/2025	USD	543 541	483 289	0.38
600 000	HAT holdings I LLC / HAT holdings II LLC 144A 3.375% 15/06/2026	USD	600 136	481 500	0.37
500 000	Howmet Aerospace, Inc. 5.125% 01/10/2024	USD	526 997	488 650	0.38
144 000	Keurig Dr Pepper, Inc. 4.417% 25/05/2025	USD	155 332	141 645	0.11
500 000	Keysight Technologies, Inc. 4.550% 30/10/2024	USD	537 588	493 029	0.38
500 000	LifeStorage LP 3.500% 01/07/2026	USD	531 181	470 950	0.37
53 000	Marriott International, Inc. 5.750% 01/05/2025	USD	57 979	53 530	0.04
600 000	Marvell Technology, Inc. 1.650% 15/04/2026	USD	596 274	524 288	0.41
600 000	McKesson Corp. 3.796% 15/03/2024	USD	614 815	590 632	0.46
500 000	Microchip Technology, Inc. 4.250% 01/09/2025	USD	517 055	482 972	0.38
54 000	Motorola Solutions, Inc. 4.000% 01/09/2024	USD	56 627	52 944	0.04
600 000	New Fortress Energy, Inc. 144A 6.500% 30/09/2026	USD	595 895	554 340	0.43
500 000	NextEra Energy Operating Partners LP 144A 4.250% 15/07/2024	USD	518 170	478 645	0.37

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
500 000	PTC, Inc. 144A 3.625% 15/02/2025	USD	507 339	465 622	0.36
319 000	RLJ Lodging Trust LP 144A 3.750% 01/07/2026	USD	316 273	272 445	0.21
600 000	Sherwin-Williams Co 3.125% 01/06/2024	USD	619 051	582 388	0.45
600 000	Sirius XM Radio, Inc. 144A 3.125% 01/09/2026	USD	600 763	526 935	0.41
150 000	Spirit AeroSystems, Inc. 144A 5.500% 15/01/2025	USD	154 756	141 750	0.11
500 000	Stryker Corp. 3.375% 01/11/2025	USD	536 487	475 811	0.37
600 000	T-Mobile USA, Inc. 2.250% 15/02/2026	USD	596 359	536 868	0.42
500 000	Under Armour, Inc. 3.250% 15/06/2026	USD	517 840	432 500	0.34
500 000	Vail Resorts, Inc. 144A 6.250% 15/05/2025	USD	523 206	494 135	0.38
500 000	VeriSign, Inc. 5.250% 01/04/2025	USD	541 654	498 523	0.39
500 000	VICI Properties LP Via VICI Note Co., Inc. 144A 3.500% 15/02/2025	USD	507 953	461 621	0.36
600 000	WP Carey, Inc. 4.600% 01/04/2024	USD	625 988	595 461	0.46
500 000	Xerox holdings Corp. 144A 5.000% 15/08/2025	USD	521 039	449 760	0.35
	Total United States		16 723 647	15 198 788	11.81
	Total Bonds		20 448 000	18 574 977	14.43
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
7 000 000	United States Treasury Bill 0.000% 29/12/2022	USD	6 975 755	6 945 841	5.39
6 000 000	United States Treasury Bill 0.000% 26/01/2023	USD	5 969 970	5 935 310	4.61
10 000 000	United States Treasury Bill 0.000% 02/02/2023	USD	9 901 162	9 881 804	7.68
13 000 000	United States Treasury Bill 0.000% 09/02/2023	USD	12 859 690	12 835 002	9.97
6 000 000	United States Treasury Bill 0.000% 16/02/2023	USD	5 925 721	5 919 333	4.60
5 000 000	United States Treasury Bill 0.000% 23/02/2023	USD	4 966 026	4 929 999	3.83
7 000 000	United States Treasury Bill 0.000% 06/10/2022	USD	6 999 310	6 998 634	5.44
3 000 000	United States Treasury Bill 0.000% 03/11/2022	USD	2 997 573	2 993 133	2.32
6 000 000	United States Treasury Bill 0.000% 01/12/2022	USD	5 987 785	5 971 557	4.64
	Total United States		62 582 992	62 410 613	48.48
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		62 582 992	62 410 613	48.48
Other transferable securities					
Bonds					
Ireland					
8 595 045	Star Compass Plc. 0.000% 18/12/2025	USD	8 627 694	11 758 021	9.13
8 595 045	Star Helios Plc. 0.000% 18/12/2025 ^(a)	USD	8 627 694	11 758 022	9.14
	Total Ireland		17 255 388	23 516 043	18.27
	Total Bonds		17 255 388	23 516 043	18.27
	Total Investments		100 286 380	104 501 633	81.18

^(a) These securities are fair valued. See Notes 2.2.6 and 9.

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Sovereign	36.08	Pipelines	0.43
Diversified Financial Services	18.66	Computers	0.38
Short terms	12.40	Entertainment	0.38
REITS	2.15	Mining	0.38
Aerospace/Defense	0.94	Packaging & Containers	0.38
Pharmaceuticals	0.89	Distribution/Wholesale	0.37
Oil & Gas	0.84	Electric	0.37
Media	0.79	Healthcare-Products	0.37
Semiconductors	0.79	Software	0.36
Electronics	0.75	Environmental Control	0.35
Office/Business Equipment	0.72	Apparel	0.34
Internet	0.57	Beverages	0.11
Telecommunications	0.46	Lodging	0.04
Chemicals	0.45		81.18
Agriculture	0.43		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
AUD	10 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2022	JP Morgan Securities Plc.	(21)	1 581 301	(1 700)
CAD	10 Year Government of Canada Bond	Montreal Exchange	19/12/2022	JP Morgan Securities Plc.	7	629 621	1 877
JPY	10 Year Japan Government Bond	Japan Exchange Group	13/12/2022	JP Morgan Securities Plc.	(1)	1 024 561	(1 174)
USD	10 Year US Treasury Note	Chicago Board of Trade	20/12/2022	JP Morgan Securities Plc.	14	1 568 875	(8 337)
USD	2 Year US Treasury Note	Chicago Board of Trade	30/12/2022	JP Morgan Securities Plc.	(66)	13 555 781	220 688
USD	5 Year US Treasury Note	Chicago Board of Trade	30/12/2022	JP Morgan Securities Plc.	(2)	215 016	642
EUR	Euro BTP	Eurex Deutschland	08/12/2022	JP Morgan Securities Plc.	12	1 316 414	11 682
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2022	JP Morgan Securities Plc.	4	574 623	(5 928)
EUR	Euro OAT	Eurex Deutschland	08/12/2022	JP Morgan Securities Plc.	(39)	5 047 822	7 574
EUR	German Euro BOBL	Eurex Deutschland	08/12/2022	JP Morgan Securities Plc.	(3)	351 939	(239)
EUR	German Euro BUND	Eurex Deutschland	08/12/2022	JP Morgan Securities Plc.	(2)	271 343	(2 509)
GBP	Long Gilt	ICE Futures Europe	28/12/2022	JP Morgan Securities Plc.	(8)	860 890	4 822
USD	US Long Bond	Chicago Board of Trade	20/12/2022	JP Morgan Securities Plc.	(1)	126 406	1 172
USD	US Ultra Long Bond	Chicago Board of Trade	20/12/2022	JP Morgan Securities Plc.	(1)	137 000	2 031
Total Futures contracts						27 261 592	230 601

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	114 135 554	USD	111 053 630	31/10/2022	State Street Bank and Trust Co.	966 253
GBP	17 890 263	USD	19 520 979	31/10/2022	State Street Bank and Trust Co.	461 542
USD	3 380 812	EUR	3 474 881	31/10/2022	State Street Bank and Trust Co.	(29 656)
USD	1 517 988	GBP	1 391 647	31/10/2022	State Street Bank and Trust Co.	(36 412)
AUD	4 620 000	USD	3 089 025	21/12/2022	JPMorgan Chase Bank N.A.	(114 547)
CAD	3 320 000	USD	2 500 134	21/12/2022	JPMorgan Chase Bank N.A.	(83 112)
CHF	110 000	USD	114 587	21/12/2022	JPMorgan Chase Bank N.A.	(1 927)
EUR	1 700 000	USD	1 669 023	21/12/2022	JPMorgan Chase Bank N.A.	6 526
GBP	2 760 000	USD	3 159 121	21/12/2022	JPMorgan Chase Bank N.A.	(74 688)
HUF	663 740 000	USD	1 593 589	21/12/2022	JPMorgan Chase Bank N.A.	(89 820)
JPY	147 200 000	USD	1 042 245	21/12/2022	JPMorgan Chase Bank N.A.	(16 241)
MXN	1 830 000	USD	89 155	21/12/2022	JPMorgan Chase Bank N.A.	594
NOK	17 580 000	USD	1 722 636	21/12/2022	JPMorgan Chase Bank N.A.	(106 543)
NZD	4 660 000	USD	2 776 847	21/12/2022	JPMorgan Chase Bank N.A.	(139 737)
PLN	7 660 000	USD	1 577 245	21/12/2022	JPMorgan Chase Bank N.A.	(46 645)
SEK	16 750 000	USD	1 533 261	21/12/2022	JPMorgan Chase Bank N.A.	(16 471)
SGD	4 350 000	USD	3 076 278	21/12/2022	JPMorgan Chase Bank N.A.	(41 520)
USD	2 546 670	AUD	3 820 000	21/12/2022	JPMorgan Chase Bank N.A.	87 252
USD	1 061 254	CAD	1 410 000	21/12/2022	JPMorgan Chase Bank N.A.	34 747
USD	1 719 191	CHF	1 670 000	21/12/2022	JPMorgan Chase Bank N.A.	8 805
USD	1 573 778	CZK	39 650 000	21/12/2022	JPMorgan Chase Bank N.A.	2 888
USD	11 118 167	EUR	11 180 000	21/12/2022	JPMorgan Chase Bank N.A.	98 966
USD	2 355 291	GBP	2 140 000	21/12/2022	JPMorgan Chase Bank N.A.	(36 262)
USD	2 495 650	JPY	356 260 000	21/12/2022	JPMorgan Chase Bank N.A.	12 470
USD	2 122 184	MXN	43 370 000	21/12/2022	JPMorgan Chase Bank N.A.	(4 828)
USD	4 028 379	NOK	40 870 000	21/12/2022	JPMorgan Chase Bank N.A.	271 287
USD	861 592	NZD	1 510 000	21/12/2022	JPMorgan Chase Bank N.A.	7 078
USD	267 893	PLN	1 300 000	21/12/2022	JPMorgan Chase Bank N.A.	8 130
USD	812 427	SEK	8 920 000	21/12/2022	JPMorgan Chase Bank N.A.	4 680
USD	339 945	SGD	480 000	21/12/2022	JPMorgan Chase Bank N.A.	5 075
Total forward foreign exchange contracts						1 137 884

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
200 000	Accor 2.38% 09/17/2023	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	1 022	200 000
1 000 000	Air France - Klm 1.88% 01/16/2025	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(24 179)	1 000 000
2 000 000	Airbus SE 2.38% 04/02/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(15 346)	2 000 000
400 000	Alstom 0.25% 10/14/2026	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(7 567)	400 000
2 000 000	Altria Group, Inc 2.63% 09/16/2026	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(4 153)	2 000 000

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

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 100 000	American Airlines Group Inc 3.75% 03/01/2025	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(53 096)	1 100 000
1 400 000	Amgen Inc 3.63% 05/22/2024	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(1 110)	1 400 000
1 800 000	Aramark Services, Inc 6.38% 05/01/2025	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(11 796)	1 800 000
700 000	Arcelormittal 1.75% 11/19/2025	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(9 467)	700 000
2 000 000	Avient Corporation 5.25% 03/15/2023	Fixed 5.00%	USD	20/06/2027	J.P. Morgan Securities LLC	(136 673)	2 000 000
1 700 000	Avnet, Inc 3.00% 05/15/2031	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	1 200	1 700 000
1 600 000	Bayer Aktiengesellschaft 0.38% 07/06/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	2 739	1 600 000
1 600 000	Block Financial LLC 2.50% 07/15/2028	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(8 862)	1 600 000
800 000	BP PLC 1.88% 04/07/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(5 444)	800 000
1 700 000	British American Tobacco PLC 2.38% 01/19/2023	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	8 159	1 700 000
500 000	Campbell Soup Company 4.15% 03/15/2028	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	159	500 000
800 000	Cellnex Telecom, SA 2.38% 01/16/2024	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(20 293)	800 000
300 000	DaVita Inc 4.63% 06/01/2030	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	1 344	300 000
1 300 000	Delta Air Lines, Inc 7.38% 01/15/2026	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(4 999)	1 300 000
2 500 000	Devon Energy Corporation 7.95% 04/15/2032	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(24 822)	2 500 000
2 800 000	EDP Finance BV 1.88% 09/29/2023	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(14 270)	2 800 000
1 600 000	Elis 1.75% 04/11/2024	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(56 582)	1 600 000
2 400 000	Enbridge Inc 3.50% 06/10/2024	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(21 099)	2 400 000
1 200 000	Equinor ASA 0.88% 02/17/2023	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(7 554)	1 200 000
1 900 000	Fixed 1.00%	Aktiebolaget Electrolux 2.50% 05/18/2030	EUR	20/12/2027	J.P. Morgan Securities PLC	17 361	1 900 000
1 300 000	Fixed 1.00%	Aktiebolaget Volvo 1.63% 05/26/2025	EUR	20/12/2027	J.P. Morgan Securities PLC	3 822	1 300 000
1 000 000	Fixed 1.00%	Akzo Nobel NV 1.75% 11/07/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	13 094	1 000 000
700 000	Fixed 1.00%	Apache Corporation 4.88% 11/15/2027	USD	20/12/2027	J.P. Morgan Securities LLC	8 573	700 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
900 000	Fixed 1.00%	Baxter International Inc 2.60% 08/15/2026	USD	20/12/2027	J.P. Morgan Securities LLC	(994)	900 000
2 500 000	Fixed 1.00%	Bayerische Motoren Werke Aktiengesellschaft 0.75% 07/12/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	9 936	2 500 000
1 400 000	Fixed 1.00%	Bouygues 3.63% 01/16/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	4 073	1 400 000
1 600 000	Fixed 1.00%	Carlsberg Breweries A/S 2.63% 11/15/2022	EUR	20/12/2027	J.P. Morgan Securities PLC	(305)	1 600 000
400 000	Fixed 1.00%	Carnival Corporation 6.65% 01/15/2028	USD	20/12/2027	J.P. Morgan Securities LLC	31 853	400 000
1 900 000	Fixed 1.00%	Caterpillar Inc 2.60% 09/19/2029	USD	20/12/2027	J.P. Morgan Securities LLC	7 969	1 900 000
2 000 000	Fixed 1.00%	Ceconomy AG 1.75% 06/24/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	322 542	2 000 000
500 000	Fixed 1.00%	Centrica PLC 4.00% 10/16/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	1 148	500 000
700 000	Fixed 1.00%	Clariant AG 1.13% 04/15/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	(67)	700 000
2 100 000	Fixed 1.00%	Comcast Corporation 3.70% 04/15/2024	USD	20/12/2027	J.P. Morgan Securities LLC	6 215	2 100 000
700 000	Fixed 1.00%	Compagnie De Saint-Gobain 0.88% 09/21/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	3 751	700 000
1 900 000	Fixed 1.00%	Continental Aktiengesellschaft 2.50% 08/27/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	(4)	1 900 000
1 900 000	Fixed 1.00%	Deere & Company 5.38% 10/16/2029	USD	20/12/2027	J.P. Morgan Securities LLC	617	1 900 000
2 700 000	Fixed 1.00%	Dell Inc 7.10% 04/15/2028	USD	20/12/2027	J.P. Morgan Securities LLC	(9 905)	2 700 000
1 200 000	Fixed 1.00%	Dominion Energy, Inc 4.25% 06/01/2028	USD	20/12/2027	J.P. Morgan Securities LLC	3 375	1 200 000
1 800 000	Fixed 1.00%	E.ON SE 0.88% 05/22/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	(20 884)	1 800 000
1 700 000	Fixed 1.00%	Enel SPA 5.25% 05/20/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	(14 774)	1 700 000
2 400 000	Fixed 1.00%	ERP Operating Limited Partnership 2.85% 11/01/2026	USD	20/12/2027	J.P. Morgan Securities LLC	19 159	2 400 000
2 100 000	Fixed 1.00%	Expedia Group, Inc 6.25% 05/01/2025	USD	20/12/2027	J.P. Morgan Securities LLC	13 401	2 100 000
1 700 000	Fixed 1.00%	Firstenergy Corp 7.38% 11/15/2031	USD	20/12/2027	J.P. Morgan Securities LLC	(1 070)	1 700 000
900 000	Fixed 1.00%	Fortum OYJ 1.63% 02/27/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	(63 032)	900 000
1 600 000	Fixed 1.00%	Freeport-Mcmoran Inc 5.00% 09/01/2027	USD	20/12/2027	J.P. Morgan Securities LLC	16 226	1 600 000
1 000 000	Fixed 1.00%	Halliburton Company 2.92% 03/01/2030	USD	20/12/2027	J.P. Morgan Securities LLC	8 739	1 000 000
1 400 000	Fixed 1.00%	Heineken NV	EUR	20/12/2027	J.P. Morgan Securities PLC	1 750	1 400 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 600 000	Fixed 1.00%	Henkel Ag & Co KGaA 1.25% 09/30/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	11 227	1 600 000
1 700 000	Fixed 1.00%	International Paper Company 5.00% 09/15/2035	USD	20/12/2027	J.P. Morgan Securities LLC	28 382	1 700 000
1 800 000	Fixed 1.00%	Johnson Controls International Public Limited Company 3.63% 07/02/2024	USD	20/12/2027	J.P. Morgan Securities LLC	2 810	1 800 000
1 400 000	Fixed 1.00%	Kohl's Corporation 4.25% 07/17/2025	USD	20/12/2027	J.P. Morgan Securities LLC	40 799	1 400 000
1 700 000	Fixed 1.00%	Koninklijke Philips NV 2.00% 03/30/2030	EUR	20/12/2027	J.P. Morgan Securities PLC	23 429	1 700 000
2 000 000	Fixed 1.00%	Lanxess Aktiengesellschaft 1.00% 10/07/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	(10 281)	2 000 000
1 600 000	Fixed 1.00%	Marks And Spencer PLC 3.00% 12/08/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	(11 271)	1 600 000
1 200 000	Fixed 1.00%	Nabors Industries, Inc 5.75% 02/01/2025	USD	20/12/2027	J.P. Morgan Securities LLC	45 642	1 200 000
1 100 000	Fixed 1.00%	Newell Brands Inc 3.85% 04/01/2023	USD	20/12/2027	J.P. Morgan Securities LLC	11 667	1 100 000
1 800 000	Fixed 1.00%	Newmont Corporation 2.25% 10/01/2030	USD	20/12/2027	J.P. Morgan Securities LLC	(3 900)	1 800 000
1 200 000	Fixed 1.00%	Omnicom Group Inc 3.65% 11/01/2024	USD	20/12/2027	J.P. Morgan Securities LLC	192	1 200 000
2 400 000	Fixed 1.00%	Orange 0.75% 09/11/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	7 229	2 400 000
500 000	Fixed 1.00%	Pitney Bowes Inc 4.63% 03/15/2024	USD	20/12/2027	J.P. Morgan Securities LLC	(3 355)	500 000
500 000	Fixed 1.00%	Rolls-Royce PLC 0.88% 05/09/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	2 404	500 000
1 900 000	Fixed 1.00%	SES 0.88% 11/04/2027	EUR	20/12/2027	J.P. Morgan Securities PLC	7 503	1 900 000
1 900 000	Fixed 1.00%	Siemens Aktiengesellschaft 3.40% 03/16/2027	EUR	20/12/2027	J.P. Morgan Securities PLC	16 662	1 900 000
2 200 000	Fixed 1.00%	Simon Property Group, LP 2.75% 06/01/2023	USD	20/12/2027	J.P. Morgan Securities LLC	(1 353)	2 200 000
2 000 000	Fixed 1.00%	Sodexo 0.50% 01/17/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	4 735	2 000 000
1 700 000	Fixed 1.00%	Target Corporation	USD	20/12/2027	J.P. Morgan Securities LLC	(2 450)	1 700 000
800 000	Fixed 1.00%	Telecom Italia SPA 3.63% 01/19/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	(2 673)	800 000
1 500 000	Fixed 1.00%	Telefonica, SA 1.53% 01/17/2025	EUR	20/12/2027	J.P. Morgan Securities PLC	6 272	1 500 000
1 200 000	Fixed 1.00%	Telekom Austria Aktiengesellschaft 1.50% 12/07/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	7 907	1 200 000
400 000	Fixed 1.00%	Telenor ASA 2.63% 12/06/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	3 518	400 000
1 300 000	Fixed 1.00%	Telia Company Ab 3.00% 09/07/2027	EUR	20/12/2027	J.P. Morgan Securities PLC	8 996	1 300 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 500 000	Fixed 1.00%	Teva Pharmaceutical Industries Limited 3.15% 10/01/2026	USD	20/12/2027	J.P. Morgan Securities LLC	14 249	1 500 000
2 000 000	Fixed 1.00%	The Gap, Inc 3.63% 10/01/2029	USD	20/12/2027	J.P. Morgan Securities LLC	99 531	2 000 000
1 800 000	Fixed 1.00%	The Walt Disney Company 3.70% 09/15/2024	USD	20/12/2027	J.P. Morgan Securities LLC	1 881	1 800 000
2 150 000	Fixed 1.00%	Thyssenkrupp AG 2.50% 02/25/2025	EUR	20/12/2027	J.P. Morgan Securities PLC	83 730	2 150 000
600 000	Fixed 1.00%	Unibail-Rodamco-Westfield SE 1.38% 03/09/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	14 448	600 000
2 000 000	Fixed 1.00%	United Utilities PLC 6.88% 08/15/2028	EUR	20/12/2027	J.P. Morgan Securities PLC	10 366	2 000 000
1 400 000	Fixed 1.00%	Universal Health Services, Inc 2.65% 10/15/2030	USD	20/12/2027	J.P. Morgan Securities LLC	16 671	1 400 000
1 000 000	Fixed 1.00%	Valeo 3.25% 01/22/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	3 321	1 000 000
1 900 000	Fixed 1.00%	Veolia Environnement 0.89% 01/14/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	4 819	1 900 000
1 700 000	Fixed 1.00%	Vodafone Group Public Limited Company 1.75% 08/25/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	9 734	1 700 000
1 900 000	Fixed 1.00%	Volkswagen Aktiengesellschaft 0.88% 01/16/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	(6 640)	1 900 000
2 000 000	Fixed 1.00%	Whirlpool Corporation 4.75% 02/26/2029	USD	20/12/2027	J.P. Morgan Securities LLC	104	2 000 000
500 000	Fixed 1.00%	Xerox Corporation	USD	20/12/2027	J.P. Morgan Securities LLC	16 176	500 000
900 000	Fixed 5.00%	Anywhere Real Estate Group LLC 4.88% 06/01/2023	USD	20/12/2027	J.P. Morgan Securities LLC	33 454	900 000
800 000	Fixed 5.00%	Avis Budget Group, Inc 4.75% 04/01/2028	USD	20/12/2027	J.P. Morgan Securities LLC	22 345	800 000
2 100 000	Fixed 5.00%	Bombardier Inc 7.45% 05/01/2034	USD	20/12/2027	J.P. Morgan Securities LLC	92 221	2 100 000
900 000	Fixed 5.00%	Casino Guichard-Perrachon 2.80% 08/05/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	34 274	900 000
400 000	Fixed 5.00%	Cleveland-Cliffs Inc 5.88% 06/01/2027	USD	20/12/2027	J.P. Morgan Securities LLC	(2 119)	400 000
500 000	Fixed 5.00%	CNH Industrial NV 2.88% 05/17/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	5 196	500 000
1 200 000	Fixed 5.00%	CSC Holdings, LLC 5.38% 02/01/2028	USD	20/12/2027	J.P. Morgan Securities LLC	9 551	1 200 000
1 300 000	Fixed 5.00%	DXC Technology Company 1.80% 09/15/2026	USD	20/12/2027	J.P. Morgan Securities LLC	40 506	1 300 000
1 800 000	Fixed 5.00%	Faurecia 3.13% 06/15/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	8 923	1 800 000
600 000	Fixed 5.00%	Grifols, SA 3.20% 05/01/2025	EUR	20/12/2027	J.P. Morgan Securities PLC	-	600 000
500 000	Fixed 5.00%	HCA Inc	USD	20/12/2027	J.P. Morgan Securities LLC	(4 336)	500 000

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Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
700 000	Fixed 5.00%	International Game Technology PLC 3.50% 07/15/2024	EUR	20/12/2027	J.P. Morgan Securities PLC	32 701	700 000
500 000	Fixed 5.00%	istar Inc 4.25% 08/01/2025	USD	20/12/2027	J.P. Morgan Securities LLC	4 845	500 000
300 000	Fixed 5.00%	ITV PLC 1.38% 09/26/2026	EUR	20/12/2027	J.P. Morgan Securities PLC	50	300 000
500 000	Fixed 5.00%	K. Hovnanian Enterprises, Inc 7.00% 01/15/2019	USD	20/12/2027	J.P. Morgan Securities LLC	13 479	500 000
1 600 000	Fixed 5.00%	Netflix, Inc 4.88% 06/15/2030	USD	20/12/2027	J.P. Morgan Securities LLC	13 717	1 600 000
200 000	Fixed 5.00%	Sabre Holdings Corporation 9.25% 04/15/2025	USD	20/12/2027	J.P. Morgan Securities LLC	428	200 000
1 200 000	Fixed 5.00%	Saipem Finance International BV 3.75% 09/08/2023	EUR	20/12/2027	J.P. Morgan Securities PLC	10 205	1 200 000
1 000 000	Fixed 5.00%	Tenet Healthcare Corporation 6.88% 11/15/2031	USD	20/12/2027	J.P. Morgan Securities LLC	(459)	1 000 000
700 000	Fixed 5.00%	The Goodyear Tire & Rubber Company 5.00% 05/31/2026	USD	20/12/2027	J.P. Morgan Securities LLC	40 245	700 000
600 000	Fixed 5.00%	TUI AG 5.00% 04/16/2028	EUR	20/12/2027	J.P. Morgan Securities PLC	17 813	600 000
800 000	Ford Motor Company 4.35% 12/08/2026	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(41 864)	800 000
1 000 000	Galp Energia, SGPS, SA 2.00% 01/15/2026	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(7 306)	1 000 000
1 400 000	Glencore International AG 1.25% 03/17/2021	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(14 917)	1 400 000
1 700 000	Hess Corporation 3.50% 07/15/2024	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(25 970)	1 700 000
1 600 000	Holcim AG 3.00% 11/22/2022	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(15 527)	1 600 000
1 000 000	Host Hotels & Resorts, LP 3.88% 04/01/2024	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(4 669)	1 000 000
1 800 000	Imperial Brands PLC 1.38% 01/27/2025	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(6 850)	1 800 000
2 200 000	Iron Mountain Incorporated 4.88% 09/15/2027	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(57 626)	2 200 000
2 100 000	Jaguar Land Rover Automotive PLC 2.20% 01/15/2024	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(71 197)	2 100 000
1 700 000	K&S Aktiengesellschaft 3.25% 07/18/2024	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(38 625)	1 700 000
1 100 000	Koninklijke KPN NV 5.63% 09/30/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(9 445)	1 100 000

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Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
900 000	Lamb Weston Holdings, Inc 4.88% 05/15/2028	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(7 951)	900 000
1 700 000	Lennar Corporation 4.88% 12/15/2023	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	9 784	1 700 000
600 000	Louisiana-Pacific Corporation 3.63% 03/15/2029	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(5 568)	600 000
2 000 000	LVMH MOET Hennessy Louis Vuitton 0.00% 02/11/2026	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(1 657)	2 000 000
1 800 000	Mckesson Corporation 7.65% 03/01/2027	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(4 739)	1 800 000
2 300 000	Mondelez International, Inc 4.13% 05/07/2028	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(2 194)	2 300 000
3 100 000	Motorola Solutions, Inc 7.50% 05/15/2025	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(4 481)	3 100 000
1 800 000	Naturgy Energy Group, SA 1.13% 04/11/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	11 762	1 800 000
2 000 000	Next PLC 3.63% 05/18/2028	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(42 329)	2 000 000
2 300 000	Nokia OYJ 2.00% 03/15/2024	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(26 536)	2 300 000
1 300 000	NRG Energy, Inc 5.75% 01/15/2028	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(19 993)	1 300 000
1 800 000	Olin Corporation 5.13% 09/15/2027	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(36 100)	1 800 000
1 400 000	Oracle Corporation 3.25% 11/15/2027	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	577	1 400 000
300 000	Pearson PLC 1.38% 05/06/2025	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(578)	300 000
2 200 000	Premier Foods Finance PLC 3.50% 10/15/2026	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(71 431)	2 200 000
2 700 000	Publicis Groupe SA 0.50% 11/03/2023	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(15 745)	2 700 000
600 000	Pultegroup, Inc 7.88% 06/15/2032	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(2 983)	600 000
1 000 000	Renault 1.00% 11/28/2025	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(2 067)	1 000 000
1 800 000	Repsol, SA 2.25% 12/10/2026	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	4 810	1 800 000
2 300 000	Rexel 2.13% 12/15/2028	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(59 234)	2 300 000
900 000	Sealed Air Corporation 6.88% 07/15/2033	Fixed 1.00%	USD	20/06/2027	J.P. Morgan Securities LLC	(27 498)	900 000

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Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
700 000	Shell PLC 0.75% 05/12/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(1 924)	700 000
1 200 000	Sirius Xm Radio Inc 5.50% 07/01/2029	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	430	1 200 000
1 900 000	SSE PLC 0.88% 09/06/2025	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(27 395)	1 900 000
900 000	Stellantis NV 5.25% 04/15/2023	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(21 376)	900 000
2 000 000	Stmicroelectronics NV 0.00% 08/04/2025	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(18 696)	2 000 000
800 000	Targa Resources Partners LP 5.50% 03/01/2030	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	2 450	800 000
1 500 000	Telefonaktiebolaget L M Ericsson 1.88% 03/01/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	3 156	1 500 000
2 800 000	Tesla, Inc 2.00% 05/15/2024	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(9 382)	2 800 000
300 000	The Adt Security Corporation 4.13% 06/15/2023	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(5 235)	300 000
2 100 000	The Dow Chemical Company 7.38% 11/01/2029	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(21 979)	2 100 000
2 100 000	The Williams Companies, Inc 4.55% 06/24/2024	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(15 438)	2 100 000
1 300 000	T-Mobile Usa, Inc 4.75% 02/01/2028	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(10 248)	1 300 000
900 000	Totalenergies SE 5.13% 03/26/2024	Fixed 1.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(5 020)	900 000
900 000	Transocean Inc 8.00% 02/01/2027	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(52 193)	900 000
800 000	United Airlines Holdings, Inc 5.00% 02/01/2024	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(11 820)	800 000
2 000 000	United Rentals (North America), Inc 4.88% 01/15/2028	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(38 050)	2 000 000
300 000	United States Steel Corporation 6.65% 06/01/2037	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	1 538	300 000
1 700 000	Uniti Group Inc 7.13% 12/15/2024	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities LLC	(206 328)	1 700 000
1 100 000	UPC Holding BV 5.50% 01/15/2028	Fixed 5.00%	EUR	20/12/2027	J.P. Morgan Securities PLC	(30 425)	1 100 000
900 000	Valero Energy Corporation 8.75% 06/15/2030	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(5 604)	900 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Credit default swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
500 000	Vistra Operations Company LLC 5.50% 09/01/2026	Fixed 5.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(4 648)	500 000
2 200 000	YUM! Brands, Inc 3.63% 03/15/2031	Fixed 1.00%	USD	20/12/2027	J.P. Morgan Securities LLC	(8 839)	2 200 000
Total Credit default swaps						(279 773)	229 550 000

Interest rate swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
557 500 000	0.01%	JPY 1 Year TONA	JPY	21/12/2024	J.P. Morgan Securities LLC	(2 578)	557 500 000
170 100 000	0.25%	JPY 1 Year TONA	JPY	21/12/2027	J.P. Morgan Securities LLC	(2 956)	170 100 000
134 100 000	0.75%	JPY 1 Year TONA	JPY	21/12/2042	J.P. Morgan Securities LLC	(16 911)	134 100 000
9 900 000	1.25%	USD 1 Year SOFR	CHF	21/12/2024	J.P. Morgan Securities LLC	(8 730)	9 900 000
6 800 000	1.50%	USD 1 Year SOFR	CHF	21/12/2027	J.P. Morgan Securities LLC	47 331	6 800 000
900 000	2.25%	EUR 6 Month EURIBOR	EUR	21/12/2024	J.P. Morgan Securities LLC	(318)	900 000
3 900 000	2.25%	EUR 6 Month EURIBOR	EUR	21/12/2027	J.P. Morgan Securities LLC	62 096	3 900 000
4 700 000	2.50%	EUR 6 Month EURIBOR	EUR	21/12/2042	J.P. Morgan Securities LLC	358 792	4 700 000
151 200 000	3.00%	SEK 3 Month STIBOR	SEK	21/12/2032	J.P. Morgan Securities LLC	373 536	151 200 000
1 500 000	3.00%	USD 1 Year SOFR	USD	21/12/2032	J.P. Morgan Securities LLC	(7 285)	1 500 000
900 000	3.00%	USD 1 Year SOFR	USD	21/12/2042	J.P. Morgan Securities LLC	(11 759)	900 000
2 900 000	3.25%	GBP 1 Year SONIA	GBP	21/12/2032	J.P. Morgan Securities LLC	173 470	2 900 000
10 500 000	3.50%	USD 1 Year SOFR	USD	21/12/2024	J.P. Morgan Securities LLC	39 426	10 500 000
29 400 000	3.50%	CAD 6 Month CDOR	CAD	21/12/2027	J.P. Morgan Securities LLC	46 978	29 400 000
600 000	3.50%	GBP 1 Year SONIA	GBP	21/12/2027	J.P. Morgan Securities LLC	(3 293)	600 000
2 500 000	3.50%	CAD 6 Month CDOR	CAD	21/12/2032	J.P. Morgan Securities LLC	2 158	2 500 000
44 100 000	3.75%	NOK 6 Month NIBOR	NOK	21/12/2027	J.P. Morgan Securities LLC	2 262	44 100 000
200 000	4.00%	NOK 6 Month NIBOR	NOK	21/12/2024	J.P. Morgan Securities LLC	(71)	200 000
17 200 000	4.00%	AUD 6 Month BBSW	AUD	21/12/2027	J.P. Morgan Securities LLC	219 433	17 200 000
3 100 000	4.25%	NZD 3 Month BBR	NZD	21/12/2024	J.P. Morgan Securities LLC	18 002	3 100 000
6 500 000	4.25%	NZD 3 Month BBR	NZD	21/12/2027	J.P. Morgan Securities LLC	57 406	6 500 000
1 600 000	4.25%	AUD 6 Month BBSW	AUD	21/12/2042	J.P. Morgan Securities LLC	29 684	1 600 000
394 900 000	9.50%	HUF 6 Month BUBOR	HUF	21/12/2032	J.P. Morgan Securities LLC	10 751	394 900 000
14 200 000	AUD 6 Month BBSW 4.25%		AUD	21/12/2032	J.P. Morgan Securities LLC	(246 112)	14 200 000
38 200 000	CAD 6 Month CDOR 4.00%		CAD	21/12/2024	J.P. Morgan Securities LLC	(75 127)	38 200 000
1 700 000	CAD 6 Month CDOR 3.50%		CAD	21/12/2052	J.P. Morgan Securities LLC	11 838	1 700 000
5 000 000	CHF 1 Year SARON 1.75%		CHF	21/12/2032	J.P. Morgan Securities LLC	(129 435)	5 000 000
700 000	CHF 1 Year SARON 2.00%		CHF	21/12/2042	J.P. Morgan Securities LLC	(12 910)	700 000
22 000 000	CZK 6 Month PRIBOR 4.75%		CZK	21/12/2032	J.P. Morgan Securities LLC	(22 712)	22 000 000
8 100 000	EUR 6 Month EURIBOR 2.50%		EUR	21/12/2032	J.P. Morgan Securities LLC	(461 111)	8 100 000
16 900 000	GBP 1 Year SONIA 4.00%		GBP	21/12/2024	J.P. Morgan Securities LLC	(429 219)	16 900 000
449 600 000	JPY 1 Year TONA 0.50%		JPY	21/12/2032	J.P. Morgan Securities LLC	26 196	449 600 000
49 000 000	NOK 6 Month NIBOR 3.50%		NOK	21/12/2032	J.P. Morgan Securities LLC	9 333	49 000 000
6 700 000	NZD 3 Month BBR 4.25%		NZD	21/12/2032	J.P. Morgan Securities LLC	(111 734)	6 700 000

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

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Interest rate swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
282 800 000	SEK 3 Month STIBOR	3.00%	SEK	21/12/2024	J.P. Morgan Securities LLC	(163 012)	282 800 000
8 300 000	SEK 3 Month STIBOR	3.00%	SEK	21/12/2027	J.P. Morgan Securities LLC	(13 027)	8 300 000
48 600 000	SEK 3 Month STIBOR	2.75%	SEK	21/12/2042	J.P. Morgan Securities LLC	(138 691)	48 600 000
12 400 000	USD 1 Year SOFR	3.25%	USD	21/12/2027	J.P. Morgan Securities LLC	(96 382)	12 400 000
Total Interest rate swaps						(464 681)	2 519 200 000

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are JP Morgan Securities LLC, JPMorgan Chase Bank NA and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 3.98% of the NAV.

Lumyna – Weiss Multi - Strategy UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
Canada					
12	Lululemon Athletica, Inc.	USD	3 954	3 355	0.00
	Total Canada		3 954	3 355	0.00
United States					
96 261	Alliant Energy Corp.	USD	5 862 295	5 100 870	5.22
29 501	Alphabet, Inc. - A	USD	3 358 984	2 821 771	2.89
28 878	Amazon.com, Inc.	USD	3 858 678	3 263 214	3.34
1 451	American Express Co.	USD	204 635	195 754	0.20
196 243	Bank of America Corp.	USD	6 560 403	5 926 539	6.07
7	Bank of New York Mellon Corp.	USD	301	270	0.00
21 250	Bio-Techne Corp.	USD	7 270 263	6 035 000	6.18
63 040	CloudFlare, Inc. - A	USD	4 893 795	3 486 742	3.57
26 304	CoStar Group, Inc.	USD	2 276 085	1 832 074	1.88
137 281	CSX Corp.	USD	4 288 658	3 657 166	3.75
1	CVS Health Corp.	USD	99	95	0.00
12 201	Enphase Energy, Inc.	USD	2 016 581	3 385 411	3.47
1	FleetCor Technologies, Inc.	USD	277	176	0.00
58 398	Fortinet, Inc.	USD	3 507 384	2 869 094	2.94
65 989	Hartford Financial Services Group, Inc.	USD	4 288 625	4 087 359	4.19
14 057	Home Depot, Inc.	USD	4 103 238	3 878 888	3.97
45 302	Kroger Co.	USD	2 246 979	1 981 962	2.03
57 753	Liberty Media Corp-Liberty SiriusXM - C	USD	2 302 612	2 177 866	2.23
66 785	Marathon Petroleum Corp.	USD	6 911 580	6 633 754	6.80
9 846	Molina Healthcare, Inc.	USD	3 323 025	3 247 605	3.33
6 700	Netflix, Inc.	USD	2 517 257	1 577 448	1.62
3 519	O'Reilly Automotive, Inc.	USD	1 853 070	2 475 089	2.54
9 188	Paycom Software, Inc.	USD	2 450 348	3 031 948	3.11
187 638	Peloton Interactive, Inc. - A	USD	5 574 725	1 300 331	1.33
40 188	PTC, Inc.	USD	4 340 706	4 203 665	4.31
56 048	RingCentral, Inc. - A	USD	4 889 067	2 239 678	2.29
12 621	Seagen, Inc.	USD	1 635 051	1 726 931	1.77
149 698	Uber Technologies, Inc.	USD	3 225 992	3 966 997	4.06
10 917	Vertex Pharmaceuticals, Inc.	USD	2 930 996	3 160 908	3.24
72 896	Zoom Video Communications, Inc. - A	USD	11 149 443	5 364 417	5.49
	Total United States		107 841 152	89 629 022	91.82
	Total Shares		107 845 106	89 632 377	91.82
	Total Investments		107 845 106	89 632 377	91.82

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

Unaudited semi-annual report

Lumyna – Weiss Multi - Strategy UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Software	16.48	Healthcare-Services	3.33
Internet	14.20	Computers	2.94
Oil & Gas	6.80	Media	2.23
Retail	6.51	Food	2.03
Healthcare-Products	6.18	Commercial Services	1.88
Banks	6.07	Leisure Time	1.33
Electric	5.22	Diversified Financial Services	0.20
Biotechnology	5.01	Pharmaceuticals	0.00
Insurance	4.19		91.82
Transportation	3.75		
Energy-Alternate Sources	3.47		

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	447 173	USD	456 871	31/10/2022	State Street Bank and Trust Co.	(2 319)
EUR	65 244 900	USD	63 484 592	31/10/2022	State Street Bank and Trust Co.	642 596
GBP	485 804	USD	530 103	31/10/2022	State Street Bank and Trust Co.	13 253
USD	27 721	CHF	27 284	31/10/2022	State Street Bank and Trust Co.	(13)
USD	4 547 573	EUR	4 705 374	31/10/2022	State Street Bank and Trust Co.	(77 193)
USD	62 749	GBP	57 977	31/10/2022	State Street Bank and Trust Co.	(2 097)

Total forward foreign exchange contracts

574 227

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Banks	Equity	Short	5 926 809	72 613
Morgan Stanley Capital Services, Inc.	Biotechnology	Equity	Short	4 887 839	(71 081)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	1 832 250	9 467
Morgan Stanley Capital Services, Inc.	Computers	Equity	Short	2 869 094	(36 791)
Morgan Stanley Capital Services, Inc.	Diversified Financial Services	Equity	Long	96 451 597	(5 999 027)
Morgan Stanley Capital Services, Inc.	Diversified Financial Services	Equity	Short	195 754	3 744
Morgan Stanley Capital Services, Inc.	Electric	Equity	Short	5 100 870	370 605
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Short	3 385 411	89 555
Morgan Stanley Capital Services, Inc.	Food	Equity	Short	1 981 962	24 463
Morgan Stanley Capital Services, Inc.	Healthcare-Products	Equity	Short	6 035 000	(31 025)
Morgan Stanley Capital Services, Inc.	Healthcare-Services	Equity	Short	3 247 605	(16 147)
Morgan Stanley Capital Services, Inc.	Insurance	Equity	Short	4 087 359	1 980
Morgan Stanley Capital Services, Inc.	Internet	Equity	Short	11 629 430	181 236
Morgan Stanley Capital Services, Inc.	Leisure Time	Equity	Short	1 300 331	238 300
Morgan Stanley Capital Services, Inc.	Media	Equity	Short	2 177 866	(30 609)
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Short	6 633 754	(432 767)
Morgan Stanley Capital Services, Inc.	Pharmaceuticals	Equity	Short	95	2

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

Unaudited semi-annual report

Lumyna – Weiss Multi - Strategy UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Retail	Equity	Short	6 357 332	(137 430)
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	18 326 450	128 940
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Short	3 657 166	79 623
Total				186 083 974	(5 554 349)

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Morgan Stanley Capital Services, Inc.	96 451 597	89 632 377	444 678	(5 999 027)	8 079 528	2 525 179
Total	96 451 597	89 632 377	444 678	(5 999 027)	8 079 528	2 525 179

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Morgan Stanley Capital Services LLC and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is State Street Bank and Trust Co with 2.21% of the NAV.

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2022

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
Canada					
52 060	Ballard Power Systems, Inc.	CAD	421 509	320 532	3.81
10 710	Canadian Solar, Inc.	USD	366 956	398 948	4.74
	Total Canada		788 465	719 480	8.55
Chile					
3 140	Quimica Y Minera Chile SP - ADR	USD	270 207	284 955	3.39
	Total Chile		270 207	284 955	3.39
China					
18 300	BYD Co. Ltd.	HKD	520 970	453 193	5.39
500 000	China Longyuan Power Group Corp. Ltd.	HKD	855 691	627 397	7.45
8 730	Daqo New Energy Corp. - ADR	USD	434 930	463 388	5.51
434 000	Xinjiang Goldwind Science & Technology Co. Ltd.	HKD	606 571	503 668	5.98
	Total China		2 418 162	2 047 646	24.33
Denmark					
7 230	NKT A/S	DKK	341 039	343 691	4.08
	Total Denmark		341 039	343 691	4.08
Hong Kong					
254 000	Canvest Environmental Protection Group Co. Ltd.	HKD	132 570	159 844	1.90
	Total Hong Kong		132 570	159 844	1.90
Israel					
1 560	SolarEdge Technologies, Inc.	USD	427 414	361 078	4.29
	Total Israel		427 414	361 078	4.29
Norway					
83 400	Hexagon Composites ASA	NOK	257 683	182 455	2.17
43 300	Hexagon Purus ASA	NOK	129 510	79 629	0.94
283 300	NEL ASA	NOK	403 523	314 568	3.74
	Total Norway		790 716	576 652	6.85
United Kingdom					
12 280	Atlantica Sustainable Infrastructure Plc.	USD	390 037	322 964	3.84
	Total United Kingdom		390 037	322 964	3.84
United States					
470	Air Products & Chemicals, Inc.	USD	120 163	109 383	1.30
1 130	Darling Ingredients, Inc.	USD	84 750	74 749	0.89
2 000	Donaldson Co., Inc.	USD	100 162	98 020	1.17
1 190	Enphase Energy, Inc.	USD	265 238	330 189	3.92
2 790	First Solar, Inc.	USD	253 784	369 033	4.39
1 690	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	USD	71 164	50 582	0.60
1 620	MASCO Corp.	USD	84 201	75 638	0.90

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

Unaudited semi-annual report

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
United States (cont.)					
850	Owens Corning	USD	69 653	66 819	0.79
300	Roper Technologies, Inc.	USD	137 489	107 892	1.28
3 080	Universal Display Corp.	USD	386 030	290 598	3.45
Total United States			1 572 634	1 572 903	18.69
Total Shares			7 131 244	6 389 213	75.92
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
300 000	United States Treasury Bill 0.000% 08/11/2022	USD	299 164	299 193	3.55
600 000	United States Treasury Bill 0.000% 15/11/2022	USD	597 863	597 959	7.11
Total United States			897 027	897 152	10.66
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			897 027	897 152	10.66
Total Investments			8 028 271	7 286 365	86.58

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

Unaudited semi-annual report

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2022)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2022)	
	%		%
Energy-Alternate Sources	30.63	Building Materials	1.69
Sovereign	10.66	Software	1.28
Chemicals	10.20	Miscellaneous Manufacturing	1.17
Electrical Components & Equipment	9.43	Machinery-Diversified	0.94
Electric	7.45	Agriculture	0.89
Auto Manufacturers	5.39	Diversified Financial Services	0.60
Electronics	4.08		
Metal Fabricate/Hardware	2.17		86.58

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	1 138 305	USD	1 107 594	31/10/2022	State Street Bank and Trust Co.	9 611
SEK	2 390 234	USD	212 597	31/10/2022	State Street Bank and Trust Co.	3 044
USD	94 953	EUR	97 211	31/10/2022	State Street Bank and Trust Co.	(456)
USD	23 578	SEK	263 893	31/10/2022	State Street Bank and Trust Co.	(230)
Total forward foreign exchange contracts						11 969

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Agriculture	Equity	Short	48 270	4 656
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Short	94 770	11 630
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Long	65 051	(7 898)
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Short	65 635	6 697
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Long	197 850	(19 893)
Morgan Stanley Capital Services, Inc.	Electric	Equity	Long	89 122	(16 733)
Morgan Stanley Capital Services, Inc.	Electric	Equity	Short	52 455	5 321
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	117 666	12 070
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Long	362 194	(55 788)
Morgan Stanley Capital Services, Inc.	Environmental Control	Equity	Short	91 320	7 695
Morgan Stanley Capital Services, Inc.	Gas	Equity	Short	50 911	7 530
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Long	36 806	(9 779)
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Short	76 989	4 791
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Short	73 348	7 838
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Long	74 171	(5 331)
Morgan Stanley Capital Services, Inc.	Water	Equity	Short	70 146	14 932
SEB AB	Chemicals	Equity	Long	79 002	(6 586)
SEB AB	Chemicals	Equity	Short	72 789	6 755
SEB AB	Electric	Equity	Long	127 341	(11 968)
SEB AB	Electrical Components & Equipment	Equity	Short	228 029	26 025
SEB AB	Energy-Alternate Sources	Equity	Long	365 343	(67 512)

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

Unaudited semi-annual report

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2022 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
SEB AB	Energy-Alternate Sources	Equity	Short	64 506	8 902
SEB AB	Engineering & Construction	Equity	Long	78 218	(12 376)
SEB AB	Engineering & Construction	Equity	Short	172 186	14 564
SEB AB	Food	Equity	Long	50 979	(4 279)
SEB AB	Machinery-Diversified	Equity	Short	60 278	7 079
SEB AB	Miscellaneous Manufacturing	Equity	Long	156 496	(29 087)
SEB AB	Miscellaneous Manufacturing	Equity	Short	57 164	7 535
SEB AB	Pipelines	Equity	Short	20 041	3 668
SEB AB	Water	Equity	Long	34 177	(5 982)
Total				3 133 253	(95 524)

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Morgan Stanley International Plc.	825 194	741 510	83 160	(115 422)	813	(31 449)
SEB AB	674 993	891 556	74 528	(137 790)	(1 040)	(64 302)
Total	1 500 187	1 633 066	157 688	(253 212)	(227)	(95 751)

The counterparties for OTC Derivatives including CFD as at September 30, 2022 are Morgan Stanley & Co International PLC, Skandinaviska Enskilda Banken AB, State Street Bank and Trust Co, Bank of America NA and Goldman Sachs International. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2022 is Morgan Stanley & Co International PLC with 3.73% of the NAV.

Notes to the financial statements as at September 30, 2022

1. Activity

Lumyna Funds (the “SICAV”) has been incorporated on November 5, 2007 under Luxembourg laws as a “Société d’Investissement à Capital Variable” (SICAV). The SICAV is governed by the provisions of Part I and it fulfils the provisions of Article 27 of the Luxembourg Law of December 17, 2010 “as amended” relating to Undertakings for Collective Investment, as may be amended from time to time.

The Articles of Incorporation created are deposited with the Register of Commerce and Companies of Luxembourg and have been published in the Mémorial C, “Recueil des Sociétés et Associations” (the “Mémorial”) respectively. The SICAV is registered with the Register of Commerce and Companies of Luxembourg under the number B 133.445.

As at September 30, 2022, sixteen sub-funds were available to investors:

Sub-funds	Launch date
Lumyna – MY Asian Event-Driven UCITS Fund	November 3, 2010
Lumyna – Enhanced Equity Volatility Premium UCITS Fund	November 27, 2013
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	May 7, 2014
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	February 19, 2016
Lumyna – Zeal Greater China Long Short UCITS Fund	August 29, 2014
Lumyna – Ramius Merger Arbitrage UCITS Fund	July 8, 2016
Lumyna – Millburn Diversified UCITS Fund	March 8, 2017
Lumyna – Global Debt - Credit UCITS Fund	November 24, 2017
Lumyna – Global Debt - Government UCITS Fund	November 24, 2017
Lumyna – Global Debt - Securitised UCITS Fund	November 24, 2017
Lumyna – PSAM Global Event UCITS Fund	June 6, 2019
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	October 16, 2019
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	March 2, 2020
Lumyna – Bluecove Alternative Credit UCITS Fund	December 17, 2020
Lumyna – Weiss Multi - Strategy UCITS Fund	June 4, 2021
Lumyna – Proxy P Energy Transition UCITS Fund	April 6, 2022

During the period, the following sub-fund was launched:

Sub-fund	Launch date
Lumyna – Proxy P Energy Transition UCITS Fund	April 6, 2022

During the period, the following share classes were launched:

Sub-funds	Class	Launch Date
Lumyna – Proxy P Energy Transition UCITS Fund	Class USD B (acc)	April 6, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class EUR B (acc)	April 6, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class USD D (acc)	April 6, 2022
Lumyna – Weiss Multi Strategy UCITS Fund	Class GBP D (acc)	April 21, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class EUR D (acc)	May 10, 2022
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class USD X8 (acc)	May 11, 2022
Lumyna – PSAM Global Event UCITS Fund	Class EUR X2 (acc)	July 14, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class SEK C (acc)	July 21, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class USD C (acc)	July 29, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class EUR C (acc)	July 29, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class USD Z (acc)	July 29, 2022
Lumyna – Proxy P Energy Transition UCITS Fund	Class EUR Z (acc)	July 29, 2022

Notes to the financial statements as at September 30, 2022 (cont.)

1. Activity (cont.)

During the period, the following share classes were liquidated:

Sub-funds	Class	Close Date
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Class EUR Z (acc)	July 11, 2022
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class GBP X1 (acc)	July 12, 2022

2. Principal accounting policies

2.1 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment. Portfolios were valued as at September 30, 2022.

2.2 Valuation of investment in securities

2.2.1 Securities or money market instruments quoted or traded on an official stock exchange or any other regulated market, are valued on the basis of the last known price, and if the securities or money market instruments are listed on several stock exchanges or regulated markets, the last known price of the stock exchange which is the principal market for security or money market in question, unless these prices are not representative.

2.2.2 For securities or money market instruments not quoted or traded on an official stock exchange or any other regulated market, and for quoted securities or money market instruments, but for which the last known price is not representative, valuation is based on the probable sales price estimated prudently and in good faith by the board of directors of the SICAV.

2.2.3 Liquid assets and money market instruments with a maturity of less than 12 months may be valued at nominal value plus any accrued interest or using an amortised cost method.

2.2.4 Investments in other open-ended Undertakings Collective Investments (UCIs) are valued on the basis of the respective last available net asset value of such UCIs at each valuation day.

2.2.5 Units or shares of a closed-ended UCI are valued in accordance with the valuation rules set out in items 2.2.1 and 2.2.2.

2.2.6 Any of the above mentioned assets for which the valuation in accordance with the above paragraphs is not possible, practicable or representative of their fair value are valued at fair market value, as determined in good faith by the board of directors of the SICAV.

2.3 Valuation of swaps

2.3.1 Credit default swap

A credit default swap is a credit derivative transaction in which two parties enter into an agreement, whereby one party (the protection buyer) pays the other (the protection seller) a fixed periodic coupon for the specified life of the agreement in return for a payment contingent on a credit event related to the underlying reference obligation.

If a credit event occurs, the protection seller would be obligated to make a payment, which may be either: (i) a net cash settlement equal to the notional amount of the swap less the auction value of the reference obligation or (ii) the notional amount of the swap in exchange for the delivery of the reference obligation. Selling protection effectively adds leverage to a sub-fund's portfolio up to the notional amount of swap agreements.

The notional amount represents the maximum potential liability under a contract and is not reflected in the statement of net assets. Potential liabilities under these contracts may be reduced by: the auction rates of the underlying reference obligations; upfront payments received at the inception of a swap; and net amounts received from credit default swaps purchased with the identical reference obligation.

Credit default swaps are marked to market at each NAV calculation date. The market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models.

Notes to the financial statements as at September 30, 2022 (cont.)

2. Principal accounting policies (cont.)

2.3 Valuation of swaps (cont.)

2.3.1 Credit default swap (cont.)

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised appreciation/(depreciation) on swap contracts”. Realised gains/(losses) and change in unrealised appreciation/depreciation resulting there from are included in the statement of operations and changes in net assets respectively under the heading “Net realised gains/(losses) on swap contracts” and “Change in net unrealized appreciation/depreciation on swap contracts”.

The related interest income or expense is disclosed net of withholding tax in the statement of operations and changes in net assets.

2.3.2 Total return swap

A total return swap is a bilateral agreement in which each party agrees to exchange payments based on the performance of an underlying instrument represented by a security, basket or index thereof for a fixed or variable rate. One party pays out the total return of a specific reference asset, and in return, receives a regular stream of payments. The total performance will include gains and losses on the underlying, as well as any interest or dividends during the contract period according to the type of underlying. The cash flows to be exchanged are calculated by reference to an agreed upon notional amount or quantity. To the extent the total return of the reference asset underlying the transaction exceeds or falls short of the offsetting payment, the Fund will receive a payment from or make a payment to the counterparty.

Total return swaps are marked to market at each NAV calculation date. The estimated market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised appreciation/(depreciation) on swap contracts”. Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the statement of operations and changes in net assets respectively under “Net realised gain/(loss) on swap contracts” and “Net change in unrealised appreciation/depreciation on swaps contracts.”

The related interest income or expense is disclosed net of withholding tax in the statement of operations and changes in net assets.

2.3.3 Interest rate swap

An interest rate swap is a forward contract in which one stream of future interest payments is exchanged for another based on a specified principal amount. Interest rate swaps usually involve the exchange of a fixed interest rate for a floating rate, or vice versa, to reduce or increase exposure to fluctuations in interest rates or to obtain a marginally lower interest rate than would have been possible without the swap.

Interest rate swaps are marked to market at each NAV calculation date. The estimated market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Unrealised appreciation/(depreciation) on swap contracts”. Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the statement of operations and changes in net assets respectively under “Net realised gain/(loss) on swap contracts” and “Net change in unrealised appreciation/depreciation on swaps contracts.”

The related interest income or expense is disclosed net of withholding tax in the statement of operations and changes in net assets.

2.4 Valuation of contracts for difference

Contracts for differences are contracts entered into between a broker and the sub-fund under which the parties agree to make payments to each other so as to replicate the economic consequences of holding a long or short position in the underlying security or index. Contracts for differences also mirror any corporate actions that take place.

Notes to the financial statements as at September 30, 2022 (cont.)

2. Principal accounting policies (cont.)

2.4 Valuation of contracts for difference (cont.)

Contracts for differences are valued based on the closing market price of the underlying security, less any financing charges attributable to each contract. Upon entering into contracts for differences, the sub-fund may be required to pledge to the broker an amount of cash and/or other assets equal to a certain percentage of the contract amount (“initial margin”). Subsequently, payments known as “variation margin” are made or received by the sub-fund periodically, depending on fluctuations in the value of the underlying security.

The unrealised appreciation/(depreciation) is disclosed in the statement of net assets under “Contracts for difference at market value”. Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the statement of operations and changes in net assets respectively under “Net realised gain/(loss) on contracts for differences” and “Change in net unrealised appreciation/(depreciation) on contracts for difference”.

2.5 Valuation of futures contracts

Futures contracts provide for the delayed delivery of the underlying instrument at a fixed price or for a cash amount based on the change in the value of the underlying instrument at a specific date in the future. Upon entering into a futures contract, the sub-fund is required to deposit with the broker, cash or securities in an amount equal to a certain percentage of the contract amount which is referred to as the initial margin account. Subsequent payments, referred to as variation margin, are made or received by the sub-fund periodically and are based on changes in the market value of open futures contracts.

The unrealised appreciation/(depreciation) on futures contracts is disclosed in the statement of net assets under “Unrealised appreciation/(depreciation) on futures contracts”. Changes in the market value of open futures contracts are recorded as unrealised appreciation/depreciation in the statement of operations and changes in net assets under “Change in net unrealised appreciation/ depreciation on futures contracts”.

Realised gains or losses, representing the difference between the value of the contract at the time it was opened and the value at the time it was closed, are reported at the closing or expiration of futures contracts in the statement of operations and changes in net assets under “Net realized gain/(loss) on futures contracts”. Securities deposited as initial margin are designated in the statement of investments and cash deposited is recorded in the statement of net assets. A receivable and/or a payable to brokers for the daily variation margin is also recorded in the statement of net assets.

2.6 Valuation of options contracts

A purchaser of a put option has the right, but not the obligation, to sell the underlying instrument at an agreed upon price (“strike price”) to the option seller. A purchaser of a call option has the right, but not the obligation, to purchase the underlying instrument at the strike price from the option seller.

Premiums paid by the sub-fund for purchased options are included in the statement of net assets as an investment. The option is adjusted daily to reflect the current market value of the option and the change is recorded as unrealised appreciation or depreciation. If the option is allowed to expire, the fund will lose the entire premium it paid and record a realised loss for the premium amount. Premiums paid for purchased options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying investment transaction to determine the realised gain/(loss) or cost basis of the security.

Premiums received by the sub-fund for written options are included in the statement of net assets. The amount of the liability is adjusted daily to reflect the current market value of the written option and the change in market value is recorded as unrealised appreciation or depreciation. Premiums received from written options that expire are treated as realised gains. The sub-fund records a realised gain or loss on written options based on whether the cost of the closing transaction exceeds the premium received. If a call option is exercised by the option buyer, the premium received by the sub-fund is added to the proceeds from the sale of the underlying security to the option buyer and compared to the cost of the closing transaction to determine whether there has been a realised gain or loss. If a put option is exercised by an option buyer, the premium received by the option seller reduces the cost basis of the purchased security.

Written uncovered call options expose the sub-fund to unlimited risk of loss. Written covered call options limit the upside potential of a security above the strike price. Written put options expose the Fund to risk of loss if the value of the security declines below

Notes to the financial statements as at September 30, 2022 (cont.)

2. Principal accounting policies (cont.)

2.6 Valuation of options contracts (cont.)

the exercise price minus the put premium. The sub-fund is not subject to credit risk on written options as the counterparty has already performed its obligation by paying the premium at the inception of the contract.

Outstanding options traded on a regulated market are valued based on the closing price or the last available market price of the instruments. OTC options are marked to market based upon prices obtained from third party pricing agents and verified against the value from the counterparty. The market value of options is included in the statement of net assets under the heading "Options sold at market value".

The realised gains/(losses) and change in unrealised appreciation/depreciation on options are disclosed in the statement of operations and changes in net assets respectively under the headings "Net realised gains/(losses) on options" and "Change in net unrealised appreciation/depreciation on options."

2.7 Valuation of forward foreign exchange contracts

Forward foreign exchange contracts represent obligations to purchase or sell foreign currency on a specified future date at a price fixed at the time the contracts are entered into. Non-deliverable forward foreign exchange contracts are settled with the counterparty in cash without the delivery of foreign currency. The values of the forward foreign exchange contracts are adjusted daily based on the applicable exchange rate of the underlying currency. Changes in the value of these contracts are recorded as unrealised appreciation or depreciation until the contract settlement date. When the forward contract is closed, the sub-fund records a realised gain or loss equal to the difference between the value at the time the contract was opened and the value at the time it was closed.

The unrealised appreciation/(depreciation) on forward foreign exchange contracts is disclosed in the statement of net assets under "Unrealised appreciation/(depreciation) on forward foreign exchange contracts". Realised gains/(losses) and change in unrealised appreciation/depreciation resulting there from are included in the statement of operations and changes in net assets respectively under "Net realised gains/(losses) on forward foreign exchange contracts" and "Change in net unrealised appreciation/depreciation on forward foreign exchange contracts".

2.8 Valuation of repurchase agreements and reverse repurchase agreements

Each sub-fund may enter into repurchase transactions which consist in the purchase or sale of securities with a clause reserving the seller the right or the obligation to repurchase from the acquirer the securities sold at a price and term specified by the two parties in their contractual arrangement and reverse repurchase transactions, which consist of a forward transaction at the maturity of which the seller (counterparty) has the obligation to repurchase the securities sold and the sub-fund the obligation to return the securities received under the transaction (collectively, the "repo transactions").

Market value of repurchase agreements is disclosed in the statement of net assets under "Repurchase agreements at market value". Market value of reverse repurchase agreements is disclosed under "Reverse repurchase agreements at market value". Cost of both repurchase agreements and reverse repurchase agreements is disclosed in the statement of net assets under "Investments in securities at cost".

2.9 Valuation of To be announced contracts

To be announced contracts (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the portfolio of investments.

Although the funds will generally enter into TBA purchase commitments with the intention of acquiring securities, the funds may also dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction.

Notes to the financial statements as at September 30, 2022 (cont.)

2. Principal accounting policies (cont.)

2.9 Valuation of To be announced contracts (cont.)

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the fund realises a gain or loss on the commitment without regard to any unrealised gain or loss on the underlying security. If the fund delivers securities under the commitment, the fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The funds had unsettled TBAs as of September 30, 2022 which are included within receivable for investments sold and payable for investments purchased in the statement of net assets.

The market values of the TBAs are presented in the statement of net assets under the headings "Market value of to be announced contracts". The net change in unrealized appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the statement of operations and changes in net assets.

2.10 Net realised gains or losses resulting from investments

The realised gains or losses resulting from the sales of investments are calculated on an average cost basis.

2.11 Foreign exchange translation

The financial statements for each sub-fund are established in the base currency of the sub-fund and the combined accounts of the SICAV are in Euro.

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at the period-end. The realised gains and losses or unrealised appreciation and depreciations on foreign exchange translation are recognized in the statement of operations and changes in net assets in determining the increase or decrease in net assets.

The following exchange rates (against EUR) as at 5 p.m. Central European Time have been used to convert the investments and other assets and liabilities denominated in currencies other than EUR for all sub-funds denominated in EUR except for Lumyna – PSAM Global Event UCITS Fund:

Currency	September 30, 2022
AUD	1.523680
BRL	5.298778
CAD	1.346088
CHF	0.964220
CNH	6.984070
CNY	6.946892
GBP	0.877587
HKD	7.690152
IDR	14,917.616355
INR	79.695731
JPY	141.799401
KRW	1,401.584877
MYR	4.542636
NOK	10.675488
NZD	1.731901

Notes to the financial statements as at September 30, 2022 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

Currency	September 30, 2022
PHP	57.431966
SEK	10.871663
SGD	1.405699
THB	36.952388
TWD	31.102899
USD	0.979650

The following exchange rates (against EUR) as at 9 p.m. Central European Time have been used to convert the investments and other assets and liabilities denominated in currencies other than EUR for the Lumyna – PSAM Global Event UCITS Fund:

Currency	September 30, 2022
AUD	1.560184
BRL	5.363500
CAD	1.381250
CHF	0.986100
CLP	968.380000
CNH	7.138400
CNY	7.091200
COP	4,610.005000
CZK	25.070600
DKK	7.579000
EUR	1.019316
GBP	0.894614
HKD	7.849850
HUF	431.196250
IDR	15,227.500000
ILS	3.574150
JPY	144.775000
KRW	1,430.700000
MXN	20.121500
MYR	4.637000
NOK	10.878650
NZD	1.781420
PEN	3.984250
PLN	4.951550

The following exchange rates (against USD) as at 5 p.m. Central European Time have been used to convert the investments and other assets and liabilities denominated in currencies other than USD for all sub-funds denominated in USD except for Lumyna – Millburn Diversified UCITS Fund, Lumyna – Sandbar Global Equity Market Neutral UCITS Fund and Lumyna – Millburn Adaptive Allocation Program UCITS Fund:

Currency	September 30, 2022
AUD	1.555331
BRL	5.408850
CAD	1.374050
CHF	0.984250

Notes to the financial statements as at September 30, 2022 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

Currency	September 30, 2022
CLP	957.935000
COP	4,594.005000
CZK	25.081950
DKK	7.589900
EUR	1.020773
GBP	0.895817
HKD	7.849900
ILS	3.557050
INR	81.351250
JPY	144.745000
KRW	1,430.700000
MXN	20.107500
MYR	4.637000
NOK	10.897250
NZD	1.767878
PLN	4.939000
RUB	61.125000
SEK	11.097500
SGD	1.434900
THB	37.720000
TRY	18.538500
TWD	31.749000
ZAR	17.972500

The following exchange rates (against USD) as at 9 p.m. Central European Time have been used to convert the investments and other assets and liabilities denominated in currencies other than USD for Lumyna – Millburn Diversified UCITS Fund, Lumyna – Sandbar Global Equity Market Neutral UCITS Fund and Lumyna – Millburn Adaptive Allocation Program UCITS Fund:

Currency	September 30, 2022
AUD	1.530619
CAD	1.355075
CHF	0.967413
GBP	0.877661
HKD	7.701096
JPY	142.031519
MXN	19.740198
NOK	10.672500
NZD	1.747662
PLN	4.857718
SEK	10.877785
SGD	1.408788
USD	0.981050
ZAR	17.750874

Notes to the financial statements as at September 30, 2022 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

The following exchange rate (against EUR) as at 5 p.m. has been used to calculate the combined total in the statement of net assets and in the statement of operations and changes in net assets for all sub-funds denominated in USD except for the Lumyna – Millburn Diversified UCITS Fund, Lumyna – Sandbar Global Equity Market Neutral UCITS Fund and Lumyna – Millburn Adaptive Allocation Program UCITS Fund.

Currency	September 30, 2022
USD	0.979650

The following exchange rate (against EUR) as at 9 p.m. has been used to calculate the combined total in the statement of net assets and in the statement of operations and changes in net assets for the Lumyna – Millburn Diversified UCITS Fund, Lumyna – Sandbar Global Equity Market Neutral UCITS Fund and Lumyna – Millburn Adaptive Allocation Program UCITS Fund:

Currency	September 30, 2022
USD	1.019316

2.12 Income

Dividend income and dividend expense are recorded on the ex-dividend date and interest income and interest expense are accrued over the life of the investment. Interest income includes accretion of market discount, original issue discounts and amortisation of premiums. Interest income and dividend income are recognised on a gross basis before withholding tax, if any. Interest income is accrued on a daily basis.

3. Investment management, distributor and performance fees

The investment management fees which are payable to the investment manager in connection with the services to be provided by them, and distribution fees which are payable to the investment manager or Lumyna Investments Limited pursuant to the relevant agreements between each of them, are payable monthly in arrears and calculated on each banking day (as defined in the prospectus) on the net assets of each share class and at the combined annual rates mentioned below.

The performance fees shall be payable by reference to the net asset value of a share class of a sub-fund in excess of that share class's high water mark, aggregate benchmark or combination thereof. The performance fees are calculated and accrued daily as an expense of the relevant share class. Performance fee is calculated in respect of each period of 12 months beginning on 1 April and ending on the following 31 March.

The performance fees which are payable to the investment manager, are payable annually or on crystallisation, and are calculated on each banking day (as defined in the Prospectus). For more details please refer to the latest prospectus issued.

For the period from April 01, 2022 to September 30, 2022 the performance fees charged per share class were:

Sub-funds	Class	Local currency	Amount in base currency	% of net assets*
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR B (acc)	EUR	2	0.00

Notes to the financial statements as at September 30, 2022 (cont.)

3. Investment management, distributor and performance fees (cont.)

Sub-funds	Class	Local currency	Amount in base currency	% of net assets*
Lumyna – Millburn Diversified UCITS Fund	Class CHF Z (acc)	CHF	480	2.63
	Class EUR B (acc)	EUR	407 623	2.18
	Class EUR C (acc)	EUR	23 361	2.21
	Class EUR D (acc)	EUR	61 314	1.95
	Class EUR X2 (acc)	EUR	252 549	2.65
	Class EUR X4 (inc)	EUR	2 803	2.60
	Class EUR X6 (acc)	EUR	181 216	2.94
	Class EUR Z (acc)	EUR	16 034	3.03
	Class GBP B (acc)	GBP	18 682	2.70
	Class GBP Z (acc)	GBP	10 858	3.14
	Class JPY X5 (acc)	JPY	1 439 739	2.86
	Class USD B (acc)	USD	158 019	4.12
	Class USD C (acc)	USD	7 799	0.61
	Class USD Y1 (acc)	USD	53 091	2.78
Class USD Z (acc)	USD	43 672	2.73	
Lumyna – PSAM Global Event UCITS Fund	Class EUR A2 (acc)	EUR	2	0.00
	Class EUR A3 (acc)	EUR	14	0.00
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class GBP D (acc)	GBP	3	0.00
	Class GBP X1 (acc)	GBP	779	0.00
	Class GBP X2 (inc)	GBP	472	0.00
	Class USD B (acc)	USD	7	0.00
	Class USD X1 (acc)	USD	337	0.00
Lumyna – Bluecove Alternative Credit UCITS Fund	Class USD X2 (inc)	USD	18	0.00
	Class EUR D (acc)	EUR	926	0.02
	Class GBP D (acc)	GBP	23 785	0.13
	Class USD B (acc)	USD	1	0.07
	Class USD D (acc)	USD	6 383	0.26

* Percentage of the amount in base currency / average net asset value in base currency of the class as at period end.

4. Operating and administrative fees

In respect of each sub-fund, the SICAV shall pay to Lumyna Investments Limited an operating and administrative fee equal to a certain percentage of the net asset value of the relevant share class calculated in the same manner as for the calculation of the combined investment management and distribution fees. The operating and administrative fee shall be calculated and accrued as an expense of the relevant share class and shall be payable monthly in arrears. For more details please refer to the latest prospectus issued.

5. Custodian, administrator, registrar agent fees

Each of the custodian, the administrator and the registrar agent are entitled to receive from Lumyna Investments Limited fees pursuant to the relevant agreements between each of them and the SICAV in accordance with usual market practice. In addition, reasonable disbursements and out-of-pocket expenses incurred by such parties are charged to Lumyna Investments Limited as appropriate.

6. Taxation

The SICAV's assets are subject to subscription tax ("Taxe d'abonnement") in the Grand Duchy of Luxembourg of 0.05% of the net assets p.a. (except sub-funds or classes of shares reserved to institutional investors that can benefit from the reduced tax rate of 0.01% of the net assets p.a. as stipulated in the Prospectus) payable quarterly. The SICAV's income is not taxable in Luxembourg. No tax will be deducted at source from any dividends paid by the SICAV. Dividend paid by the SICAV may be subject to withholding taxes in the country of origin of the issuer of the security, in respect of which such income is paid.

No duty or tax is payable in Luxembourg in connection with the issue of shares of the SICAV, except for one lump sum capital levy of EUR 75 which is payable at incorporation.

Notes to the financial statements as at September 30, 2022 (cont.)

6. Taxation (cont.)

Investment income from dividends and interest received by the SICAV may be subject to withholding taxes at varying rates. Such withholding taxes are usually not recoverable.

7. Cash collateral information

The table below provides the cash collateral balances due from / due to the brokers in relations to the futures contracts, swaps, forward foreign exchange contracts, OTC options contracts and contracts for difference held as at September 30, 2022. The cash collateral balances are included in the statement of net assets respectively under "Due from broker" and "Due to broker".

Sub-funds	Due from / (Due to) brokers	Investment type	Currency	Cash collateral balances
Lumyna – MY Asian Event-Driven UCITS Fund	Due from	Exchange Traded Derivatives	EUR	27 833 020
	Due to	Exchange Traded Derivatives	EUR	(10 339 590)
	Due from	OTC Derivatives	EUR	49 267 359
	Due to	OTC Derivatives	EUR	(195 575)
Lumyna – Enhanced Equity Volatility Premium UCITS Fund	Due from	OTC Derivatives	EUR	610 000
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Due from	OTC Derivatives	USD	760 000
	Due to	OTC Derivatives	USD	(760 000)
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Due from	OTC Derivatives	USD	9 540 000
	Due to	OTC Derivatives	USD	(4 860 000)
Lumyna – Zeal Greater China Long Short UCITS Fund	Due from	Exchange Traded Derivatives	USD	2 337 451
	Due to	Exchange Traded Derivatives	USD	(1 008 419)
	Due from	OTC Derivatives	USD	7 442 748
	Due to	OTC Derivatives	USD	(1 298 164)
Lumyna – Ramius Merger Arbitrage UCITS Fund	Due from	Exchange Traded Derivatives	USD	902 488
	Due to	Exchange Traded Derivatives	USD	(30 561)
	Due from	OTC Derivatives	USD	4 467 598
Lumyna – Millburn Diversified UCITS Fund	Due from	Exchange Traded Derivatives	USD	25 839 818
	Due to	Exchange Traded Derivatives	USD	(3 265 162)
	Due from	OTC Derivatives	USD	7 862 312
Lumyna – Global Debt - Credit UCITS Fund	Due from	Exchange Traded Derivatives	USD	2 179 835
Lumyna – Global Debt - Government UCITS Fund	Due to	OTC Derivatives	USD	(4 160 000)
Lumyna – Global Debt - Securitised UCITS Fund	Due from	Exchange Traded Derivatives	USD	334 686
Lumyna – PSAM Global Event UCITS Fund	Due from	Exchange Traded Derivatives	EUR	29 319 651
	Due to	Exchange Traded Derivatives	EUR	(18 454 208)
	Due from	OTC Derivatives	EUR	10 169 220
	Due to	OTC Derivatives	EUR	(18 776 011)
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Due from	OTC Derivatives	USD	117 608 149
	Due to	OTC Derivatives	USD	(24 333 918)
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Due from	Exchange Traded Derivatives	USD	725 127
	Due to	Exchange Traded Derivatives	USD	(57 784)
	Due from	OTC Derivatives	USD	1 626 694
	Due to	OTC Derivatives	USD	(89)

Notes to the financial statements as at September 30, 2022 (cont.)

7. Cash collateral information (cont.)

Sub-funds	Due from / (Due to) brokers	Investment type	Currency	Cash collateral balances
Lumyna – Bluecove Alternative Credit UCITS Fund	Due from	Exchange Traded Derivatives	USD	1 717 580
	Due to	Exchange Traded Derivatives	USD	(249 667)
	Due from	OTC Derivatives	USD	12 513 770
	Due to	OTC Derivatives	USD	(1 676 244)
Lumyna – Weiss Multi - Strategy UCITS Fund	Due from	OTC Derivatives	USD	1 580 000
	Due to	OTC Derivatives	USD	(2 950 000)
Lumyna – Proxy P Energy Transition UCITS Fund	Due from	Exchange Traded Derivatives	USD	54 276
	Due to	Exchange Traded Derivatives	USD	(54 259)
	Due from	OTC Derivatives	USD	1 021 921

8. Stock collateral information

The table below provides the stock collateral information as at September 30, 2022.

Sub-funds	Counterparty	Security name	Type of collateral	Currency	Nominal value
Lumyna – Zeal Greater China Long Short UCITS Fund	Citigroup Global Markets, Inc.	United States Treasury Bill 0.000% 13/10/2022	Bond	USD	700 000
	BOFA Securities, Inc.	United States Treasury Bill 0.000% 17/11/2022	Bond	USD	1 500 000
Lumyna – Ramius Merger Arbitrage UCITS Fund	Morgan Stanley & Co.	Activision Blizzard, Inc.	Stock	USD	35 000
	Morgan Stanley & Co.	Atlas Air Worldwide Holdings, Inc.	Stock	USD	20 000
	Morgan Stanley & Co.	Avalara, Inc.	Stock	USD	20 000
	Morgan Stanley & Co.	First Horizon National Corp.	Stock	USD	150 000
	Morgan Stanley & Co.	Rogers Corp.	Stock	USD	7 000
	Morgan Stanley & Co.	Silicon Motion Technology Corp. - ADR	Stock	USD	45 000
	Goldman Sachs International	Spirit Airlines, Inc.	Stock	USD	150 000
	Morgan Stanley & Co.	Tegna, Inc.	Stock	USD	130 000
	Morgan Stanley & Co.	Tenneco, Inc. - A	Stock	USD	50 000
	Morgan Stanley & Co.	Twitter, Inc.	Stock	USD	50 000
Lumyna – PSAM Global Event UCITS Fund	The Seaport Group Europe LLP	France Treasury Bill BTF 0.000% 16/11/2022	Bond	EUR	20 000 000
	The Seaport Group Europe LLP	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/10/2022	Bond	EUR	10 000 000
	The Seaport Group Europe LLP	Italy Buoni Ordinari del Tesoro BOT 0.000% 30/11/2022	Bond	EUR	20 000 000
	The Seaport Group Europe LLP	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/12/2022	Bond	EUR	20 000 000
	The Seaport Group Europe LLP	Italy Buoni Ordinari del Tesoro BOT 0.000% 13/01/2023	Bond	EUR	20 000 000
	The Seaport Group Europe LLP	Italy Buoni Ordinari del Tesoro BOT - Reg 0.000% 14/10/2022	Bond	EUR	20 000 000

Notes to the financial statements as at September 30, 2022 (cont.)

8. Stock collateral information (cont.)

Sub-funds	Counterparty	Security name	Type of collateral	Currency	Nominal value
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Morgan Stanley & Co.	United States Treasury Bill 0.000% 29/12/2022	Bond	USD	90 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 26/01/2023	Bond	USD	25 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 23/02/2023	Bond	USD	100 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 23/03/2023	Bond	USD	100 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 20/04/2023	Bond	USD	40 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 15/06/2023	Bond	USD	50 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 13/07/2023	Bond	USD	55 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 06/10/2022	Bond	USD	85 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 03/11/2022	Bond	USD	100 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 01/12/2022	Bond	USD	80 000 000
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Deutsche Bank AG	Inter-American Development Bank 0.500% 23/09/2024	Bond	USD	4 500 000
Lumyna – Proxy P Energy Transition UCITS Fund	Morgan Stanley & Co.	Enphase Energy, Inc.	Stock	USD	800
	Morgan Stanley & Co.	First Solar, Inc.	Stock	USD	2 000
	Brown Brothers Harriman & Co.	SolarEdge Technologies, Inc.	Stock	USD	700

9. Fair valuation

The following table sets forth the securities where the valuation committee was used to determine the value as at September 30, 2022.

Sub-funds	Currency	Number of assets fair valued	Value	% of net assets
Lumyna – MY Asian Event-Driven UCITS Fund	EUR	3	357 499	0.17%
Lumyna – Bluecove Alternative Credit UCITS Fund	USD	1	11 758 022	9.13%
Lumyna – PSAM Global Event UCITS Fund	EUR	15	69 635 087	8.67%

10. Distributions

The board of directors resolved to distribute a dividend to shareholders invested into the following classes:

For the Period Ended:	Class	Record Date	Ex-Date	Reinvestment Date	Currency	Dividend Rate
Lumyna – Global Debt - Credit UCITS Fund	Class EUR B (inc)	30 August 2022	31 August 2022	6 September 2022	EUR	1.9158
Lumyna – Global Debt - Credit UCITS Fund	Class GBP B (inc)	30 August 2022	31 August 2022	6 September 2022	GBP	1.9127
Lumyna – Global Debt - Credit UCITS Fund	Class USD B (inc)	30 August 2022	31 August 2022	6 September 2022	USD	2.0136
Lumyna – Global Debt - Government UCITS Fund	Class EUR B (inc)	30 August 2022	31 August 2022	6 September 2022	EUR	1.2588

Notes to the financial statements as at September 30, 2022 (cont.)

10. Distributions (cont.)

For the Period Ended:	Class	Record Date	Ex-Date	Reinvestment Date	Currency	Dividend Rate
Lumyna – Global Debt - Government UCITS Fund	Class GBP B (inc)	30 August 2022	31 August 2022	6 September 2022	GBP	1.2850
Lumyna – Global Debt - Government UCITS Fund	Class USD B (inc)	30 August 2022	31 August 2022	6 September 2022	USD	1.3204
Lumyna – Global Debt - Securitised UCITS Fund	Class EUR B (inc)	30 August 2022	31 August 2022	6 September 2022	EUR	1.3923
Lumyna – Global Debt - Securitised UCITS Fund	Class GBP B (inc)	30 August 2022	31 August 2022	6 September 2022	GBP	1.3988
Lumyna – Global Debt - Securitised UCITS Fund	Class USD B (inc)	30 August 2022	31 August 2022	6 September 2022	USD	1.4680

11. Director fees

Unaffiliated directors were each paid an annual gross fee of USD 45 000 during the period ended September 30, 2022, which were borne by the SICAV.

12. Subsequent events

No subsequent events occurred after end of the period September 30, 2022.

Appendix I – Total Expense Ratio (TER)

The Total Expense Ratio (TER) includes all fees but excludes transaction fees and performance fees. TER was calculated using Swiss Funds & Asset Management Association (SFAMA) guidelines, now known as AMAS (Asset Management Association Switzerland) following the recent merger between SFAMA and AMP (Asset Management Platform). For classes launched during the period, fees have been annualised.

The TER calculated for the last 6 months are the following:

Sub-funds	Share Class	Currency	TER %
Lumyna – MY Asian Event-Driven UCITS Fund	Class CHF B (acc)	CHF	1.93%
	Class EUR B (acc)	EUR	1.90%
	Class EUR C (acc)	EUR	2.69%
	Class EUR D (acc)	EUR	1.65%
	Class EUR Z (acc)	EUR	1.94%
	Class GBP C (acc)	GBP	2.70%
	Class USD B (acc)	USD	1.92%
	Class USD D (acc)	USD	1.67%
Lumyna – Enhanced Equity Volatility Premium UCITS Fund	Class EUR A (acc)	EUR	0.41%
	Class EUR B (acc)	EUR	0.83%
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Class EUR B (acc)	EUR	0.94%
	Class EUR C (acc)	EUR	1.97%
	Class EUR E (acc)	EUR	0.78%
	Class USD B (acc)	USD	0.91%
	Class USD C (acc)	USD	1.94%
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class EUR B5 (acc)	EUR	0.78%
	Class EUR C5 (acc)	EUR	1.81%
	Class EUR E1 (acc)	EUR	0.43%
	Class EUR Z5 (acc)	EUR	0.83%
	Class GBP B5 (acc)	GBP	0.78%
	Class USD B5 (acc)	USD	0.76%
	Class USD C5 (acc)	USD	1.79%
	Class USD E1 (acc)	USD	0.34%
	Class USD Z5 (acc)	USD	0.80%
Lumyna – Zeal Greater China Long Short UCITS Fund	Class EUR B (acc)	EUR	2.18%
	Class EUR Z (acc)	EUR	2.20%
	Class USD B (acc)	USD	2.15%
	Class USD D (acc)	USD	1.65%
	Class USD Management (acc)	USD	0.45%
	Class USD Z (acc)	USD	2.19%
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR B (acc)	EUR	1.68%
	Class EUR C (acc)	EUR	2.47%
	Class EUR D (acc)	EUR	1.43%
	Class EUR X2 (acc)	EUR	1.03%
	Class EUR X3 (acc)	EUR	0.73%
	Class EUR X4 (acc)	EUR	1.23%
	Class SEK X1 (acc)	SEK	1.45%
	Class USD B (acc)	USD	1.65%
	Class USD C (acc)	USD	2.48%
	Class USD D (acc)	USD	1.40%
	Class USD Management (acc)	USD	0.44%

Appendix I – Total Expense Ratio (TER) (cont.)

Sub-funds	Share Class	Currency	TER %
Lumyna – Millburn Diversified UCITS Fund	Class CHF Z (acc)	CHF	1.98%
	Class EUR B (acc)	EUR	1.94%
	Class EUR C (acc)	EUR	2.74%
	Class EUR D (acc)	EUR	1.44%
	Class EUR X2 (acc)	EUR	1.04%
	Class EUR X4 (inc)	EUR	1.54%
	Class EUR X6 (acc)	EUR	1.44%
	Class EUR Z (acc)	EUR	2.00%
	Class GBP B (acc)	GBP	1.95%
	Class GBP Z (acc)	GBP	2.00%
	Class JPY X5 (acc)	JPY	1.64%
	Class USD B (acc)	USD	1.92%
	Class USD C (acc)	USD	2.70%
	Class USD Y1 (acc)	USD	2.21%
	Class USD Z (acc)	USD	1.96%
Lumyna – Global Debt - Credit UCITS Fund	Class CHF B (acc)	CHF	0.23%
	Class EUR B (acc)	EUR	0.23%
	Class EUR B (inc)	EUR	0.23%
	Class GBP B (inc)	GBP	0.23%
	Class USD B (acc)	USD	0.21%
	Class USD B (inc)	USD	0.21%
Lumyna – Global Debt - Government UCITS Fund	Class CHF B (acc)	CHF	0.15%
	Class EUR B (acc)	EUR	0.15%
	Class EUR B (inc)	EUR	0.15%
	Class GBP B (inc)	GBP	0.15%
	Class USD B (acc)	USD	0.13%
	Class USD B (inc)	USD	0.13%
Lumyna – Global Debt - Securitised UCITS Fund	Class CHF B (acc)	CHF	0.20%
	Class EUR B (acc)	EUR	0.20%
	Class EUR B (inc)	EUR	0.20%
	Class GBP B (inc)	GBP	0.20%
	Class USD B (acc)	USD	0.18%
	Class USD B (inc)	USD	0.18%

Appendix I – Total Expense Ratio (TER) (cont.)

Sub-funds	Share Class	Currency	TER %
Lumyna – PSAM Global Event UCITS Fund	Class EUR A (acc)	EUR	1.90%
	Class EUR A2 (acc)	EUR	1.41%
	Class EUR A3 (acc)	EUR	1.90%
	Class EUR B (acc)	EUR	1.90%
	Class EUR C (acc)	EUR	2.44%
	Class EUR E (acc)	EUR	2.44%
	Class EUR X1 (acc)	EUR	1.65%
	Class EUR X2 (acc) ¹	EUR	1.69%
	Class EUR Y2 (acc)	EUR	1.44%
	Class EUR Z (acc)	EUR	1.94%
	Class GBP A (acc)	GBP	1.93%
	Class GBP A2 (acc)	GBP	1.43%
	Class GBP A3 (acc)	GBP	1.93%
	Class GBP E (acc)	GBP	2.46%
	Class GBP Z (acc)	GBP	1.97%
	Class SEK A3 (acc)	SEK	1.93%
	Class USD A (acc)	USD	1.93%
	Class USD A2 (acc)	USD	1.43%
	Class USD A3 (acc)	USD	1.92%
	Class USD B (acc)	USD	1.92%
	Class USD C (acc)	USD	2.46%
	Class USD E (acc)	USD	2.46%
Class USD Z (acc)	USD	1.96%	
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class CHF B (acc)	CHF	1.83%
	Class EUR B (acc)	EUR	1.83%
	Class EUR C (acc)	EUR	2.38%
	Class EUR D (acc)	EUR	1.43%
	Class EUR X2 (inc)	EUR	1.03%
	Class EUR X4 (acc)	EUR	1.33%
	Class EUR X5 (acc)	EUR	1.68%
	Class EUR X7 (acc)	EUR	0.86%
	Class EUR X8 (acc)	EUR	1.73%
	Class EUR Z (acc)	EUR	1.87%
	Class GBP B (acc)	GBP	1.83%
	Class GBP B (inc)	GBP	1.83%
	Class GBP D (acc)	GBP	1.43%
	Class GBP Management (acc)	GBP	0.47%
	Class GBP X2 (inc)	GBP	1.03%
	Class JPY X3 (acc)	JPY	1.43%
	Class SEK Z (acc)	SEK	1.87%
	Class USD B (acc)	USD	1.80%
	Class USD C (acc)	USD	2.34%
	Class USD D (acc)	USD	1.41%
	Class USD X1 (acc)	USD	0.21%
	Class USD X2 (inc)	USD	1.01%
Class USD X8 (acc) ¹	USD	1.64%	
Class USD Z (acc)	USD	1.84%	
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Class EUR X1 (acc)	EUR	1.01%
	Class USD B (acc)	USD	0.90%

¹ Refer to Note 1

Appendix I – Total Expense Ratio (TER) (cont.)

Sub-funds	Share Class	Currency	TER %
Lumyna – Bluecove Alternative Credit UCITS Fund	Class EUR D (acc)	EUR	1.14%
	Class EUR M1 (acc)	EUR	0.33%
	Class EUR X1 (acc)	EUR	0.93%
	Class GBP D (acc)	GBP	1.13%
	Class GBP X2 (acc)	GBP	1.53%
	Class USD B (acc)	USD	1.48%
	Class USD D (acc)	USD	1.10%
Lumyna – Weiss Multi Strategy Fund	Class CHF Y1 (acc)	CHF	1.92%
	Class EUR D (acc)	EUR	1.13%
	Class EUR Y1 (acc)	EUR	1.92%
	Class EUR Y2 (acc)	EUR	0.94%
	Class GBP D (acc) ¹	GBP	1.13%
	Class USD B (acc)	USD	1.36%
	Class USD D (acc)	USD	1.11%
	Class USD Y1 (acc)	USD	1.89%
	Class USD Y2 (acc)	USD	1.15%
	Class USD Y3 (acc)	USD	1.14%
Lumyna – Proxy P Energy Transition UCITS Fund	Class EUR B (acc) ¹	EUR	1.11%
	Class EUR C (acc) ¹	EUR	1.54%
	Class EUR D (acc) ¹	EUR	0.99%
	Class EUR Z (acc) ¹	EUR	1.17%
	Class SEK C (acc) ¹	SEK	1.76%
	Class USD B (acc) ¹	USD	1.11%
	Class USD C (acc) ¹	USD	1.54%
	Class USD D (acc) ¹	USD	0.96%
	Class USD Z (acc) ¹	USD	1.17%

¹ Refer to Note 1

Appendix II – Securities Financing Transactions Regulation (SFTR) Disclosures

All OTC derivative transactions are entered into by the sub-funds under an International Swaps and Derivatives Associations, Inc. master agreement (“ISDA master agreement”) or similar agreement. An ISDA master agreement is an agreement between the sub-funds and a counterparty that governs OTC derivative transactions including total return swaps (“TRS”) entered into by the parties. The parties’ exposures under the ISDA master agreement are netted and collateralised together, therefore any collateral disclosures provided in this report are in respect of TRS transactions including CFDs and, if applicable, OTC derivative transactions conducted with the same counterparties entered into by the sub-funds under the ISDA master agreement, not just TRS and CFDs.

Collateral received by the sub-fund under the ISDA Master Agreement is transferred tri-partitely or bilaterally. Collateral received by the sub-fund in relation to OTC Derivatives transactions (including TRS and CFDs) are held by the Depository and its sub-depositaries. Cash collateral received by the relevant sub-fund is not reused or reinvested. Non-cash collateral received by the relevant sub-fund cannot be sold, re-invested or pledged.

All the revenues arising from securities financing transactions, net of direct and indirect operational costs are returned to the relevant sub-fund. The fees and costs related to these transactions are negotiated at an arm’s length with the relevant counterparty, all in accordance with the Investment Restrictions set out in the Prospectus and the current market practice.

All reverse repurchase agreements are entered into by the sub-fund with a counterparty under a Global Master Repurchase Agreement (“GMRA”). All collateral received/posted by the sub-fund under the GMRA is held in a tri-party account. Collateral received by the sub-fund is held in an account in the name of the Depository on behalf of the relevant sub-fund. Collateral received is segregated from the assets belonging to the fund’s depository.

The following table details the value of TRS, CFDs and repurchase agreements as a proportion of the sub-funds’ NAV, as at September 30, 2022. The value of TRS, CFDs and repurchase agreements is based on the underlying exposure value (notional).

Sub-funds	Currency	Underlying exposure value	% of net assets
Lumyna – MY Asian Event-Driven UCITS Fund			
CFD	EUR	232 147 793	110.21
Lumyna – Enhanced Equity Volatility Premium UCITS Fund			
TRS	EUR	88 240 601	100.35
Reverse repurchase	EUR	83 590 000	95.06
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund			
TRS	USD	38 735 530	99.76
Reverse repurchase	USD	35 920 000	92.51
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund			
TRS	USD	366 293 558	97.80
Reverse repurchase	USD	347 840 000	92.87
Lumyna – Zeal Greater China Long Short UCITS Fund			
CFD	USD	11 152 841	28.62
Lumyna – Ramius Merger Arbitrage UCITS Fund			
CFD	USD	72 203 168	83.34
Lumyna – PSAM Global Event UCITS Fund			
CFD	EUR	294 021 813	36.59
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund			
CFD	USD	3 561 186 086	308.54
Reverse repurchase	USD	60 000 000	5.20
Lumyna – Millburn Adaptive Allocation Program UCITS Fund			
CFD	USD	8 684 979	31.22
Lumyna – Weiss Multi - Strategy UCITS Fund			
CFD	USD	186 083 974	190.63
Lumyna – Proxy P Energy Transition UCITS Fund			

Appendix II – Securities Financing Transactions Regulation (SFTR) Disclosures (cont.)

Sub-funds	Currency	Underlying exposure value	% of net assets
CFD	USD	3 133 253	37.23

The following table details the underlying exposure value (notional) in base currency for TRS, CFDs and repurchase agreements, analyzed for top 10 counterparties, as at September 30, 2022.

Counterparty	Counterparty's country of establishment	Underlying exposure value for TRS and CFDs	Underlying exposure value for reverse repurchase
Lumyna – MY Asian Event-Driven UCITS Fund			
Merrill Lynch International	United States	16 945 975	-
Citibank N.A.	United States	26 504 868	-
Goldman Sachs International	United Kingdom	24 356 096	-
JPMorgan Chase Bank N.A.	United States	63 202 588	-
Macquarie Bank Limited	Australia	2 542 394	-
Morgan Stanley International Plc.	United States	42 917 121	-
UBS AG	Switzerland	55 678 751	-
Lumyna – Enhanced Equity Volatility Premium UCITS Fund			
Merrill Lynch International	United States	88 240 601	83 590 000
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund			
Merrill Lynch International	United States	38 735 530	35 920 000
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund			
Merrill Lynch International	United States	366 293 558	347 840 000
Lumyna – Zeal Greater China Long Short UCITS Fund			
Merrill Lynch International	United States	3 406 918	-
Morgan Stanley International Plc.	United States	7 745 923	-
Lumyna – Ramius Merger Arbitrage UCITS Fund			
Morgan Stanley Capital Services Inc.	United States	72 203 168	-
Lumyna – PSAM Global Event UCITS Fund			
JPMorgan Chase Bank N.A.	United States	47 060 165	-
Merrill Lynch International	United States	76 004 098	-
Morgan Stanley International Plc.	United States	170 957 550	-
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund			
Goldman Sachs International	United States	741 547 714	-
JPMorgan Chase Bank N.A.	United States	290 257 560	-
Merrill Lynch International	United States	974 062 077	-
Morgan Stanley International Plc.	United States	1 555 318 735	-
State Street Bank & Trust Co	United States	-	60 000 000
Lumyna – Millburn Adaptive Allocation Program UCITS Fund			
Goldman Sachs International	United Kingdom	8 684 979	-
Lumyna – Weiss Multi - Strategy UCITS Fund			
Morgan Stanley Capital Services Inc.	United States	186 083 974	-
Lumyna – Proxy P Energy Transition UCITS Fund			
Morgan Stanley International Plc.	United States	1 566 704	-
SEB AB	United States	1 566 549	-

The following table provides an analysis of the maturity tenor of TRS, CFDs and repurchase agreements outstanding as at September 30, 2022.

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open transaction
Lumyna – MY Asian Event-Driven UCITS Fund							
CFD	-	-	-	-	-	-	232 147 793

Appendix II – Securities Financing Transactions Regulation (SFTR) Disclosures (cont.)

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open transaction
Lumyna – Enhanced Equity Volatility Premium UCITS Fund							
TRS	-	-	-	88 240 601	-	-	-
Reverse repurchase	-	83 590 000	-	-	-	-	-
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund							
TRS	-	-	-	38 735 530	-	-	-
Reverse repurchase	-	35 920 000	-	-	-	-	-
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund							
TRS	-	-	-	366 293 558	-	-	-
Reverse repurchase	-	347 840 000	-	-	-	-	-
Lumyna – Zeal Greater China Long Short UCITS Fund							
CFD	-	-	-	-	-	-	11 152 841
Lumyna – Ramius Merger Arbitrage UCITS Fund							
CFD	-	-	-	-	-	-	72 203 168
Lumyna – PSAM Global Event UCITS Fund							
CFD	-	-	-	-	-	-	294 021 813
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund							
CFD	-	-	-	-	-	-	3 561 186 086
Reverse repurchase	-	60 000 000	-	-	-	-	-
Lumyna – Millburn Adaptive Allocation Program UCITS Fund							
CFD	-	-	-	-	-	-	8 684 979
Lumyna – Weiss Multi - Strategy UCITS Fund							
CFD	-	-	-	-	-	-	186 083 974
Lumyna – Proxy P Energy Transition UCITS Fund							
CFD	-	-	-	-	-	-	3 133 253

All cash collaterals posted or received were open maturity as at September 30, 2022.

The following table provides an analysis of the maturity tenor of the non-cash collateral posted/(received) as at September 30, 2022.

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open maturity
Lumyna – Enhanced Equity Volatility Premium UCITS Fund							
Reverse repurchase							
Government Bond	-	-	-	(13 934 610)	(51 795 359)	(18 926 046)	-
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund							
Reverse repurchase							
Government Bond	-	-	-	(5 988 611)	(17 952 818)	(12 760 807)	-
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund							
Reverse repurchase							
Government Bond	-	-	-	(62 027 831)	(232 020 397)	(57 965 328)	-
Lumyna – Zeal Greater China Long Short UCITS Fund							
CFD							
Government Bond	-	-	699 502	3 981 042	-	-	-
Lumyna – Ramius Merger Arbitrage UCITS Fund							
CFD							
Equity	-	-	-	-	-	-	30 517 260
Lumyna – PSAM Global Event UCITS Fund							
CFD							
Government Bond	-	-	29 992 491	59 916 676	19 933 800	-	-
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund							

Appendix II – Securities Financing Transactions Regulation (SFTR) Disclosures (cont.)

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open maturity
CFD							
Government Bond	-	84 983 407	-	258 718 414	318 608 549	-	-
Reverse repurchase							
Government Bond	-	-	-	(1 223 516)	(59 976 582)	-	-
Lumyna – Millburn Adaptive Allocation Program UCITS Fund							
CFD							
Government Bond	-	-	-	-	-	4 179 780	-

The following table lists the ten largest issuers by value of non-cash collateral received by the funds by way of title transfer in respect of repurchase agreements as at September 30, 2022.

Issuer	Local currency	Non-cash collateral received
Lumyna – Enhanced Equity Volatility Premium UCITS Fund		
Reverse repurchase		
Japan Treasury Discount Bill	JPY	41 803 664
Kingdom of Belgium Government Bond	EUR	15 021 172
Japan Government Twenty Year Bond	JPY	13 927 600
Japan Government Ten Year Bond	JPY	13 903 580
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund		
Reverse repurchase		
Japan Treasury Discount Bill	JPY	17 965 871
Japan Government Thirty Year Bond	JPY	6 774 985
Japan Government Twenty Year Bond	JPY	5 985 822
Japan Government Ten Year Bond	JPY	5 975 558
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund		
Reverse repurchase		
Japan Treasury Discount Bill	JPY	173 983 512
United States Treasury Note/Bond	USD	62 010 928
Japan Government Twenty Year Bond	JPY	57 965 328
Japan Government Ten Year Bond	JPY	57 865 847
International Finance Corp	MXN	187 941
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund		
Reverse repurchase		
United States Treasury Inflation Indexed Bonds	USD	8 568 114
United States Treasury Inflation Indexed Bonds	USD	8 568 107
United States Treasury Inflation Indexed Bonds	USD	8 568 107
United States Treasury Bill	USD	8 568 092
United States Treasury Bill	USD	8 568 088
United States Treasury Note/Bond	USD	8 568 071
United States Treasury Note/Bond - When Issued	USD	8 568 003
United States Treasury Bill	USD	1 223 516

The following table presents information on the safekeeping of collateral posted/(received) by the funds in respect of TRS transactions (including CFDs and, if applicable, OTC derivative transactions conducted with the same counterparties) and repurchase agreements as at September 30, 2022.

	Received pooled	Received segregated	Posted pooled	Posted segregated
Lumyna – MY Asian Event-Driven UCITS Fund				
CFD	0.00%	100.00%	98.67%	1.33%
Lumyna – Enhanced Equity Volatility Premium UCITS Fund				
TRS	0.00%	0.00%	0.71%	99.29%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%

Appendix II – Securities Financing Transactions Regulation (SFTR) Disclosures (cont.)

	Received pooled	Received segregated	Posted pooled	Posted segregated
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund				
TRS	100.00%	0.00%	2.03%	97.97%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund				
TRS	100.00%	0.00%	2.62%	97.38%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – Zeal Greater China Long Short UCITS Fund				
CFD	100.00%	0.00%	17.35%	82.65%
Lumyna – Ramius Merger Arbitrage UCITS Fund				
CFD	0.00%	0.00%	0.00%	100.00%
Lumyna – PSAM Global Event UCITS Fund				
CFD	100.00%	0.00%	6.85%	93.15%
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund				
CFD	74.71%	25.29%	11.06%	88.94%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – Millburn Adaptive Allocation Program UCITS Fund				
CFD	100.00%	0.00%	27.50%	72.50%
Lumyna – Weiss Multi - Strategy UCITS Fund				
CFD	100.00%	0.00%	100.00%	0.00%
Lumyna – Proxy P Energy Transition UCITS Fund				
CFD	0.00%	0.00%	57.60%	42.40%

The following table presents name of custodians and amount held in safekeeping by each custodian as at September 30, 2022.

Account name	Currency	Custodian	Cash collateral received
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	760 000
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	4 860 000
Lumyna – Zeal Greater China Long Short UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	1 298 164
Lumyna – PSAM Global Event UCITS Fund	EUR	State Street Bank International GmbH, Luxembourg Branch	18 776 012
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	24 333 916
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	97
Lumyna – Weiss Multi Strategy UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	2 950 000

For the following funds and counterparties, collateral was posted/received to a segregated account as part of a tri-party agreement.

Account name	Counterparty name	Settlement and clearing
Lumyna – Enhanced Equity Volatility Premium UCITS Fund	Bank of America N.A.	Tri-Party
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Bank of America N.A.	Tri-Party
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Merrill Lynch International Bank Ltd.	Tri-Party
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Bank of America N.A.	Tri-Party
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Merrill Lynch International Bank Ltd.	Tri-Party
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	State Street Bank & Trust Co	Tri-Party

For the following funds and counterparties, collateral was posted/received to a pooled account as part of a bilateral agreement.

Appendix II – Securities Financing Transactions Regulation (SFTR) Disclosures (cont.)

Account name	Counterparty name	Settlement and clearing
Lumyna – Enhanced Equity Volatility Premium UCITS Fund	Bank of America N.A.	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Macquarie Bank Limited	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Bank of America N.A.	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Citibank N.A.	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Goldman Sachs International	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	JPMorgan Chase Bank N.A.	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	UBS AG	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Morgan Stanley Capital Services, Inc.	Bilateral
Lumyna – Ramius Merger Arbitrage UCITS Fund	Morgan Stanley Capital Services, Inc.	Bilateral
Lumyna - Zeal Greater China Long Short UCITS Fund	Morgan Stanley International Plc.	Bilateral
Lumyna - Zeal Greater China Long Short UCITS Fund	Merrill Lynch International Bank Ltd.	Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Morgan Stanley Capital Services, Inc.	Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Merrill Lynch International Bank Ltd.	Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Goldman Sachs International	Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	JPMorgan Chase Bank N.A.	Bilateral
Lumyna - Millburn Adaptive Allocation Program UCITS Fund	Goldman Sachs International	Bilateral
Lumyna - PSAM Global Event UCITS Fund	JPMorgan Chase Bank N.A.	Bilateral
Lumyna - PSAM Global Event UCITS Fund	Morgan Stanley International Plc.	Bilateral
Lumyna - PSAM Global Event UCITS Fund	Merrill Lynch International Bank Ltd.	Bilateral
Lumyna – Weiss Multi Strategy UCITS Fund	Morgan Stanley Capital Services, Inc.	Bilateral
Lumyna – Proxy P Energy Transition UCITS Fund	Morgan Stanley Capital Services Inc.	Bilateral

Appendix III – Index Tracking Portfolios

The following disclosures are required for Index-Tracking Portfolio's based on European Securities and Market Authority ("ESMA") guidelines and other UCITS issues (ESMA/2012/832), issued on 18 December 2012 :

Fund	NAV @ 31/03/2022	NAV @ 30/09/2022	NAV performance	Index tracked	Index @ 31/03/2022	Index @ 30/09/2022	Index performance	Tracking difference	Anticipated tracking error	Tracking error	Comments
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	120.20	107.02	(10.97)%	MLCX03TR Index	857.42	768.36	(10.39)%	0.58%	Within 1 to 2% annually	0.17%	Outperformed tolerance for Tracking Errors. Total Tracking Differences from Index not inclusive of fund fees.
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	193.19	205.84	6.55%	MLCXAF5T Index	2 982.27	3 196.76	7.19%	0.64%	Within 1 to 2% annually	0.14%	Outperformed tolerance for Tracking Errors. Total Tracking Differences from Index not inclusive of fund fees.

The anticipated tracking error for each portfolios under normal market circumstances is set out in the above table. Investors should note that the actual performance of the portfolios will not necessarily be aligned with the anticipated tracking error as detailed above. Tracking error has been calculated using current financial year historical data available and therefore may not capture all factors that will impact a portfolio's actual performance against its benchmark index.

Appendix IV – Sustainable Finance Disclosure Regulation (SFDR)

Lumyna Funds is closely monitoring the implementation of the SFDR and other related regulations that are part of the European Commission's agenda to support sustainable finance. All investment decisions made in respect of the Fund will be taken in accordance with the Fund's investment policy and investment objectives. The EU Taxonomy Regulation (2020/852) ("Taxonomy Regulation"), in summary, is a detailed law setting out technical criteria for which types of economic activity can be regarded as environmentally sustainable and mandates disclosure whether the investments underlying this financial product take into account specific EU criteria for environmentally sustainable economic activities.

The Fund will, if and to the extent required by the Disclosure Regulation, periodically disclose to investors a description of how and to what extent investments underlying the Fund are in economic activities that qualify as environmentally sustainable as required under the relevant rules and based on the data reasonably available to the Manager. Even where an investment is eligible for consideration under the Taxonomy Regulation, scalable and systematic data on portfolio investments required to accurately report Taxonomy Regulation alignment will not always be available. This is particularly where such investments are not themselves required to report Taxonomy Regulation alignment. Therefore confirming alignment may not be immediately possible and so approaches may need to develop and evolve over time.

The Lumyna – Ramius Merger Arbitrage UCITS fund was classified as an Article 8 fund at the introduction of the SFDR regulation in February 2021. The Sub-Fund promotes, among other characteristics, environmental and/or social characteristics, and ensures that the companies in which the investments are made follow good governance practices. It does this by incorporating in the investment approach a process of 'Selectivity – Exclusion', whereby the Sub-Fund reduces the investment universe by excluding a number of sectors and/or controversies.

The current criteria applied for exclusion is as below:

Restrictions	Criteria	Limit
Companies with revenues derived from activity	Controversial Weapons (Landmines, Cluster Munitions)	0%
	Weapons	>10%
	Tobacco Production	>5%
	Coal	>30%
Global Norms	UN Global Compact	Serious violations
Sovereign Issuers	Freedom House Index	Insufficient Scoring

Throughout period to September 30, 2022 – the sub-fund adhered to the exclusion list policy with no exceptions. The Investment Manager intends to maintain this good record and is always evolving the investment approach and how sustainability factors are considered are incorporated to the investment process to incorporate further sustainability measures within the investment process in the following year.

Appendix V – Supplementary information

Facility Agent for German Investors:

In accordance with the UCITS Directive as amended by Directive (EU) 2019/1160 and § 306a KAGB, Lumyna Funds has appointed PwC Luxembourg GFD as the Facility Agent for Germany to perform the tasks listed in § 306a para. 1, no. 2 to 6, KAGB.

PwC Société coopérative – GFD
2, rue Gerhard Mercator B.P. 1443
L-1014 Luxembourg
Luxembourg
Email: lu_pwc.gfd.facsvs@pwc.com

In addition, the tasks specified in § 306a para. 1, no. 1 KAGB are performed by the following entity:

Registrar and transfer agent

State Street Bank International GmbH, Luxembourg Branch
49, avenue J.F. Kennedy
L-1855 Luxembourg
Luxembourg
Email: info@lumyna.com; lumynaenquiries@statestreet.com

Additional information for investors in Switzerland

Representative and paying agent in Switzerland:

Société Générale Paris, Zurich Branch
Talacker 50
P.O. Box 5070
CH-8021 Zurich

The legal documents, including the Prospectus, the KIIDs, the Memorandum and Articles of Association, as well as the annual and semi-annual reports, and the list of changes in the portfolio during the period may be obtained free of charge, upon request from the office of the representative in Switzerland.



Lumyna Funds

Unaudited semi-annual report
as at September 30, 2022

LUMYNA