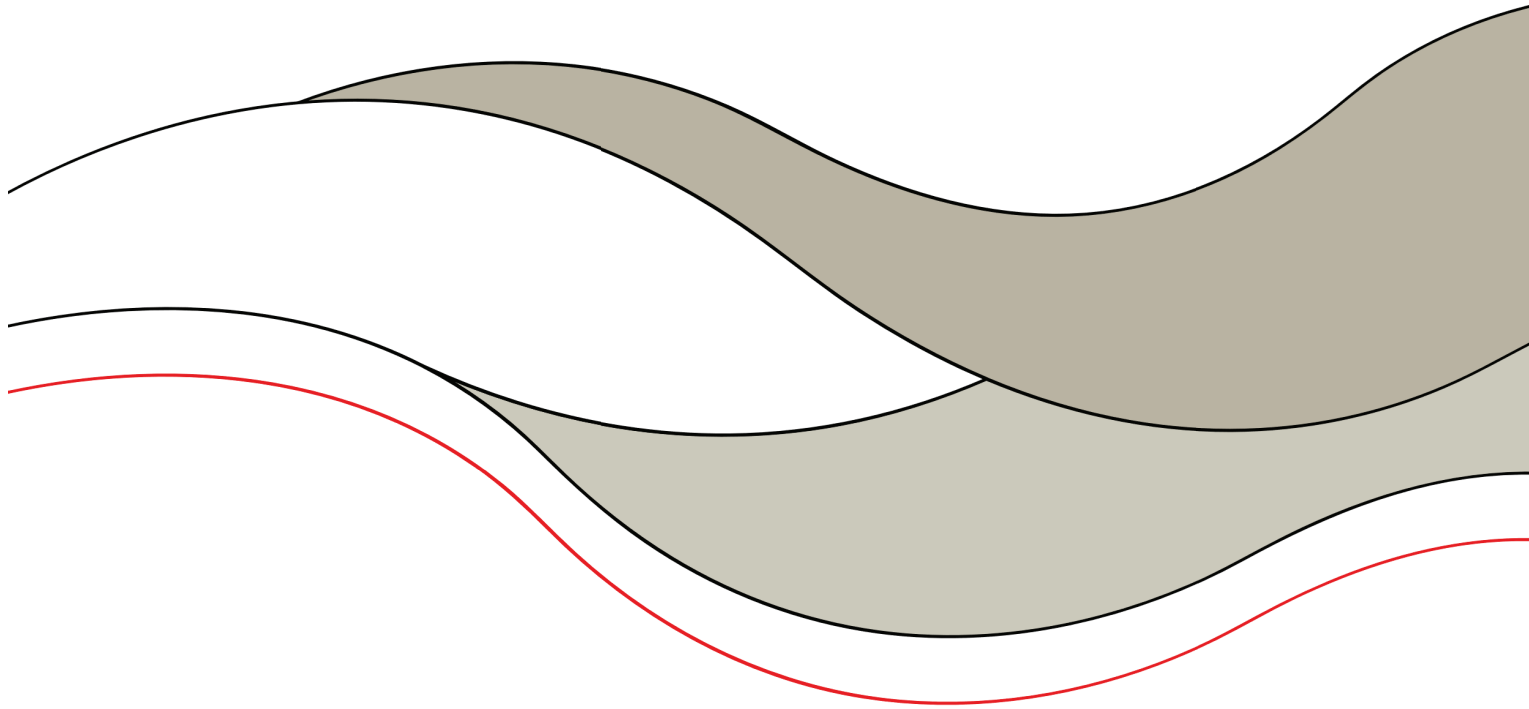


# Semi-Annual Report 2023/2024

Unaudited semi-annual report  
as of 31 January 2024



**Investment Company under Luxembourg Law (SICAV)**  
**R.C.S. Luxembourg N° B 129 748**

Multi Manager Access II  
Multi Manager Access II – Emerging Markets Debt  
Multi Manager Access II – European Multi Credit Sustainable  
Multi Manager Access II – Flexible  
Multi Manager Access II – Future of Earth  
Multi Manager Access II – Future of Humans

Multi Manager Access II – High Yield  
Multi Manager Access II – Sustainable Investing Balanced  
Multi Manager Access II – Sustainable Investing Growth  
Multi Manager Access II – Sustainable Investing Yield  
Multi Manager Access II – US Multi Credit Sustainable



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## Sales restrictions

Shares of this Company may not be offered, sold or distributed within the United States of America.

## Sale in Germany

Shares of the sub-fund Multi Manager Access II – Flexible may not be publicly distributed to investors in Germany.

# Asset class and ISIN

## Multi Manager Access II –

### Emerging Markets Debt

F-acc	LU0985399996
CHF-hedged F-acc	LU0985400083
EUR-hedged F-acc	LU0985400166
JPY-hedged F-acc	LU1749433899
SGD-hedged F-acc	LU0985400323
F-UKdist	LU0985400596
CHF-hedged F-UKdist	LU0985400679
EUR-hedged F-UKdist	LU0985400752
GBP-hedged F-UKdist	LU0985400919

### European Multi Credit Sustainable

F-acc	LU0313363508
CHF-hedged F-acc	LU0313363680
USD-hedged F-acc	LU0313363763
CHF-hedged F-dist	LU2133220363
F-UKdist	LU1005257800
CHF-hedged F-UKdist	LU1363543296
GBP-hedged F-UKdist	LU1344274698

### Flexible

F-acc	LU0392610902
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### Future of Earth

F-acc	LU2307770805
CHF-hedged F-acc	LU2307770987
EUR-hedged F-acc	LU2307771019
GBP-hedged F-acc	LU2307771100
CHF-hedged F-dist	LU2352299353
EUR-hedged F-dist	LU2307771365
F-UKdist	LU2307771282
P-acc	LU2307769971
CHF-hedged P-acc	LU2307770391
EUR-hedged P-acc	LU2307770557
Q-acc	LU2307770128
CHF-hedged Q-acc	LU2307770474
EUR-hedged Q-acc	LU2307770631
GBP-hedged Q-acc	LU2307770714

### Future of Humans

F-acc	LU2213664688
CHF-hedged F-acc	LU2213664928
EUR-hedged F-acc	LU2213665065
GBP-hedged F-acc	LU2213665222
EUR-hedged F-dist	LU2213665818
F-UKdist	LU2213665578
P-acc	LU2204946672
CHF-hedged P-acc	LU2215385100
EUR-hedged P-acc	LU2215385365
Q-acc	LU2204946912

CHF-hedged Q-acc	LU2215385282
EUR-hedged Q-acc	LU2215385449
GBP-hedged Q-acc	LU2215385795

### High Yield

F-acc	LU1344275315
CHF-hedged F-acc	LU1344275075
EUR-hedged F-acc	LU1344275158
JPY-hedged F-acc	LU1749434194
SGD-hedged F-acc	LU1344275745
F-UKdist	LU1344275406
CHF-hedged F-UKdist	LU1363543452
EUR-hedged F-UKdist	LU1344275232
GBP-hedged F-UKdist	LU1344275661

### Sustainable Investing Balanced

P-acc	LU1852198289
CHF-hedged P-acc	LU1852198362
DKK-hedged P-acc	LU2008288792
EUR-hedged P-acc	LU1852198446
GBP-hedged P-acc	LU2033265724
NOK-hedged P-acc	LU2008288875
SEK-hedged P-acc	LU2008288529
SGD-hedged P-acc	LU1852198529
Q-acc	LU1852198792
CHF-hedged Q-acc	LU1852198875
DKK-hedged Q-acc	LU2008289097
EUR-hedged Q-acc	LU1852198958
GBP-hedged Q-acc	LU1852199097
NOK-hedged Q-acc	LU2008289170
SEK-hedged Q-acc	LU2008288958
SGD-hedged Q-acc	LU2219602112

### Sustainable Investing Growth

F-acc	LU2229087288
P-acc	LU1856116048
CHF-hedged P-acc	LU1856116121
DKK-hedged P-acc	LU2008289337
EUR-hedged P-acc	LU1856116394
GBP-hedged P-acc	LU2033266292
NOK-hedged P-acc	LU2008289410
SGD-hedged P-acc	LU1856116477
Q-acc	LU1856116550
CHF-hedged Q-acc	LU1856116634
EUR-hedged Q-acc	LU1856116717
SEK-hedged Q-acc	LU2008289501

**Sustainable Investing Yield**

P-acc	LU1852197471
CHF-hedged P-acc	LU1852197554
EUR-hedged P-acc	LU1852197638
GBP-hedged P-acc	LU2033265484
SEK-hedged P-acc	LU2008287984
SGD-hedged P-acc	LU1852197711
Q-acc	LU1852197802
CHF-hedged Q-acc	LU1852197984
DKK-hedged Q-acc	LU2008288362
EUR-hedged Q-acc	LU1852198016
GBP-hedged Q-acc	LU1852198107
SEK-hedged Q-acc	LU2008288289

**US Multi Credit Sustainable**

F-acc	LU0313364738
CHF-hedged F-acc	LU0313364498
EUR-hedged F-acc	LU0313363920
JPY-hedged F-acc	LU1749433972
CHF-hedged F-dist	LU2133220447
F-UKdist	LU1344274938
CHF-hedged F-UKdist	LU1363543379
EUR-hedged F-UKdist	LU1344274771
GBP-hedged F-UKdist	LU1003004865

# Management and Administration

## Registered Office

33A, avenue John F. Kennedy  
L-1855 Luxembourg

## Board of Directors

*Andreas Aebersold*, Chairman  
Director, Switzerland

*Christian Maurer*, Member  
Managing Director  
UBS Asset Management Switzerland AG, Switzerland

*Madhu Ramachandran*, Member  
Executive Director  
UBS Europe SE, Luxembourg Branch, Luxembourg

*Christian Schön*, Member  
Managing Director  
UBS Europe SE, Luxembourg Branch, Luxembourg

*Jane Wilkinson*  
Independent Director, Luxembourg

## Management Company and Domiciliation Agent

UBS Fund Management (Luxembourg) S.A.  
33A, avenue John F. Kennedy  
L-1855 Luxembourg  
R.C.S. Luxembourg N° B 154 210

## Eligible Portfolio Managers

AllianceBernstein L.P.  
New York, USA

Allianz Global Investors GmbH,  
Frankfurt am Main, Germany  
(who may delegate investment management duties to  
Allianz Global Investors Asia Pacific Limited and  
Allianz Global Investors UK Limited)

Ashmore Investment Management Limited  
London, United Kingdom

AXA Investment Managers Paris  
Paris, France

AXA Investment Managers, Inc  
Delaware, USA

BNY Mellon Investment Management EMEA Limited London,  
United Kingdom  
(who may delegate investment management duties to Insight  
Investment Management (Global) Limited (London, United  
Kingdom), Insight North America LLC and Newton Investment  
Management Limited (who may sub-delegate investment  
management duties to Newton Investment Management  
North America))

Candriam France  
Luxembourg, Grand Duchy of Luxembourg

Capital Four Management Fondsmæglerselskab A/S  
Copenhagen, Denmark

Blackstone Credit Systematic Strategies LLC  
Delaware, USA

DWS International GmbH,  
Frankfurt, Germany  
Eaton Vance Management,  
Boston, USA

Allspring Global Investments (UK) Limited,  
London, United Kingdom

Goldman Sachs Asset Management International  
London, United Kingdom

HSBC Global Asset Management (France)  
Paris, France

Invesco Advisers, Inc.,  
Atlanta, USA

JPMorgan Asset Management (UK) Limited  
London, United Kingdom

Neuberger Berman Europe Limited  
London, United Kingdom  
(who may delegate portfolio management authority to Neu-  
berger Berman Investment Advisers LLC, Neuberger  
Berman Singapore Pte. Limited and Neuberger Berman Asset  
Management Ireland Limited)

Nordea Investment Management AB, Denmark  
Branch of Nordea Investment Management AB  
Copenhagen, Denmark

Payden & Rygel  
Los Angeles, USA

PGIM, Inc.,  
Newark, USA

Pictet Asset Management SA  
Geneva, Switzerland

PineBridge Investments Ireland Limited,  
Dublin, Republic of Ireland  
(who may delegate portfolio management authority to Pine-  
Bridge Investment LLC)

Polar Capital LLP,  
London, United Kingdom

Robeco Switzerland Ltd.  
Zurich, Switzerland

TCW Investment Management Company  
Los Angeles, USA

UBS Asset Management (Americas) Inc.  
Chicago, USA

UBS Asset Management Switzerland AG,  
Zurich, Switzerland  
(which may delegate this function to branches or affiliated  
companies within the UBS Group worldwide)

UBS Switzerland AG (its branches or its affiliated companies, successors or assigns)  
Zurich, Switzerland  
(which may delegate this function worldwide within the UBS Group)

Wellington Management International Limited,  
London, United Kingdom  
(who may delegate investment management duties to Wellington Management Singapore Pte Ltd, Singapore and Wellington Management Company LLP)

Not all of the eligible Portfolio Managers may be appointed at all times. The Portfolio Managers appointed as well as the period of the appointment and the assets under management of each Portfolio Manager are available free of charge to the shareholders upon request.

#### **Depository and Paying Agent**

UBS Europe SE, Luxembourg Branch  
33A, avenue John F. Kennedy  
L-1855 Luxembourg

#### **Administrative Agent**

Northern Trust Global Services SE  
10, rue du Château d'Eau  
L-3364 Leudelange

#### **Auditor of the Company**

PricewaterhouseCoopers, Société coopérative  
2, rue Gerhard Mercator, B.P. 1443  
L-1014 Luxembourg

#### **Sale in Switzerland**

##### *Representative*

UBS Fund Management (Switzerland) AG  
P.O. Box  
Aeschenvorstadt 1  
CH-4002 Basel

##### *Paying agents*

UBS Switzerland AG, Bahnhofstrasse 45, CH-8001 Zurich  
and its offices in Switzerland

The sales prospectus, the PRIIPs KID (Packaged Retail and Insurancebased Investment Products Key Information Document), the articles of association of the Company, the annual and semi-annual reports as well as the portfolio movements of the Company mentioned in this publication are available free of charge from UBS Switzerland AG, Postfach, CH-8001 Zurich and from UBS Fund Management (Switzerland) AG, P.O. Box, CH-4002 Basel.

The sales prospectus, the articles of association of the Company, the annual and semi-annual reports as well as the portfolio movements of the Company mentioned in this publication are available free of charge at the sales agencies and at the registered office of the Company.

The sales prospectus, the PRIIPs KID (Packaged Retail and Insurancebased Investment Products Key Information Document), the articles of association of the Company, the annual and semi-annual reports as well as the portfolio movements of the Company mentioned in this publication are available free of charge at the sales agencies and at the registered office of the Company.

# Features of the Company

Multi Manager Access II (hereinafter called the “Company”) offers investors a range of different sub-funds (“umbrella construction”) which invest in accordance with the investment policies described in the sales prospectus. The sales prospectus, which contains specific details on each sub-fund, will be updated on the inception of each new sub-fund.

Multi Manager Access II was incorporated as UBS Multi Manager Access II on 10 July 2007 as an open-end investment fund in the legal form of a “*Société d’Investissement à Capital Variable*” (SICAV) in accordance with Part II of the Luxembourg law relating to undertakings for collective investment of 20 December 2002. The Company is entered under no. B 129 748 in the Luxembourg Commercial Register (*Registre de Commerce et des Sociétés*). When the Company was established, its initial capital amounted to EUR 31 000 and was represented by 310 fully paid-up shares with no face value.

The Articles of Incorporation were published in the Luxembourg Official Gazette, on 29 August 2007. Each amendment to the Articles of Incorporation shall be published in the Luxembourg Official Gazette, in a Luxembourg daily newspaper and, if necessary, in the official publications specified for the respective countries in which shares of the Company are sold. Such amendments become legally binding in respect of all shareholders subsequent to their approval by the general meeting of shareholders. The Company was converted from a UCI subject to Part II of the Law of 2010 to a UCI subject to Part I of the Law of 2010 with effect as of 3 February 2016. The Company is authorised under Part I of the Law of 2010, as amended.

The Board of Directors of the Company is empowered to establish new sub-funds and/or to liquidate existing ones at any time or to establish various share classes with specific characteristics within these sub-funds. The current sales prospectus shall be updated following the establishing of a new sub-fund or new share class.

As at 31 January 2024, the following sub-funds are active:

Multi Manager Access II	Currency of account
– Emerging Markets Debt	USD
– European Multi Credit Sustainable	EUR
– Flexible	USD
– Future of Earth	USD
– Future of Humans	USD
– High Yield	USD
– Sustainable Investing Balanced	USD
– Sustainable Investing Growth	USD
– Sustainable Investing Yield	USD
– US Multi Credit Sustainable	USD

The Company can issue several share classes for each of the sub-funds. Unless otherwise specified in the sub-fund specific section (“Special Investment Policy of the sub-funds”) of the sales prospectus, the shares may only be held by UBS on its own account or in the context of discretionary asset management mandates concluded with UBS or by any other investor as may be determined by the Board of Directors in its sole discretion.

Currently, the following share classes may be offered:

## “F”

Class F shares are reserved for (i) investors that have entered into a written discretionary management agreement with UBS; and (ii) UBS managed funds. No distributor is appointed for Class F shares. Class F shares no longer held by either (i) investors bound by the terms of a written discretionary management agreement with UBS or (ii) by UBS managed funds, may be compulsorily redeemed at their then applicable net asset value.

## “P”

Class P shares are reserved for investors that (i) have the shares held directly in a UBS account or (ii) are clients of UBS and have the shares held in an account pre-approved by the Management Company or (iii) as otherwise decided by the Management Company. Class P shares no longer held in a UBS account by investors may be compulsorily redeemed at their then applicable net asset value.

## “P-C”

Class P-C shares are exclusively reserved for investors who fulfil the criteria for Class P shares described above. Class P-C shares confer the right to an annual distribution. However, this distribution is not paid to the shareholder but is transferred in its entirety to the UBS Optimus Foundation. The UBS Optimus Foundation is a charitable, grant-making foundation established in 1999 in accordance with Swiss law and dedicated to improving the health and development of children in measurable, cost-effective and sustainable ways. Distributions for the Class P-C shares are paid in their entirety to the UBS Optimus Foundation which uses these for charitable purposes. The entire issuing commission for units in Class P-C shares is also paid to the UBS Optimus Foundation together with the total Flat Fee chargeable on the portion of the net assets attributable to Class P-C shares. Class P-C shares no longer held in a UBS account by investors may be compulsorily redeemed at their then applicable net asset value.

## “Q”

Class Q shares are reserved for investors that have entered into a written advisory agreement with UBS which specifically permits purchases of share classes with no retrocessions. Class Q shares held by investors no longer bound by the terms of such a written advisory agreement with UBS may be compulsorily redeemed at their then applicable net asset value.

## “Q-C”

Class Q-C shares are exclusively reserved for investors who fulfil the criteria for Class Q shares described above. Class Q-C shares confer the right to an annual distribution. However, this distribution is not paid to the shareholder but is transferred in its entirety to the UBS Optimus Foundation. The UBS Optimus Foundation is a charitable, grant-making foundation established in 1999 in accordance with Swiss law and dedicated to improving the health and development of children in measurable, cost-effective and sustainable ways. Distributions for the Class Q-C shares are paid in their entirety to the UBS Optimus Foundation which uses these for charitable purposes. The entire issuing commission for units in Class Q-C shares is also paid to the UBS Optimus Foundation together with the total



Flat Fee chargeable on the portion of the net assets attributable to Class Q-C shares. Class Q-C shares held by investors that are no longer bound by the terms of a written advisory agreement with UBS which specifically permits purchases of share classes with no retrocessions may be compulsorily redeemed at their then applicable net asset value.

Unless otherwise set out in this Prospectus, the initial issue price of shares of any class amounts to 100 AUD, 100 CAD, 100 CHF, 1,000 DKK, 100 EUR, 100 GBP, 1,000 HKD, 10,000 JPY, 1,000 NOK, 1,000 SEK, 100 SGD, 100 USD.

Their smallest tradable unit is 0.001.

Additional characteristics of the share classes:

#### **“acc”**

The income of share classes with “-acc” in their name is not distributed unless the Company decides otherwise.

#### **“dist”**

The income of share classes with “-dist” in their name is distributed unless the Company decides otherwise.

#### **“qdist”**

Share classes with “-qdist” in their name may make quarterly distributions, gross of fees and expenses. Distributions may also be made out of the capital (this may include, inter alia, realised and unrealized net gains in net asset value) (“capital”). Distributions out of capital result in the reduction of an investor’s original capital invested in the share class. Furthermore, any distributions from the income and/or involving the capital result in an immediate reduction of the net asset value per share. Investors in certain countries may be subject to higher tax rates on distributed capital than on any capital gains from the sale of fund shares. Some investors may therefore prefer to subscribe to accumulating share classes (-acc) rather than distributing (-dist, -qdist) share classes. Investors may be taxed at a later point in time on income and capital gains arising on accumulating (-acc) share classes compared with distributing (-dist) share classes. Prospective investors should consult qualified experts for tax advice regarding their individual situation.

#### **“mdist”**

Share classes with “-mdist” in their name may make monthly distributions, gross of fees and expenses. Distributions may also be made out of capital. Distributions out of capital result in the reduction of an investor’s original capital invested in the share class. Furthermore, any distributions from the income and/or involving the capital result in an immediate reduction of the net asset value per share. Investors in certain countries may be subject to higher tax rates on distributed capital than on any capital gains from the sale of fund shares. Some investors may therefore prefer to invest in accumulating (-acc) rather than distributing (-dist, -mdist) share classes. Investors may be taxed at a later point in time on income and capital gains arising on accumulating (-acc) share classes compared with distributing (-dist) share classes. Prospective investors should consult qualified experts for tax advice regarding their individual situation. The maximum issuing commission for shares in classes with “-mdist” in their name is 6%.

#### **“UKdist”**

Share classes may also include a reference to “-UKdist” in their name. In respect of each such share class which is labelled “-UKdist”, it is intended that a sum corresponding to 100% of the reportable income within the meaning of the UK reporting fund rules be distributed to the relevant shareholders when the share classes are subject to the reporting fund rules. The Company does not intend to make available taxable values in other countries for any such share class and any share class labelled “-UKdist” is exclusively intended for investors whose investment in the share class is liable to tax in the UK.

#### **“2%”, “4%”, “6%”, “8%”**

Share classes with “2%” / “4%” / “6%” / “8%” in their name may make monthly (-mdist), quarterly (-qdist) or annual (-dist) distributions at the respective aforementioned annual percentage rates, gross of fees and expenses. The distribution amount is calculated based on the net asset value of the respective share class at the end of the month (in the case of monthly distributions), financial quarter (in the case of quarterly distributions) or financial year (in the case of annual distributions). These share classes are suitable for investors seeking more stable distributions, unrelated to past or expected returns or income of the relevant share class. Distributions may also be made from the capital. Distributions out of capital result in the reduction of an investor’s original capital invested in the share class. Furthermore, any distributions from the income and/or involving the capital result in an immediate reduction of the net asset value per share. Investors in certain countries may be subject to higher tax rates on distributed capital than on any capital gains from the sale of fund shares. Some investors may therefore choose to invest in accumulating (-acc) rather than distributing (-dist, -qdist, -mdist) share classes. Investors may be taxed at a later point in time on income and capital gains arising on accumulating (-acc) share classes compared with distributing (-dist, -qdist, -mdist) share classes. Prospective investors should consult qualified experts for tax advice regarding their individual situation.

#### **Currency**

Each of the above share class may be denominated in the following reference currencies: AUD, CAD, CHF, DKK, EUR, GBP, HKD, JPY, NOK, SEK, SGD, USD. For share classes where the reference currency is part of the name of the relevant sub-fund, the respective currency will not be included in the share class name.

#### **“Hedging”**

Each of the above share class denominated in a currency other than the relevant sub-fund’s currency of account may also be hedged, in which case, the relevant share class will include a reference to “-hedged” in its name. In relation to “-hedged” share classes, foreign exchange transactions and currency forwards are conducted in order to hedge the net asset value of the sub-fund, calculated in the sub-fund’s currency of account, against the net asset values of the share classes denominated in other currencies. Provision is made for the amount of the hedging to be between 95% and 105% of the total net assets of the share class in foreign currency. Changes in the value of the hedged sections of the portfolio and the volume of subscription and redemption requests for shares not denominated in the currency of account may, however, result in

the level of currency hedging temporarily surpassing the stated limits. The Currency Manager will take all the necessary steps to bring the hedging back within the aforementioned limits.

The sum of the sub-funds' net assets forms the total net assets of the Company, which at any time correspond to the share capital of the Company and consist of fully paid in and non-par-value shares (the "shares").

The Company is a single legal entity. However, each sub-fund corresponds to a distinct part of the assets and liabilities of the Company.

For the purpose of the relations as between the shareholders, each sub-fund is deemed to be a separate entity, separate from the others. The assets of a sub-fund are exclusively available to satisfy the requests of that sub-fund and the right of creditors whose claims have arisen in connection with that sub-fund.

The Company is unlimited with regard to duration and total assets.

The financial year of the Company ends on 31 July.

The ordinary general meeting takes place annually on 31 January at 12 p.m. at the registered office of the Company. If such a day does not fall on a business day in Luxembourg, the ordinary general meeting must take place on the next following working day.

At general meetings, the shareholder has the right to one vote per whole share held, irrespective of the difference in value of shares in the respective sub-funds. Shares of a particular sub-fund or class carry the right of one vote per whole share held when voting at meetings affecting this sub-fund or class.

Information on whether a sub-fund of the Company is listed on the Luxembourg Stock Exchange can be obtained from the Administrative Agent or the Luxembourg Stock Exchange website ([www.bourse.lu](http://www.bourse.lu)).

The issue and redemption of shares of Multi Manager Access II are subject to the regulations prevailing in the concerned country.

Only the information contained in the sales prospectus and in any of the documents referred to therein shall be deemed to be valid.

The annual and semi-annual reports are available free of charge to shareholders at the registered office of the Company and the Depositary.

No subscription may be accepted on the basis of the financial reports. Subscriptions are accepted only on the basis of the current prospectus accompanied by the latest annual report and the latest semi-annual report if available.

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

# Multi Manager Access II

## Combined Statement of Net Assets

	EUR
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	17 930 072 646.65
Investments in securities, unrealized appreciation (depreciation)	-472 523 236.43
Total investments in securities (Note 1)	17 457 549 410.22
Cash at banks, deposits on demand and deposit accounts	383 999 464.48*
Other liquid assets (Margins)	15 549 924.78
Receivable on securities sales (Note 1)	49 204 231.61
Receivable on subscriptions	15 728 524.71
Interest receivable on securities	188 083 661.07
Receivable on dividends	488 344.67
Other assets	111 561.12
Other receivables	929 705.06
Unrealized gain on financial futures (Note 1)	5 724 481.36
Unrealized gain on forward foreign exchange contracts (Note 1)	10 270 847.04
Unrealized gain on swaps (Note 1)	1 282 787.84
<b>TOTAL Assets</b>	<b>18 128 922 943.96</b>
<b>Liabilities</b>	
Unrealized loss on financial futures (Note 1)	-1 420 428.58
Unrealized loss on forward foreign exchange contracts (Note 1)	-3 471 045.11
Unrealized loss on swaps (Note 1)	-2 139 905.42
Bank overdraft	-5 950 498.25
Payable on securities purchases (Note 1)	-88 065 830.96
Payable on redemptions	-29 418 001.73
Other payables	-608 381.55
Provisions for flat fee (Note 2)	-9 001 392.85
Provisions for taxe d'abonnement (Note 3)	-169 700.52
Provisions for other commissions and fees (Note 2)	-201 106.26
Total provisions	-9 372 199.63
<b>TOTAL Liabilities</b>	<b>-140 446 291.23</b>
<b>Net assets at the end of the period</b>	<b>17 988 476 652.73</b>

\* As at 31 January 2024, cash amount serves as collateral for the counterparty UBS Europe SE for an amount of EUR 23 932.28.

## Combined Statement of Operations

	EUR
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	8 977 175.18
Interest on securities	323 273 237.05
Interest received on swaps (Note 1)	819 217.24
Dividends	2 858 315.32
Net income on securities lending (Note 10)	3 969 346.74
Other income	1 657 184.77
<b>TOTAL income</b>	<b>341 554 476.30</b>
<b>Expenses</b>	
Interest paid on swaps (Note 1)	-684 526.41
Flat fee (Note 2)	-53 799 838.54
Taxe d'abonnement (Note 3)	-1 056 413.68
Interest on bank overdraft	-246 579.28
Other commissions and fees (Note 2)	-535 364.67
<b>TOTAL expenses</b>	<b>-56 322 722.58</b>
<b>Net income (loss) on investments</b>	<b>285 231 753.72</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-433 363 870.86
Realized gain (loss) on yield-evaluated securities and money market instruments	1 230 248.93
Realized gain (loss) on financial futures	-24 150 594.71
Realized gain (loss) on forward foreign exchange contracts	-228 006 017.78
Realized gain (loss) on swaps	306 573.30
Realized gain (loss) on foreign exchange	7 651 454.94
<b>TOTAL realized gain (loss)</b>	<b>-676 332 206.18</b>
<b>Net realized gain (loss) of the period</b>	<b>-391 100 452.46</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	885 259 174.28
Unrealized appreciation (depreciation) on yield-evaluated securities and money market instruments	2 763 108.67
Unrealized appreciation (depreciation) on financial futures	12 863 939.38
Unrealized appreciation (depreciation) on forward foreign exchange contracts	125 226 500.03
Unrealized appreciation (depreciation) on swaps	-92 619.73
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>1 026 020 102.63</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>634 919 650.17</b>

## Combined Statement of Changes in Net Assets

	EUR
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	19 545 726 110.64*
Subscriptions	1 153 736 453.40
Redemptions	-3 285 776 422.63
Total net subscriptions (redemptions)	-2 132 039 969.23
Dividend paid	-60 129 138.85
Net income (loss) on investments	285 231 753.72
Total realized gain (loss)	-676 332 206.18
Total changes in unrealized appreciation (depreciation)	1 026 020 102.63
Net increase (decrease) in net assets as a result of operations	634 919 650.17
<b>Net assets at the end of the period</b>	<b>17 988 476 652.73</b>

\* Calculated using 31 January 2024 exchange rates. Using 31 July 2023 exchange rates, the combined net assets at the beginning of the year was EUR 19 302 400 326.27.

# Multi Manager Access II – Emerging Markets Debt

## Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		3 924 592 392.65	5 203 997 715.72	4 272 773 950.34
<b>Class F-acc</b>	<b>LU0985399996</b>			
Shares outstanding		12 425 530.3910	16 093 458.5920	14 827 856.4230
Net asset value per share in USD		131.19	125.37	117.95
Issue and redemption price per share in USD <sup>1</sup>		131.19	125.37	117.95
<b>Class CHF-hedged F-acc</b>	<b>LU0985400083</b>			
Shares outstanding		4 897 135.7620	8 470 167.2830	6 729 479.6740
Net asset value per share in CHF		103.04	100.52	98.66
Issue and redemption price per share in CHF <sup>1</sup>		103.04	100.52	98.66
<b>Class EUR-hedged F-acc</b>	<b>LU0985400166</b>			
Shares outstanding		10 680 928.9000	14 411 341.1570	13 451 424.6940
Net asset value per share in EUR		109.63	105.70	102.27
Issue and redemption price per share in EUR <sup>1</sup>		109.63	105.70	102.27
<b>Class JPY-hedged F-acc</b>	<b>LU1749433899</b>			
Shares outstanding		123 999.0000	139 175.0000	175 872.0000
Net asset value per share in JPY		9 037	8 906	8 792
Issue and redemption price per share in JPY <sup>1</sup>		9 037	8 906	8 792
<b>Class SGD-hedged F-acc</b>	<b>LU0985400323</b>			
Shares outstanding		122 081.3590	177 302.9480	126 157.7130
Net asset value per share in SGD		125.33	120.86	114.87
Issue and redemption price per share in SGD <sup>1</sup>		125.33	120.86	114.87
<b>Class F-UKdist</b>	<b>LU0985400596</b>			
Shares outstanding		3 161 259.0000	3 606 821.5190	2 974 353.5680
Net asset value per share in USD		83.28	83.74	82.68
Issue and redemption price per share in USD <sup>1</sup>		83.28	83.74	82.68
<b>Class CHF-hedged F-UKdist</b>	<b>LU0985400679</b>			
Shares outstanding		398 748.0000	528 973.6370	371 068.0000
Net asset value per share in CHF		66.37	68.01	70.10
Issue and redemption price per share in CHF <sup>1</sup>		66.37	68.01	70.10
<b>Class EUR-hedged F-UKdist</b>	<b>LU0985400752</b>			
Shares outstanding		793 293.5380	1 093 667.0000	491 587.6160
Net asset value per share in EUR		68.99	69.97	71.38
Issue and redemption price per share in EUR <sup>1</sup>		68.99	69.97	71.38
<b>Class GBP-hedged F-UKdist</b>	<b>LU0985400919</b>			
Shares outstanding		633 915.5350	728 534.5870	993 955.7620
Net asset value per share in GBP		76.22	76.59	76.83
Issue and redemption price per share in GBP <sup>1</sup>		76.22	76.59	76.83

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

Mexico	6.71
Colombia	3.86
Chile	3.69
Cayman Islands	3.48
Turkey	3.08
Hungary	3.06
Indonesia	2.91
Romania	2.70
Saudi Arabia	2.62
Peru	2.58
Dominican Republic	2.41
United Arab Emirates	2.41
Luxembourg	2.26
Brazil	2.12
The Netherlands	2.12
Oman	2.11
South Africa	1.86
Panama	1.75
South Korea	1.72
Guatemala	1.72
India	1.52
Hong Kong	1.51
British Virgin Islands	1.45
Nigeria	1.42
United States	1.42
Egypt	1.40
Argentina	1.39
Kazakhstan	1.36
Paraguay	1.29
Angola	1.20
United Kingdom	1.20
Ivory Coast	1.09
Costarica	1.05
Philippines	0.99
Poland	0.97
Singapore	0.96
Azerbaijan	0.91
Jordan	0.88
Morocco	0.88
Qatar	0.87
Bahrain	0.86
Serbia	0.79
Mauritius	0.74
El Salvador	0.72
Sri Lanka	0.71
Ecuador	0.69
Venezuela	0.65
Macau	0.60
Malaysia	0.59
Bulgaria	0.59
Ghana	0.57

### Geographical Breakdown as a % of net assets (cont.)

Thailand	0.54
Mongolia	0.53
Spain	0.51
Isle of Man	0.50
China	0.50
Ukraine	0.50
Israel	0.49
Bermuda	0.48
Uzbekistan	0.47
Gabon	0.45
Macedonia	0.45
Uruguay	0.41
Canada	0.37
Pakistan	0.36
Supranationals	0.35
Czech Republic	0.30
Multinationals	0.23
Zambia	0.22
Senegal	0.22
Jersey	0.22
Kenya	0.21
Russian Federation (CIS)	0.20
Trinidad And Tobago	0.16
Lebanon	0.12
Austria	0.11
Armenia	0.10
Benin	0.10
Iraq	0.09
Georgia	0.09
Jamaica	0.08
Honduras	0.08
Ethiopia	0.07
Marshall Islands	0.06
Bahamas	0.05
Namibia	0.05
Vietnam	0.04
Croatia	0.04
Cameroon	0.03
Ireland	0.03
Tunisia	0.03
Papua New Guinea	0.03
Kuwait	0.02
<b>TOTAL</b>	<b>96.33</b>

**Economic Breakdown as a % of net assets**

Countries & central governments	44.64
Finance & holding companies	12.01
Banks & credit institutions	9.57
Petroleum	9.02
Energy & water supply	3.98
Traffic & transportation	2.10
Telecommunications	1.90
Chemicals	1.35
Lodging, catering & leisure	1.33
Mining, coal & steel	1.31
Food & soft drinks	1.14
Mortgage & funding institutions	1.02
Building industry & materials	0.86
Internet, software & IT services	0.58
Insurance	0.56
Miscellaneous services	0.55
Precious metals & stones	0.53
Pharmaceuticals, cosmetics & medical products	0.43
Miscellaneous unclassified companies	0.40
Supranational organisations	0.36
Real Estate	0.35
Aerospace industry	0.31
Electrical devices & components	0.27
Tobacco & alcohol	0.25
Forestry, paper & pulp products	0.23
Electronics & semiconductors	0.21
Non-ferrous metals	0.18
Cities & municipal authorities	0.12
Agriculture & fishery	0.12
Investment funds	0.11
Miscellaneous trading companies	0.10
Retail trade, department stores	0.09
Packaging industry	0.08
Cantons, federal states	0.06
Computer hardware & network equipment providers	0.05
Vehicles	0.04
Miscellaneous consumer goods	0.04
Healthcare & social services	0.03
Mechanical engineering & industrial equipment	0.03
Graphic design, publishing & media	0.02
<b>TOTAL</b>	<b>96.33</b>



## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	4 159 513 801.66
Investments in securities, unrealized appreciation (depreciation)	-379 092 463.85
Total investments in securities (Note 1)	3 780 421 337.81
Cash at banks, deposits on demand and deposit accounts	73 358 602.75
Other liquid assets (Margins)	7 420 074.53
Receivable on securities sales (Note 1)	17 056 580.33
Receivable on subscriptions	4 732 603.94
Interest receivable on securities	58 418 487.82
Other receivables	420 000.00
Unrealized gain on financial futures (Note 1)	5 196 050.88
Unrealized gain on swaps (Note 1)	688 221.63
<b>TOTAL Assets</b>	<b>3 947 711 959.69</b>
<b>Liabilities</b>	
Unrealized loss on forward foreign exchange contracts (Note 1)	-758 165.64
Bank overdraft	-3 799 550.82
Payable on securities purchases (Note 1)	-9 662 284.07
Payable on redemptions	-6 616 009.54
Other payables	-195 059.82
Provisions for flat fee (Note 2)	-2 040 112.99
Provisions for tax d'abonnement (Note 3)	-33 423.74
Provisions for other commissions and fees (Note 2)	-14 960.42
Total provisions	-2 088 497.15
<b>TOTAL Liabilities</b>	<b>-23 119 567.04</b>
<b>Net assets at the end of the period</b>	<b>3 924 592 392.65</b>

## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	3 310 392.91
Interest on securities	110 689 128.09
Interest received on swaps (Note 1)	124 275.67
Net income on securities lending (Note 10)	2 073 645.55
Other income	1 147 693.78
<b>TOTAL income</b>	<b>117 345 136.00</b>
<b>Expenses</b>	
Interest paid on swaps (Note 1)	-72 189.59
Flat fee (Note 2)	-14 599 060.92
Taxe d'abonnement (Note 3)	-181 249.83
Interest on bank overdraft	-86 586.36
Other commissions and fees (Note 2)	-101 948.58
<b>TOTAL expenses</b>	<b>-15 041 035.28</b>
<b>Net income (loss) on investments</b>	<b>102 304 100.72</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-282 781 424.29
Realized gain (loss) on yield-evaluated securities and money market instruments	640 623.55
Realized gain (loss) on financial futures	-18 317 089.57
Realized gain (loss) on forward foreign exchange contracts	-99 924 127.69
Realized gain (loss) on swaps	-316 472.13
Realized gain (loss) on foreign exchange	574 121.94
<b>TOTAL realized gain (loss)</b>	<b>-400 124 368.19</b>
<b>Net realized gain (loss) of the period</b>	<b>-297 820 267.47</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	322 704 494.44
Unrealized appreciation (depreciation) on yield-evaluated securities and money market instruments	1 272 079.43
Unrealized appreciation (depreciation) on financial futures	10 684 314.14
Unrealized appreciation (depreciation) on forward foreign exchange contracts	52 133 769.85
Unrealized appreciation (depreciation) on swaps	495 120.83
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>387 289 778.69</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>89 469 511.22</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	5 203 997 715.72
Subscriptions	189 926 456.95
Redemptions	-1 534 953 648.34
Total net subscriptions (redemptions)	-1 345 027 191.39
Dividend paid	-23 847 642.90
Net income (loss) on investments	102 304 100.72
Total realized gain (loss)	-400 124 368.19
Total changes in unrealized appreciation (depreciation)	387 289 778.69
Net increase (decrease) in net assets as a result of operations	89 469 511.22
<b>Net assets at the end of the period</b>	<b>3 924 592 392.65</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	16 093 458.5920
Number of shares issued	688 663.6080
Number of shares redeemed	-4 356 591.8090
<b>Number of shares outstanding at the end of the period</b>	<b>12 425 530.3910</b>
<b>Class</b>	<b>CHF-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	8 470 167.2830
Number of shares issued	174 933.7530
Number of shares redeemed	-3 747 965.2740
<b>Number of shares outstanding at the end of the period</b>	<b>4 897 135.7620</b>
<b>Class</b>	<b>EUR-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	14 411 341.1570
Number of shares issued	456 392.4820
Number of shares redeemed	-4 186 804.7390
<b>Number of shares outstanding at the end of the period</b>	<b>10 680 928.9000</b>
<b>Class</b>	<b>JPY-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	139 175.0000
Number of shares issued	668.0000
Number of shares redeemed	-15 844.0000
<b>Number of shares outstanding at the end of the period</b>	<b>123 999.0000</b>
<b>Class</b>	<b>SGD-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	177 302.9480
Number of shares issued	7 501.3590
Number of shares redeemed	-62 722.9480
<b>Number of shares outstanding at the end of the period</b>	<b>122 081.3590</b>
<b>Class</b>	<b>F-UKdist</b>
Number of shares outstanding at the beginning of the period	3 606 821.5190
Number of shares issued	172 667.4810
Number of shares redeemed	-618 230.0000
<b>Number of shares outstanding at the end of the period</b>	<b>3 161 259.0000</b>

<b>Class</b>	<b>CHF-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	528 973.6370
Number of shares issued	44 436.0000
Number of shares redeemed	-174 661.6370
<b>Number of shares outstanding at the end of the period</b>	<b>398 748.0000</b>
<b>Class</b>	<b>EUR-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	1 093 667.0000
Number of shares issued	79 738.5380
Number of shares redeemed	-380 112.0000
<b>Number of shares outstanding at the end of the period</b>	<b>793 293.5380</b>
<b>Class</b>	<b>GBP-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	728 534.5870
Number of shares issued	110 164.1680
Number of shares redeemed	-204 783.2200
<b>Number of shares outstanding at the end of the period</b>	<b>633 915.5350</b>

## Annual Distribution<sup>1</sup>

<b>Multi Manager Access II – Emerging Markets Debt</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
F-UKdist	16.8.2023	21.8.2023	USD	3.9189
CHF-hedged F-UKdist	16.8.2023	21.8.2023	CHF	3.0101
EUR-hedged F-UKdist	16.8.2023	21.8.2023	EUR	3.1559
GBP-hedged F-UKdist	16.8.2023	21.8.2023	GBP	3.4382

## Interim Distribution<sup>1</sup>

<b>Multi Manager Access II – Emerging Markets Debt</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
F-UKdist	12.12.2023	15.12.2023	USD	0.1523
CHF-hedged F-UKdist	12.12.2023	15.12.2023	CHF	0.1921
EUR-hedged F-UKdist	12.12.2023	15.12.2023	EUR	0.2381
GBP-hedged F-UKdist	12.12.2023	15.12.2023	GBP	0.1617

<sup>1</sup> See note 4

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Equities</b>			
<b>China</b>			
HKD SUNAC CHINA HLDGS HKD0.10 'REG S'	1 113 416.00	162 370.94	0.01
HKD SUNAC SERVICES HLD HKD0.1	340 263.00	69 208.25	0.00
<b>TOTAL China</b>		<b>231 579.19</b>	<b>0.01</b>
<b>Total Equities</b>		<b>231 579.19</b>	<b>0.01</b>

## Notes, fixed rate

### EUR

EUR ARGENTINA, REPUBLIC OF 0.50000% 20-09.07.29	34 392.00	13 355.22	0.00
EUR BANQUE OUEST AFRICAINE DE DEV-REG-S 2.75000% 21-22.01.33	2 987 000.00	2 465 917.85	0.06
EUR BENIN GOVT INTERNATIONAL BD-REG-S 4.87500% 21-19.01.32	2 050 000.00	1 800 934.61	0.04
EUR BULGARIA, REPUBLIC OF-REG-S 4.12500% 22-23.09.29	5 930 000.00	6 610 550.90	0.17
EUR BULGARIA, REPUBLIC OF-REG-S 4.62500% 22-23.09.34	745 000.00	852 753.77	0.02
EUR BULGARIA, REPUBLIC OF-REG-S 4.50000% 23-27.01.33	6 819 000.00	7 712 683.23	0.20
EUR BULGARIA, REPUBLIC OF-REG-S 4.37500% 23-13.05.31	2 120 000.00	2 400 721.13	0.06
EUR BULGARIAN ENERGY HOLDING EAD-REG-S 2.45000% 21-22.07.28	3 176 000.00	3 002 517.20	0.08
EUR CENTRAL BANK OF TUNISIA-REG-S 6.37500% 19-15.07.26	1 378 000.00	1 128 252.57	0.03
EUR CHILE, REPUBLIC OF 4.12500% 23-05.07.34	1 723 568.00	1 883 927.16	0.05
EUR GOVERNMENT OF BENIN-REG-S 6.87500% 21-19.01.52	396 000.00	336 364.01	0.01
EUR GTC AURORA LUXEMBOURG SA-REG-S 2.25000% 21-23.06.26	900 000.00	843 397.10	0.02
EUR HUNGARY, REPUBLIC OF-REG-S 5.00000% 22-22.02.27	184 000.00	206 755.52	0.00
EUR HUNGARY, REPUBLIC OF-REG-S 5.37500% 23-12.09.33	3 260 000.00	3 678 926.71	0.09
EUR INDONESIA GOVERNMENT INTERNATIONAL 1.10000% 21-12.03.33	2 720 000.00	2 334 134.00	0.06
EUR INDONESIA, REPUBLIC OF 1.40000% 19-30.10.31	5 251 000.00	4 812 664.57	0.12
EUR INDONESIA, REPUBLIC OF 0.90000% 20-14.02.27	599 000.00	597 263.77	0.01
EUR IVORY COAST, REPUBLIC OF-REG-S 5.87500% 19-17.10.31	4 769 000.00	4 670 711.65	0.12
EUR IVORY COAST, REPUBLIC OF-REG-S 4.87500% 20-30.01.32	2 696 000.00	2 452 643.88	0.06
EUR MACEDONIA GOVT INTERNATIONAL BOND-REG-S 3.67500% 20-03.06.26	6 315 000.00	6 662 453.27	0.17
EUR MACEDONIA GOVT INTERNATIONAL BOND-REG-S 1.62500% 21-10.03.28	8 449 000.00	7 950 205.35	0.20
EUR MACEDONIA GOVT INTERNATIONAL BOND-REG-S 6.96000% 23-13.03.27	2 734 000.00	3 103 448.85	0.08
EUR MAGYAR EXPORT-IMPORT BANK RT-REG-S 6.00000% 23-16.05.29	2 672 000.00	3 057 560.21	0.08
EUR MEXICO, UNITED STATES OF 1.35000% 20-18.09.27	2 980 000.00	3 006 386.97	0.08
EUR MEXICO, UNITED STATES OF 2.12500% 21-25.10.51	780 000.00	496 714.96	0.01
EUR MEXICO, UNITED STATES OF 2.25000% 21-12.08.36	2 300 000.00	1 933 117.66	0.05
EUR MEXICO, UNITED STATES OF 2.37500% 22-11.02.30	772 000.00	764 160.58	0.02
EUR MEXICO, UNITED STATES OF 4.48990% 24-25.05.32	2 740 000.00	3 017 249.46	0.08
EUR MOROCCO GOVERNMENT INTERNATIONAL-REG-S 2.00000% 20-30.09.30	2 520 000.00	2 343 855.94	0.06
EUR MOROCCO, KINGDOM OF-REG-S 1.50000% 19-27.11.31	1 210 000.00	1 051 490.00	0.03
EUR NE PROPERTY BV-REG-S 3.37500% 20-14.07.27	1 400 000.00	1 456 209.37	0.04
EUR PERU, REPUBLIC OF 1.25000% 21-11.03.33	10 000 000.00	8 499 906.25	0.22
EUR PERU, REPUBLIC OF 1.95000% 21-17.11.36	2 327 000.00	1 911 575.96	0.05
EUR PERUSAHAAN LISTRUK NEGARA PT-REG-S 1.87500% 19-05.11.31	4 013 000.00	3 516 241.56	0.09
EUR PHILIPPINES, REPUBLIC OF THE 0.70000% 20-03.02.29	1 610 000.00	1 523 696.45	0.04
EUR PHILIPPINES, REPUBLIC OF THE 1.75000% 21-28.04.41	2 672 000.00	2 017 209.69	0.05
EUR POLAND, REPUBLIC OF-REG-S 3.62500% 24-11.01.34	4 190 000.00	4 578 604.80	0.12
EUR POLAND, REPUBLIC OF-REG-S 4.12500% 24-11.01.44	563 000.00	613 962.17	0.01
EUR REPUBLIC OF CAMEROON INTRNTNL BOND-REG-S 5.95000% 21-07.07.32	1 469 000.00	1 172 840.42	0.03
EUR ROMANIA-REG-S 2.62500% 20-02.12.40	1 544 000.00	1 123 703.90	0.03
EUR SENEGAL, REPUBLIC OF-REG-S 5.37500% 21-08.06.37	300 000.00	235 444.69	0.01
EUR SERBIA INTERNATIONAL BOND-REG-S 1.50000% 19-26.06.29	7 415 000.00	6 755 748.57	0.17
EUR SERBIA INTERNATIONAL BOND-REG-S 3.12500% 20-15.05.27	3 074 000.00	3 188 871.54	0.08
EUR SERBIA INTERNATIONAL BOND-REG-S 1.65000% 21-03.03.33	5 051 000.00	4 025 828.52	0.10
EUR TEVA PHARMACEUTICAL FINANCE II BV 3.75000% 21-09.05.27	650 000.00	680 856.07	0.02
EUR UKRAINE, GOVERNMENT OF-REG-S 4.37500% 20-27.01.32	620 000.00	140 756.28	0.00
EUR UKRAINE, GOVERNMENT OF-REG-S 6.75000% 19-20.06.28	3 230 000.00	836 798.12	0.02
<b>TOTAL EUR</b>		<b>123 469 372.46</b>	<b>3.14</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>USD</b>			
USD ABENGOA TRANSMISION SUR SA-REG-S 6.87500% 14-30.04.43	3 165 000.00	2 887 395.66	0.07
USD ABA INVESTMENT CO PTE LTD-REG-S 5.45000% 18-24.01.28	1 450 000.00	1 444 562.50	0.04
USD ABU DHABI COMMERCIAL BANK-REG-S 3.50000% 22-31.03.27	2 950 000.00	2 807 109.36	0.07
USD ABU DHABI CRUDE OIL PIPELINE LLC-REG-S 3.65000% 17-02.11.29	2 396 000.00	2 242 506.25	0.06
USD ABU DHABI NATIONAL ENERGY CO PJSC-REG-S 4.87500% 18-23.04.30	1 000 000.00	1 003 750.00	0.03
USD ABU DHABI NATIONAL ENERGY CO PJSC-REG-S 2.00000% 21-29.04.28	702 000.00	626 535.00	0.02
USD ABU DHABI NATIONAL ENERGY CO PJSC-REG-S 4.69600% 23-24.04.33	2 151 000.00	2 116 046.25	0.05
USD ACCESS BANK PLC-REG-S 6.12500% 21-21.09.26	4 514 000.00	4 143 005.63	0.11
USD ADANI ELECTRICITY MUMBAI LTD-REG-S 3.94900% 20-12.02.30	2 067 000.00	1 757 900.82	0.04
USD ADANI GREEN ENERGY LTD-REG-S 4.37500% 21-08.09.24	2 836 000.00	2 778 571.00	0.07
USD ADANI INTERNATIONAL CONTAINER TER-REG-S 3.00000% 20-16.02.31	2 140 000.00	1 610 981.84	0.04
USD ADANI PORTS & SPECIAL ECO ZONE-REG-S 4.20000% 20-04.08.27	3 085 000.00	2 842 827.50	0.07
USD ADANI PORTS & SPECIAL ECO ZONE-REG-S 3.10000% 21-02.02.31	1 608 000.00	1 280 530.80	0.03
USD ADANI PORTS & SPL ECO ZONE LTD-REG-S 3.82800% 21-02.02.32	200 000.00	163 500.00	0.00
USD ADANI PORTS AND SPECIAL ECO ZONE-REG-S 4.37500% 19-03.07.29	4 982 000.00	4 453 459.62	0.11
USD ADANI PORTS AND SPECIAL ECO ZONE-REG-S 3.37500% 19-24.07.24	299 000.00	293 902.05	0.01
USD ADANI TRANSMISSION LTD-REG-S 4.25000% 19-21.05.36	460 000.00	301 518.50	0.01
USD AEGEA FINANCE SARL-REG-S 6.75000% 22-20.05.29	5 853 000.00	5 667 752.55	0.14
USD AEGEA FINANCE SARL-REG-S 9.00000% 23-20.01.31	1 075 000.00	1 130 900.00	0.03
USD AEROPUERTO INTERNACIONAL DE TOCUM-REG-S 4.00000% 21-11.08.41	1 930 000.00	1 431 818.75	0.04
USD AEROPUERTO INTERNACIONAL DE TOCUM-REG-S 5.12500% 21-11.08.61	12 460 000.00	9 149 004.20	0.23
USD AEROPUERTOS DOMINICANOS-REG-S 6.75000% 17-30.03.29	6 760 000.00	6 757 887.51	0.17
USD AES PANAMA GENERATION HOLDING SRL-REG-S 4.37500% 20-31.05.30	12 549 000.00	10 537 283.70	0.27
USD AFRICA FINANCE CORP-REG-S 2.87500% 21-28.04.28	524 000.00	455 880.00	0.01
USD AGILE GROUP HOLDINGS LTD-REG-S 5.75000% 20-02.01.25	1 310 000.00	209 600.00	0.01
USD AI CANDELARIA SPAIN SLU-REG-S 7.50000% 18-15.12.28	4 100 000.00	3 211 255.88	0.08
USD AI CANDELARIA SPAIN SLU-REG-S 5.75000% 21-15.06.33	10 250 000.00	7 969 375.00	0.20
USD AIA GROUP LTD-REG-S 3.60000% 19-09.04.29	900 000.00	854 145.54	0.02
USD AIA GROUP LTD-REG-S 3.37500% 20-07.04.30	300 000.00	277 736.32	0.01
USD AIA GROUP LTD-REG-S-SUB 3.20000% 20-16.09.40	2 263 000.00	1 693 104.21	0.04
USD AKBANK TAS-REG-S 6.80000% 20-06.02.26	908 000.00	908 000.00	0.02
USD ALDAR INVESTMENT PROPERTIES SUKU-REG-S 4.87500% 23-24.05.33	2 921 000.00	2 836 108.44	0.07
USD ALIBABA GROUP HOLDING LTD 3.40000% 17-06.12.27	200 000.00	189 028.00	0.00
USD ALIBABA GROUP HOLDING LTD 4.00000% 17-06.12.37	300 000.00	258 810.00	0.01
USD ALIBABA GROUP HOLDING LTD 4.20000% 17-06.12.47	400 000.00	322 080.00	0.01
USD ALIBABA GROUP HOLDING LTD 2.70000% 21-09.02.41	2 320 000.00	1 579 061.60	0.04
USD ALIBABA GROUP HOLDING LTD 3.25000% 21-09.02.61	208 000.00	129 565.28	0.00
USD ALPEK SA DE CV-REG-S 4.25000% 19-18.09.29	1 464 000.00	1 336 083.00	0.03
USD ALPEK SA DE CV-REG-S 3.25000% 21-25.02.31	3 026 000.00	2 521 981.87	0.06
USD ALSEA SAB DE CV-REG-S 7.75000% 21-14.12.26	415 000.00	419 565.00	0.01
USD ALTICE FINANCING SA-REG-S 5.00000% 20-15.01.28	500 000.00	449 316.40	0.01
USD AMERICA MOVIL SAB DE CV 3.62500% 19-22.04.29	675 000.00	636 187.50	0.02
USD AMERICA MOVIL SAB DE CV 2.87500% 20-07.05.30	200 000.00	178 324.00	0.00
USD AMERICA MOVIL SAB DE CV 4.70000% 22-21.07.32	1 000 000.00	980 000.00	0.02
USD ANADOLU EFES BIRACILIK VE MALT S-REG-S 3.37500% 21-29.06.28	4 720 000.00	4 066 575.00	0.10
USD ANGLO AMERICAN CAPITAL PLC-REG-S 4.75000% 17-10.04.27	285 000.00	281 218.05	0.01
USD ANGLO AMERICAN CAPITAL PLC-REG-S 5.62500% 20-01.04.30	250 000.00	252 940.00	0.01
USD ANGLO AMERICAN CAPITAL PLC-REG-S 3.87500% 22-16.03.29	1 800 000.00	1 689 426.00	0.04
USD ANGLO AMERICAN CAPITAL PLC-REG-S 5.50000% 23-02.05.33	640 000.00	640 076.80	0.02
USD ANGLOGOLD ASHANTI HOLDINGS PLC 3.75000% 20-01.10.30	822 000.00	714 235.80	0.02
USD ANGLOGOLD ASHANTI HOLDINGS PLC 3.37500% 21-01.11.28	4 605 000.00	4 144 500.00	0.11
USD ANGOLAN GOVERNMENT INTERNATIONAL BD-REG-S 8.75000% 22-14.04.32	7 756 000.00	6 631 380.00	0.17
USD ANGOLAN GOVT INTERNATIONAL BOND-REG-S 9.37500% 18-08.05.48	18 892 000.00	15 113 600.00	0.39
USD ANTOFAGASTA PLC-REG-S 5.62500% 22-13.05.32	1 280 000.00	1 270 400.00	0.03
USD ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.30	28 974 551.00	11 720 205.88	0.30
USD ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.35	71 084 682.00	23 777 826.12	0.61
USD ARGENTINA, REPUBLIC OF STEP-UP 20-09.01.38	8 399 059.00	3 225 238.66	0.08
USD ARGENTINA, REPUBLIC OF 1.00000% 20-09.07.29	2 005 010.00	806 014.02	0.02
USD ARMENIA INTERNATIONAL BOND-REG-S 3.60000% 21-02.02.31	5 047 000.00	4 069 143.75	0.10
USD ATP TOWER HOLDINGS LLC-REG-S 4.05000% 21-27.04.26	3 394 000.00	3 106 222.74	0.08
USD BAHAMAS GOVERNMENT INTERNATIONAL-REG-S 6.00000% 17-21.11.28	2 079 000.00	1 850 310.00	0.05
USD BAHRAIN GVT INTERNATIONAL BOND-REG-S 6.75000% 17-20.09.29	4 367 000.00	4 383 376.25	0.11
USD BANCO BRADESCO SA/CAYMAN ISLANDS-REG-S 4.37500% 22-18.03.27	500 000.00	483 575.00	0.01
USD BANCO BTG PACTUAL SA/CAYMAN-REG-S 4.50000% 19-10.01.25	501 000.00	493 234.50	0.01
USD BANCO CONTINENTAL SAECA-REG-S 2.75000% 20-10.12.25	3 994 000.00	3 719 412.50	0.09
USD BANCO DE BOGOTA SA-REG-S-SUB 6.25000% 16-12.05.26	11 603 000.00	11 410 970.35	0.29
USD BANCO DE CHILE-REG-S 2.99000% 21-09.12.31	1 250 000.00	1 070 000.00	0.03
USD BANCO DE CREDITO DEL PERU S.A.-REG-S 5.85000% 24-11.01.29	8 424 000.00	8 518 854.24	0.22

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD BANCO DE CREDITO E INVERSIONES-REG-S 3.50000% 17-12.10.27	1 790 000.00		1 688 775.50	0.04
USD BANCO DEL CREDITO DEL PERU-REG-S 2.70000% 19-11.01.25	260 000.00		252 281.25	0.01
USD BANCO DO BRASIL SA/CAYMAN-REG-S 6.25000% 23-18.04.30	450 000.00		457 177.50	0.01
USD BANCO NACIONAL DE COM EXTER SNC-REG-S 4.37500% 15-14.10.25	850 000.00		833 144.50	0.02
USD BANCO NACIONAL DE PANAMA-REG-S 2.50000% 20-11.08.30	371 000.00		280 939.75	0.01
USD BANCO SANTANDER CHILE-REG-S 2.70000% 20-10.01.25	350 000.00		340 016.25	0.01
USD BANCO SANTANDER CHILE SA-REG-S 3.17700% 21-26.10.31	920 000.00		793 040.00	0.02
USD BANCO SANTANDER SA-REG-S 5.37500% 20-17.04.25	330 000.00		327 675.15	0.01
USD BANK GOSPODARSTWA KRAJOWEGO-REG-S 6.25000% 23-31.10.28	4 744 000.00		4 981 200.00	0.13
USD BANQUE OUEST AFRICAINE DE DEV-REG-S 5.00000% 17-27.07.27	3 129 000.00		2 928 562.52	0.07
USD BANQUE OUEST AFRICAINE DE DEV-REG-S 4.70000% 19-22.10.31	4 277 000.00		3 623 388.86	0.09
USD BBVA BANCOMER SA/TEXAS-REG-S-SUB 8.45000% 23-29.06.38	8 225 000.00		8 544 130.00	0.22
USD BECLE SAB DE CV-REG-S 2.50000% 21-14.10.31	3 440 000.00		2 709 000.00	0.07
USD BERMUDA GOVERNMENT OF-REG-S 5.00000% 22-15.07.32	2 033 000.00		1 972 010.00	0.05
USD BERMUDA, GOVERNMENT OF-REG-S 3.71700% 16-25.01.27	2 255 000.00		2 165 927.50	0.06
USD BERMUDA, GOVERNMENT OF-REG-S 4.75000% 18-15.02.29	4 562 000.00		4 464 190.72	0.11
USD BERMUDA, GOVERNMENT OF-REG-S 3.37500% 20-20.08.50	653 000.00		440 775.00	0.01
USD BHARTI AIRTEL LTD-REG-S 4.37500% 15-10.06.25	390 000.00		383 077.50	0.01
USD BHARTI AIRTEL LTD-REG-S 3.25000% 21-03.06.31	560 000.00		490 560.00	0.01
USD BIDVEST GROUP UK PLC/THE-REG-S 3.62500% 21-23.09.26	7 401 000.00		6 882 930.00	0.18
USD BIMBO BAKERIES USA INC-REG-S 6.05000% 23-15.01.29	3 880 000.00		4 039 836.60	0.10
USD BIMBO BAKERIES USA INC-REG-S 6.40000% 23-15.01.34	4 130 000.00		4 517 765.70	0.12
USD BIMBO BAKERIES USA INC-REG-S 6.05000% 24-15.01.29	1 180 000.00		1 228 610.10	0.03
USD BIMBO BAKERIES USA INC-REG-S 5.37500% 24-09.01.36	1 553 000.00		1 559 212.00	0.04
USD BMF BOVESPA SA-REG-S 4.12500% 21-20.09.31	2 490 000.00		2 163 187.49	0.06
USD BRASKEM IDESA SAPI-REG-S 6.99000% 21-20.02.32	5 161 000.00		3 362 714.07	0.09
USD BRASKEM NETHERLANDS FINANCE BV-144A 4.50000% 19-31.01.30	1 240 000.00		977 244.00	0.02
USD BRASKEM NETHERLANDS FINANCE BV-REG-S 4.50000% 17-10.01.28	2 831 000.00		2 441 029.75	0.06
USD BRASKEM NETHERLANDS FINANCE BV-REG-S 4.50000% 19-31.01.30	4 291 000.00		3 381 737.10	0.09
USD BRASKEM NETHERLANDS FINANCE BV-REG-S 7.25000% 23-13.02.33	1 160 000.00		1 026 600.00	0.03
USD BRASKEM NETHERLANDS FINANCE BV-REG-S 8.50000% 23-12.01.31	1 465 000.00		1 388 058.20	0.04
USD BRAZIL, FEDERAL REPUBLIC OF 3.87500% 20-12.06.30	420 000.00		380 310.00	0.01
USD BRAZIL, FEDERAL REPUBLIC OF 2.87500% 20-06.06.25	450 000.00		434 475.00	0.01
USD BRAZIL, FEDERAL REPUBLIC OF 6.00000% 23-20.10.33	5 968 000.00		5 890 416.00	0.15
USD BRAZIL, FEDERAL REPUBLIC OF 6.12500% 24-15.03.34	260 000.00		257 452.00	0.01
USD BRAZIL, FEDERAL REPUBLIC OF 7.12500% 24-13.05.54	5 905 000.00		5 899 095.00	0.15
USD BRAZIL, FEDERATIVE REPUBLIC OF 5.62500% 09-07.01.41	3 000 000.00		2 703 000.00	0.07
USD BRAZIL, FEDERATIVE REPUBLIC OF 4.25000% 13-07.01.25	6 232 000.00		6 147 992.64	0.16
USD BRAZIL, FEDERATIVE REPUBLIC OF 4.62500% 17-13.01.28	376 000.00		370 924.00	0.01
USD BRAZIL, FEDERATIVE REPUBLIC OF 4.75000% 19-14.01.50	10 719 000.00		7 899 903.00	0.20
USD BRAZIL, FEDERATIVE REPUBLIC OF 6.25000% 23-18.03.31	12 979 000.00		13 329 433.00	0.34
USD BRAZIL, REPUBLIC OF 3.75000% 21-12.09.31	4 100 000.00		3 597 750.00	0.09
USD BRF SA-REG-S 4.87500% 19-24.01.30	4 010 000.00		3 537 571.86	0.09
USD BRF SA-REG-S 5.75000% 20-21.09.50	690 000.00		500 112.00	0.01
USD BUFFALO ENERGY MEXICO HOLDINGS-REG-S 7.87500% 24-15.02.39	5 145 000.00		5 293 690.50	0.13
USD CABLE ONDA SA-REG-S 4.50000% 19-30.01.30	4 430 000.00		3 848 562.50	0.10
USD CANACOL ENERGY LTD-REG-S 5.75000% 21-24.11.28	600 000.00		411 366.00	0.01
USD CBQ FINANCE LTD-REG-S 2.00000% 20-15.09.25	1 693 000.00		1 595 652.50	0.04
USD CELULOSA ARAUCO Y CONSTITUCION SA-REG-S 4.25000% 19-30.04.29	800 000.00		743 499.99	0.02
USD CEMEX SAB DE CV-REG-S 5.45000% 19-19.11.29	958 000.00		945 019.10	0.02
USD CEMEX SAV DE CV-REG-S 3.87500% 21-11.07.31	1 680 000.00		1 488 480.00	0.04
USD CENCOSUD SA-REG-S 4.37500% 17-17.07.27	1 100 000.00		1 055 725.00	0.03
USD CENTRAL AMERICAN BOTTLING CORP-REG-S 5.25000% 22-27.04.29	12 723 000.00		11 832 390.00	0.30
USD CENTRAL CHINA REALREG-S *DEFAULTED* 7.25000% 20-13.08.24	525 000.00		24 937.50	0.00
USD CERRO DEL AGUILA SA-REG-S 4.12500% 17-16.08.27	5 183 000.00		4 884 977.50	0.12
USD CHAMPION PATH HOLDINGS-REG-S 4.50000% 21-27.01.26	3 080 000.00		2 910 489.72	0.07
USD CHAMPION PATH HOLDINGS-REG-S 4.85000% 21-27.01.28	2 575 000.00		2 265 721.47	0.06
USD CHILE, REPUBLIC OF 2.55000% 20-27.01.32	8 500 000.00		7 267 500.00	0.19
USD CHILE, REPUBLIC OF 2.75000% 22-31.01.27	15 500 000.00		14 647 500.00	0.37
USD CHILE, REPUBLIC OF 3.12500% 14-27.03.25	3 721 000.00		3 627 565.69	0.09
USD CHILE, REPUBLIC OF 3.24000% 18-06.02.28	353 000.00		334 291.00	0.01
USD CHILE, REPUBLIC OF 3.50000% 19-25.01.50	3 336 000.00		2 458 632.00	0.06
USD CHILE, REPUBLIC OF 3.10000% 21-22.01.61	2 570 000.00		1 640 945.00	0.04
USD CHILE, REPUBLIC OF 3.10000% 21-07.05.41	544 000.00		406 640.00	0.01
USD CHILE, REPUBLIC OF 3.25000% 21-21.09.71	1 080 000.00		691 740.00	0.02
USD CHILE, REPUBLIC OF 3.50000% 22-31.01.34	3 021 000.00		2 661 501.00	0.07
USD CHILE, REPUBLIC OF 4.00000% 22-31.01.52	1 990 000.00		1 586 030.00	0.04
USD CHILE, REPUBLIC OF 4.34000% 22-07.03.42	2 828 000.00		2 484 398.00	0.06
USD CHINA AOYUAN GRP LTD-REG-S *DEFAULTED* 5.98000% 20-18.08.25	770 000.00		15 400.00	0.00
USD CHINA HONGQIAO GROUP LTD-REG-S 6.25000% 21-08.06.24	867 000.00		858 997.59	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD CIA DE MINAS BUENAVENTURA SAA-REG-S 5.50000% 21-23.07.26	1 650 000.00		1 567 500.00	0.04
USD CIBANCO SA INST DE BANCA MUTI TRS-REG-S 4.37500% 21-22.07.31	1 750 000.00		1 321 250.00	0.03
USD CIBANCO/PLA ADMIN INDUST SDRLE-REG-S 4.96200% 19-18.07.29	1 350 000.00		1 282 500.00	0.03
USD CIFI HOL GROUP CO LTD-REG-S *DEFAULTED* 6.45000% 19-07.11.24	240 000.00		20 625.60	0.00
USD CIFI HOL GROUP CO LTD-REG-S *DEFAULTED* 6.00000% 20-16.07.25	1 355 000.00		115 459.55	0.00
USD CIFI HOL GROUP CO LTD-REG-S *DEFAULTED* 5.95000% 20-20.10.25	1 300 000.00		111 540.00	0.00
USD CIFI HOL GROUP CO LTD-REG-S *DEFAULTED* 4.37500% 21-12.04.27	861 000.00		73 649.94	0.00
USD CIKARANG LISTRINDO TBK PT-REG-S 4.95000% 16-14.09.26	1 000 000.00		963 750.00	0.02
USD CK HUTCHISON INTERNATIONAL 23 LTD-REG-S 4.75000% 23-21.04.28	338 000.00		337 182.04	0.01
USD CK HUTCHISON INTERNATIONAL 20 LTD-REG-S 2.50000% 20-08.05.30	1 600 000.00		1 401 422.90	0.04
USD CK HUTCHISON INTERNATIONAL-REG-S 2.50000% 21-15.04.31	500 000.00		425 755.00	0.01
USD CLEAN RENEWABLE POWER MAURITIUS-REG-S 4.25000% 21-25.03.27	1 020 000.00		849 150.00	0.02
USD CLIFFTON LTD-REG-S 6.25000% 21-25.10.25	1 080 000.00		1 067 850.00	0.03
USD CNAC HK FINBRIDGE CO LTD-REG-S 5.12500% 18-14.03.28	1 080 000.00		1 071 522.00	0.03
USD CNAC HK FINBRIDGE CO LTD-REG-S 3.87500% 19-19.06.29	1 030 000.00		959 342.00	0.02
USD COCA-COLA FEMSA 1.85000% 20-01.09.32	423 000.00		334 170.00	0.01
USD COCA-COLA ICECEK AS-REG-S 4.21500% 17-19.09.24	3 630 000.00		3 598 419.00	0.09
USD COCA-COLA ICECEK AS-REG-S 4.50000% 22-20.01.29	2 730 000.00		2 510 746.88	0.06
USD COLBUN SA-REG-S 3.15000% 21-19.01.32	713 000.00		605 337.00	0.02
USD COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25000% 21-22.04.32	8 700 000.00		6 772 950.00	0.17
USD COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.12500% 21-22.02.42	3 445 000.00		2 323 652.50	0.06
USD COLOMBIA TELECOMUNICACIONES SA-REG-S 4.95000% 20-17.07.30	1 768 000.00		1 139 476.00	0.03
USD COLOMBIA, REPUBLIC OF 3.87500% 17-25.04.27	459 000.00		434 443.50	0.01
USD COLOMBIA, REPUBLIC OF 4.50000% 18-15.03.29	5 292 000.00		4 865 994.00	0.12
USD COLOMBIA, REPUBLIC OF 5.20000% 19-15.05.49	10 016 000.00		7 366 768.00	0.19
USD COLOMBIA, REPUBLIC OF 3.00000% 20-30.01.30	2 050 000.00		1 697 400.00	0.04
USD COLOMBIA, REPUBLIC OF 3.12500% 20-15.04.31	5 226 000.00		4 170 348.00	0.11
USD COLOMBIA, REPUBLIC OF 4.12500% 20-15.05.51	5 254 000.00		3 283 750.00	0.08
USD COLOMBIA, REPUBLIC OF 3.87500% 21-15.02.61	550 000.00		320 925.00	0.01
USD COLOMBIA, REPUBLIC OF 7.50000% 23-02.02.34	21 291 000.00		21 727 465.50	0.55
USD COLOMBIA, REPUBLIC OF 8.00000% 23-14.11.35	5 754 000.00		6 047 454.00	0.15
USD COLOMBIA, REPUBLIC OF 8.75000% 23-14.11.53	5 539 000.00		6 023 662.50	0.15
USD COMETA ENERGIA SA DE CV-REG-S 6.37500% 18-24.04.35	4 837 000.00		3 730 164.41	0.10
USD COMISION FEDERAL DE ELECTRICIDAD-REG-S 3.34800% 21-09.02.31	4 625 000.00		3 821 406.25	0.10
USD COMISION FEDERAL DE ELECTRICIDAD-REG-S 4.67700% 21-09.02.51	2 473 000.00		1 718 735.00	0.04
USD COMISION FEDERAL DE ELECTRICIDAD-REG-S 3.87500% 21-26.07.33	248 000.00		199 627.60	0.01
USD COMISION FEDERAL DE ELECTRICIDAD-REG-S 4.68800% 22-15.05.29	1 716 000.00		1 611 967.50	0.04
USD COMISION FEDERAL DE ELECTRICIDAD-REG-S 6.26400% 22-15.02.52	501 000.00		433 365.00	0.01
USD CONSORCIO TRANSMANTARO-REG-S 4.70000% 19-16.04.34	2 510 000.00		2 349 360.00	0.06
USD CONSORCIO TRANSMANTARO SA-REG-S 5.20000% 22-11.04.38	5 062 000.00		4 771 441.20	0.12
USD CONTINUUM ENERGY LEVAN PTE LTD-REG-S 4.50000% 21-09.02.27	900 000.00		764 024.06	0.02
USD CORP FINANCIERA DE DESARROLLO SA-REG-S 4.75000% 15-15.07.25	1 545 000.00		1 526 676.30	0.04
USD CORP FINANCIERA DE DESARROLLO SA-REG-S 2.40000% 20-28.09.27	2 230 000.00		2 002 986.00	0.05
USD CORP INMOBILIARIA VESTA SAB DE-REG-S 3.62500% 21-13.05.31	300 000.00		252 187.50	0.01
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.62500% 17-01.08.27	3 000 000.00		2 832 000.00	0.07
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.50000% 17-01.08.47	1 284 000.00		1 007 298.00	0.03
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.37500% 19-05.02.49	200 000.00		154 200.00	0.00
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.70000% 19-30.01.50	790 000.00		540 360.00	0.01
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.15000% 20-14.01.30	3 658 000.00		3 224 527.00	0.08
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 3.75000% 20-15.01.31	864 000.00		769 824.00	0.02
USD CORP NACIONAL DEL COBRE DE-REG-S 5.12500% 23-02.02.33	7 770 000.00		7 394 670.16	0.19
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.95000% 23-08.01.34	1 061 000.00		1 058 559.70	0.03
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 6.30000% 23-08.09.53	1 980 000.00		1 942 360.20	0.05
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 6.44000% 24-26.01.36	2 547 000.00		2 636 145.00	0.07
USD CORP NACIONAL DEL COBRE-REG-S 6.30000% 24-08.09.53	520 000.00		508 653.60	0.01
USD COSAN LUXEMBOURG SA-REG-S 7.25000% 24-27.06.31	2 270 000.00		2 280 669.00	0.06
USD COSTA RICA, REPUBLIC OF-REG-S 5.62500% 13-30.04.43	1 115 000.00		996 252.50	0.03
USD COSTA RICA, REPUBLIC OF-REG-S 7.00000% 14-04.04.44	3 265 000.00		3 307 445.00	0.08
USD COSTA RICA, REPUBLIC OF-REG-S 7.15800% 15-12.03.45	3 950 000.00		4 058 625.00	0.10
USD COSTA RICA, REPUBLIC OF-REG-S 6.12500% 19-19.02.31	3 896 000.00		3 934 960.00	0.10
USD COSTA RICA, REPUBLIC OF-REG-S 6.55000% 23-03.04.34	13 944 000.00		14 264 712.00	0.36
USD COUNTRY GARDEN HOLDINGS CO LTD-REG-S 3.30000% 21-12.01.31	1 469 000.00		110 175.00	0.00
USD CREDICORP LTD-REG-S 2.75000% 20-17.06.25	2 860 000.00		2 730 406.25	0.07
USD CSN ISLANDS XI CORP-REG-S 6.75000% 20-28.01.28	300 000.00		287 250.00	0.01
USD CSN RESOURCES SA-REG-S 4.62500% 21-10.06.31	3 710 000.00		2 991 187.50	0.08
USD CT TRUST-REG-S 5.12500% 22-03.02.32	7 912 000.00		6 883 440.00	0.18
USD DAE FUNDING LLC-REG-S 3.37500% 21-20.03.28	4 893 000.00		4 477 095.00	0.11
USD DEBT AND ASSET TRADING CORP-REG-S 1.00000% 13-10.10.25	1 900 000.00		1 664 552.00	0.04
USD DOMINICAN REPUBLIC INT BOND-REG-S 4.87500% 20-23.09.32	12 298 000.00		10 975 965.00	0.28
USD DOMINICAN REPUBLIC-REG-S 5.50000% 15-27.01.25	346 000.00		344 616.00	0.01



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD DOMINICAN REPUBLIC-REG-S 6.85000% 15-27.01.45	1 505 000.00	1 471 137.50	0.04
USD DOMINICAN REPUBLIC-REG-S 6.87500% 16-29.01.26	13 136 000.00	13 339 608.00	0.34
USD DOMINICAN REPUBLIC-REG-S 5.95000% 17-25.01.27	1 700 000.00	1 700 850.00	0.04
USD DOMINICAN REPUBLIC-REG-S 6.50000% 18-15.02.48	150 000.00	141 600.00	0.00
USD DOMINICAN REPUBLIC-REG-S 6.00000% 18-19.07.28	3 386 000.00	3 394 465.00	0.09
USD DOMINICAN REPUBLIC-REG-S 6.40000% 19-05.06.49	1 128 000.00	1 043 400.00	0.03
USD DOMINICAN REPUBLIC-REG-S 4.50000% 20-30.01.30	19 342 000.00	17 630 233.00	0.45
USD DOMINICAN REPUBLIC-REG-S 5.87500% 20-30.01.60	16 467 000.00	13 955 782.50	0.36
USD DOMINICAN REPUBLIC-REG-S 5.30000% 21-21.01.41	380 000.00	319 580.00	0.01
USD DOMINICAN REPUBLIC-REG-S 7.05000% 23-03.02.31	7 670 000.00	7 969 130.00	0.20
USD EASY TACTIC LTD (PIK) 6.50000% 22-11.07.28	658 993.00	33 806.34	0.00
USD ECOPETROL SA 4.62500% 21-02.11.31	10 474 000.00	8 580 300.80	0.22
USD ECOPETROL SA 5.87500% 14-28.05.45	5 753 000.00	4 249 741.10	0.11
USD ECOPETROL SA 5.87500% 21-02.11.51	610 000.00	434 747.00	0.01
USD ECOPETROL SA 6.87500% 20-29.04.30	2 260 000.00	2 193 104.00	0.06
USD ECOPETROL SA 7.37500% 13-18.09.43	1 790 000.00	1 632 480.00	0.04
USD ECOPETROL SA 8.37500% 24-19.01.36	3 557 000.00	3 593 281.40	0.09
USD ECOPETROL SA 8.62500% 23-19.01.29	6 790 000.00	7 171 937.50	0.18
USD ECOPETROL SA 8.87500% 23-13.01.33	8 993 000.00	9 486 266.05	0.24
USD ECUADOR GOVT INTERNATIONAL BD-REG-S STEP-UP/DOWN 20-31.07.35	44 133 887.00	17 896 291.18	0.46
USD ECUADOR, REPUBLIC OF-REG-S STEP-UP 0.50000% 20-31.07.30	3 197 438.00	1 678 415.14	0.04
USD ECUADOR, REPUBLIC OF-REG-S STEP-UP 20-31.07.40	16 785 117.00	6 143 352.83	0.16
USD EGYPT, REPUBLIC OF-REG-S 7.90300% 18-21.02.48	12 882 000.00	7 648 687.50	0.19
USD EGYPT, REPUBLIC OF-REG-S 6.58800% 18-21.02.28	713 000.00	529 402.50	0.01
USD EGYPT, REPUBLIC OF-REG-S 7.62500% 20-29.05.32	8 423 000.00	5 706 582.50	0.15
USD EGYPT, REPUBLIC OF-REG-S 8.87500% 20-29.05.50	7 391 000.00	4 637 852.50	0.12
USD EGYPT, REPUBLIC OF-REG-S 5.25000% 20-06.10.25	1 865 000.00	1 636 537.50	0.04
USD EL SALVADOR, REPUBLIC OF-REG-S 7.62500% 11-01.02.41	4 700 000.00	3 534 400.00	0.09
USD EL SALVADOR, REPUBLIC OF-REG-S 5.87500% 12-30.01.25	294 000.00	279 006.00	0.01
USD EL SALVADOR, REPUBLIC OF-REG-S 6.37500% 14-18.01.27	3 410 000.00	3 028 080.00	0.08
USD EL SALVADOR, REPUBLIC OF-REG-S 8.62500% 17-28.02.29	6 493 000.00	5 837 207.00	0.15
USD EL SALVADOR, REPUBLIC OF-REG-S 7.12460% 19-20.01.50	8 552 000.00	6 093 300.00	0.16
USD EL SALVADOR, REPUBLIC OF-REG-S 9.50000% 20-15.07.52	8 938 000.00	7 504 344.80	0.19
USD EL SALVADOR, REPUBLIC OF-REG-S 8.25000% 02-10.04.32	470 000.00	400 205.00	0.01
USD ELECTRICIDAD FIRME DE MEXICO-REG-S 4.90000% 21-20.11.26	2 002 000.00	1 804 302.50	0.05
USD EMBRAER NETHERLANDS FINANCE BV-REG-S 7.00000% 23-28.07.30	2 468 000.00	2 584 613.00	0.07
USD EMPRESA DE L FERROCARRILE DEL EST-REG-S 3.06800% 20-18.08.50	1 494 000.00	900 045.36	0.02
USD EMPRESA DE LOS FERROCARRILES DEL-REG-S 3.83000% 21-14.09.61	410 000.00	270 887.00	0.01
USD EMPRESA DE TRANSMISION ELECTRICA-REG-S 5.12500% 19-02.05.49	3 690 000.00	2 660 895.90	0.07
USD EMPRESA DE TRANSPORTE DE PASA MET-REG-S 3.65000% 20-07.05.30	580 000.00	529 279.00	0.01
USD EMPRESA DE TRANSPORTE DE PASA MET-REG-S 4.70000% 20-07.05.50	1 490 000.00	1 212 755.70	0.03
USD EMPRESA GENERADORA DE ELECTRICID-REG-S 5.62500% 21-08.11.28	4 033 000.00	3 619 617.50	0.09
USD EMPRESA NACIONAL DE TELECOM-REG-S 4.75000% 14-01.08.26	7 101 000.00	6 947 884.69	0.18
USD EMPRESA NACIONAL DEL PETROLEO-REG-S 3.75000% 16-05.08.26	2 957 000.00	2 802 082.77	0.07
USD EMPRESA NACIONAL DEL PETROLEO-REG-S 4.50000% 17-14.09.47	958 000.00	707 205.18	0.02
USD EMPRESA NACIONAL DEL PETROLEO-REG-S 5.25000% 18-06.11.29	11 544 000.00	11 142 961.44	0.28
USD EMPRESA NACIONAL DEL PETROLEO-REG-S 3.45000% 21-16.09.31	1 436 000.00	1 205 478.92	0.03
USD EMPRESA NACIONAL DEL PETROLEO-REG-S 6.15000% 23-10.05.33	452 000.00	450 268.84	0.01
USD EMPRESAS PUBLICAS DE MEDELLIN ESP-REG-S 4.25000% 19-18.07.29	1 780 000.00	1 522 701.00	0.04
USD ENDEAVOUR MINING PLC-REG-S 5.00000% 21-14.10.26	2 724 000.00	2 496 328.08	0.06
USD ENERGEAN PLC-REG-S 6.50000% 21-30.04.27	4 130 000.00	3 702 803.13	0.09
USD ENERGO-PRO AS-REG-S 8.50000% 22-04.02.27	3 350 000.00	3 313 359.38	0.08
USD ENERGO-PRO AS-REG-S 11.00000% 23-02.11.28	1 075 000.00	1 122 300.00	0.03
USD ENERGUATE TRUST-REG-S 5.87500% 17-03.05.27	3 375 000.00	3 214 687.50	0.08
USD ENERSIS AMERICAS SA 4.00000% 16-25.10.26	2 770 000.00	2 669 726.00	0.07
USD ENFRAGEN ENERGIA SUR SA-REG-S 5.37500% 20-30.12.30	6 959 000.00	5 410 622.50	0.14
USD ENGIE ENERGIA CHILE SA-REG-S 3.40000% 20-28.01.30	767 000.00	659 380.31	0.02
USD ENN CLEAN ENERGY INTERNAT INVEST-REG-S 3.37500% 21-12.05.26	5 668 000.00	5 321 458.48	0.14
USD ENN ENERGY HOLDINGS LTD-REG-S 4.62500% 22-17.05.27	300 000.00	295 494.00	0.01
USD ENN ENERGY HOLDINGS LTD-REG-S 2.62500% 20-17.09.30	4 485 000.00	3 843 061.95	0.10
USD ESKOM HOLDINGS SOC LTD-REG-S 7.12500% 15-11.02.25	2 580 000.00	2 563 875.00	0.07
USD EXPORT-IMPORT BANK OF KOREA 5.12500% 23-11.01.33	244 000.00	250 734.40	0.01
USD FALABELLA SA-REG-S 3.37500% 21-15.01.32	2 756 000.00	2 039 440.00	0.05
USD FANTASIA HOLDING GRP-REG-S*DEFAULTED* 10.87500% 20-09.01.23	870 000.00	19 575.00	0.00
USD FANTASIA HOLDINGS GRP-REG-S*DEFAULTED* 11.87500% 20-01.06.23	3 955 000.00	88 987.50	0.00
USD FBN VIA FINANCE CO BV-REG-S 8.62500% 20-27.10.25	820 000.00	785 918.74	0.02
USD FEL ENERGY VI SARL-REG-S 5.75000% 20-01.12.40	11 046 000.00	8 711 878.15	0.22
USD FENIX POWER PERU SA-REG-S 4.31700% 17-20.09.27	4 005 000.00	2 503 509.72	0.06
USD FONDO MIMIVIENDA SA-REG-S 4.62500% 22-12.04.27	2 110 000.00	2 051 975.00	0.05
USD FORTUNE STAR BVI LTD-REG-S 5.00000% 21-18.05.26	360 000.00	303 300.00	0.01
USD FRANSHION BRILLIANT LTD-REG-S 4.25000% 19-23.07.29	1 200 000.00	804 000.00	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD FREEPORT INDONESIA-REG-S 6.20000% 22-14.04.52	1 685 000.00		1 624 104.10	0.04
USD FS LUXEMBOURG SARL-REG-S 10.00000% 20-15.12.25	900 000.00		937 575.00	0.02
USD FS LUXEMBOURG SARL-REG-S 8.87500% 24-12.02.31	3 433 000.00		3 396 953.50	0.09
USD FUTURE RETAIL LTD-REG-S *DEFAULTED* 5.60000% 20-22.01.25	350 000.00		875.00	0.00
USD GABON, REPUBLIC OF-REG-S 6.62500% 20-06.02.31	11 144 000.00		9 082 360.00	0.23
USD GABON, REPUBLIC OF-REG-S 7.00000% 21-24.11.31	2 770 000.00		2 257 550.00	0.06
USD GACI FIRST INVESTMENT CO-REG-S 5.25000% 22-13.10.32	2 173 000.00		2 186 581.25	0.06
USD GACI FIRST INVESTMENT CO-REG-S 5.00000% 22-13.10.27	2 390 000.00		2 384 025.00	0.06
USD GACI FIRST INVESTMENT CO-REG-S 4.75000% 23-14.02.30	1 032 000.00		1 012 650.00	0.03
USD GACI FIRST INVESTMENT CO-REG-S 5.12500% 23-14.02.53	1 298 000.00		1 103 624.50	0.03
USD GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 1.75000% 20-30.09.27	2 910 000.00		1 761 065.62	0.04
USD GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.16000% 21-31.03.34	5 625 000.00		4 094 234.43	0.10
USD GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.94000% 21-30.09.40	4 604 000.00		3 439 552.64	0.09
USD GCC SAB DE CV-REG-S 3.61400% 22-20.04.32	6 565 000.00		5 608 873.40	0.14
USD GENM CAPITAL LABUAN LTD-REG-S 3.88200% 21-19.04.31	3 395 000.00		2 898 990.50	0.07
USD GEOPARK LTD-REG-S 5.50000% 20-17.01.27	3 230 000.00		2 864 606.25	0.07
USD GHANA GOVT INTNL BOND-REG-S 7.62500% 18-16.05.29	6 500 000.00		2 876 250.00	0.07
USD GHANA GOVT INTNL BOND-REG-S 8.62700% 18-16.06.49	1 595 000.00		689 837.50	0.02
USD GHANA GOVT INTNL BOND-REG-S 6.37500% 20-11.02.27	3 211 000.00		1 440 936.25	0.04
USD GHANA GOVT INTNL BOND-REG-S 8.62500% 21-07.04.34	11 479 000.00		5 093 806.25	0.13
USD GHANA GOVT INTNL BOND-REG-S 8.87500% 21-07.05.42	1 703 000.00		747 191.25	0.02
USD GHANA GOVT INTNL BOND-REG-S 7.75000% 21-07.04.29	3 890 000.00		1 731 050.00	0.04
USD GMR HYDERABAD INTNATL AIRPORT LTD-REG-S 4.25000% 17-27.10.27	630 000.00		581 647.50	0.01
USD GNL QUINTERO SA-REG-S 4.63400% 14-31.07.29	5 343 000.00		3 696 714.84	0.09
USD GOLD FIELDS OROGEN HOLDINGS BVI-REG-S 5.12500% 19-15.05.24	250 000.00		248 377.50	0.01
USD GOLD FIELDS OROGEN HOLDINGS-REG-S 6.12500% 19-15.05.29	3 474 000.00		3 523 938.75	0.09
USD GRUMA SA DE CV-REG-S 4.87500% 14-01.12.24	5 127 000.00		5 063 425.20	0.13
USD GRUPO AVAL LTD-REG-S 4.37500% 20-04.02.30	2 600 000.00		2 144 740.00	0.05
USD GRUPO BIMBO SA DE CV-REG-S 3.87500% 14-27.06.24	300 000.00		297 435.00	0.01
USD GRUPO BIMBO SA DE CV-REG-S 4.00000% 19-06.09.49	490 000.00		380 975.00	0.01
USD GRUPO BIMBO SAB DE CV-REG-S 4.70000% 17-10.11.47	200 000.00		174 000.00	0.00
USD GTLK EUROPE CAPITAL DAC-REG-S 4.34900% 21-27.02.29	2 160 000.00		108 000.00	0.00
USD GUARA NORTE SARL-REG-S 5.19800% 21-15.06.34	5 959 000.00		4 649 297.58	0.12
USD GUATEMALA GOVERNMENT BOND-REG-S 4.65000% 21-07.10.41	1 234 000.00		989 051.00	0.03
USD GUATEMALA, REPUBLIC OF-144A 7.05000% 23-04.10.32	1 400 000.00		1 471 400.00	0.04
USD GUATEMALA, REPUBLIC OF-REG-S 4.50000% 16-03.05.26	5 490 000.00		5 332 162.50	0.14
USD GUATEMALA, REPUBLIC OF-REG-S 4.37500% 17-05.06.27	4 315 000.00		4 129 455.00	0.11
USD GUATEMALA, REPUBLIC OF-REG-S 4.90000% 19-01.06.30	8 660 000.00		8 257 310.00	0.21
USD GUATEMALA, REPUBLIC OF-REG-S 6.12500% 19-01.06.50	6 665 000.00		6 060 651.13	0.15
USD GUATEMALA, REPUBLIC OF-REG-S 5.37500% 20-24.04.32	6 159 000.00		5 906 481.00	0.15
USD GUATEMALA, REPUBLIC OF-REG-S 3.70000% 21-07.10.33	2 236 000.00		1 839 110.00	0.05
USD GUATEMALA, REPUBLIC OF-REG-S 5.25000% 22-10.08.29	2 140 000.00		2 072 590.00	0.05
USD GUATEMALA, REPUBLIC OF-REG-S 6.60000% 23-13.06.36	15 015 000.00		15 217 702.50	0.39
USD GUATEMALA, REPUBLIC OF-REG-S 7.05000% 23-04.10.32	3 059 000.00		3 215 009.00	0.08
USD HANA BANK-REG-S 3.25000% 22-30.03.27	6 346 000.00		6 047 103.40	0.15
USD HEALTH AND HAPPINESS H&H INTL HLD-REG-S 5.62500% 19-24.10.24	200 000.00		196 878.00	0.00
USD HEALTH&HAPPINESS H&H INT HOLDING-REG-S 13.50000% 23-26.06.26	410 000.00		414 100.00	0.01
USD HIKMA FINANCE USA LLC-REG-S 3.25000% 20-09.07.25	385 000.00		367 193.75	0.01
USD HKT CAPITAL NO 6 LTD-REG-S 3.00000% 22-18.01.32	300 000.00		257 503.82	0.01
USD HONDURAS, REPUBLIC OF-REG-S 6.25000% 17-19.01.27	824 000.00		781 976.00	0.02
USD HONDURAS, REPUBLIC OF-REG-S 5.62500% 20-24.06.30	2 667 000.00		2 325 290.60	0.06
USD HTA GROUP LTD/MAURITIUS-REG-S 7.00000% 20-18.12.25	270 000.00		266 034.38	0.01
USD HUNGARY, REPUBLIC OF 7.62500% 11-29.03.41	2 070 000.00		2 381 017.50	0.06
USD HUNGARY, REPUBLIC OF 5.37500% 14-25.03.24	122 000.00		121 749.90	0.00
USD HUNGARY, REPUBLIC OF-REG-S 5.25000% 22-16.06.29	7 080 000.00		7 009 200.00	0.18
USD HUNGARY, REPUBLIC OF-REG-S 5.50000% 22-16.06.34	20 765 000.00		20 557 350.00	0.52
USD HUNGARY, REPUBLIC OF-REG-S 2.12500% 21-22.09.31	15 970 000.00		12 696 150.00	0.32
USD HUNGARY, REPUBLIC OF-REG-S 3.12500% 21-21.09.51	8 427 000.00		5 372 212.50	0.14
USD HUNGARY, REPUBLIC OF-REG-S 6.12500% 23-22.05.28	14 255 000.00		14 661 267.50	0.37
USD HUNGARY, REPUBLIC OF-REG-S 6.25000% 22-22.09.32	9 120 000.00		9 516 720.00	0.24
USD HUNGARY, REPUBLIC OF-REG-S 6.75000% 22-25.09.52	1 065 000.00		1 140 881.25	0.03
USD HUNGARY, REPUBLIC OF-REG-S 5.50000% 24-26.03.36	8 040 000.00		7 888 245.00	0.20
USD HUNT OIL CO OF PERU LLC SUCUAL DL-REG-S 8.55000% 23-18.09.33	6 330 000.00		6 731 322.00	0.17
USD HUNT OIL CO OF PERU LLC DEL PERU-REG-S 8.55000% 23-18.09.33	400 000.00		401 036.00	0.01
USD HYUNDAI ASSAN OTOMOTIV SANAYI VE-REG-S 1.62500% 21-12.07.26	610 000.00		551 116.70	0.01
USD HYUNDAI CAPITAL AMERICA-REG-S 2.75000% 16-27.09.26	454 000.00		427 388.06	0.01
USD HYUNDAI CAPITAL AMERICA-REG-S 3.50000% 19-02.11.26	3 554 000.00		3 401 776.16	0.09
USD HYUNDAI CAPITAL AMERICA-REG-S 1.65000% 21-17.09.26	1 210 000.00		1 109 564.91	0.03
USD HYUNDAI CAPITAL AMERICA-REG-S 5.68000% 23-26.06.28	372 000.00		382 008.27	0.01
USD HYUNDAI CAPITAL AMERICA-REG-S 5.40000% 24-08.01.31	639 000.00		651 277.89	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD HYUNDAI CAPITAL SERVICES INC-REG-S 5.125000% 24-05.02.29	829 000.00		828 645.11	0.02
USD ICL GROUP LTD-144A-REG-S 6.375000% 18-31.05.38	420 000.00		393 519.00	0.01
USD IHS NETHERLANDS HOLDCO BV-REG-S 8.000000% 19-18.09.27	2 014 000.00		1 843 439.37	0.05
USD INDIA GREEN POWER HOLDINGS-REG-S 4.000000% 21-22.02.27	3 619 000.00		3 346 670.25	0.09
USD INDIKA ENERGY CAPITAL IV PTE LTD-REG-S 8.250000% 20-22.10.25	990 000.00		988 762.50	0.03
USD INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 4.745000% 21-09.06.51	280 000.00		220 530.80	0.01
USD INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 3.398000% 21-09.06.31	2 364 000.00		2 036 255.04	0.05
USD INDOFOOD CBP SUKSES MAKMUR TBK PT-REG-S 3.541000% 21-27.04.32	2 170 000.00		1 863 726.20	0.05
USD INDONESIA ASAHAN ALUMINIUM PT-REG-S 6.530000% 18-15.11.28	420 000.00		437 850.00	0.01
USD INDONESIA ASAHAN ALUMINIUM PT-REG-S 4.750000% 20-15.05.25	223 000.00		219 400.78	0.01
USD INDONESIA ASAHAN ALUMINIUM PT-REG-S 5.450000% 20-15.05.30	733 000.00		728 499.38	0.02
USD INDONESIA ASAHAN ALUMINIUM PT-REG-S 5.800000% 20-15.05.50	1 480 000.00		1 387 662.80	0.04
USD INDONESIA, REPUBLIC OF 4.750000% 18-11.02.29	2 800 000.00		2 793 000.00	0.07
USD INDONESIA, REPUBLIC OF 3.350000% 21-12.03.71	390 000.00		259 880.40	0.01
USD INDONESIA, REPUBLIC OF 3.200000% 21-23.09.61	690 000.00		458 063.40	0.01
USD INDONESIA, REPUBLIC OF 4.550000% 23-11.01.28	490 000.00		485 766.40	0.01
USD INDONESIA, REPUBLIC OF 4.850000% 23-11.01.33	5 065 000.00		5 065 557.15	0.13
USD INDONESIA, REPUBLIC OF 5.650000% 23-11.01.53	720 000.00		750 679.20	0.02
USD INDONESIA, REPUBLIC OF-REG-S 7.750000% 08-17.01.38	759 000.00		947 884.74	0.02
USD INDONESIA, REPUBLIC OF-REG-S 5.250000% 12-17.01.42	1 020 000.00		1 016 287.20	0.03
USD INDONESIA, REPUBLIC OF-REG-S 5.250000% 16-08.01.47	232 000.00		230 285.52	0.01
USD INDUSTRIAS PENOLES SAB DE CV-REG-S 4.750000% 20-06.08.50	200 000.00		156 500.00	0.00
USD INKIA ENERGY LTD-REG-S 5.875000% 17-09.11.27	550 000.00		528 000.00	0.01
USD INRETAIL SHOPPING MALLS-REG-S 5.750000% 18-03.04.28	370 000.00		356 125.00	0.01
USD INSTITUTO COSTARRICENSE DE ELEC-REG-S 6.375000% 13-15.05.43	540 000.00		464 400.00	0.01
USD INSTITUTO COSTARRICENSE DE ELECT-REG-S 6.750000% 21-07.10.31	1 270 000.00		1 256 109.37	0.03
USD INTERCORP PERU LTD-REG-S 3.875000% 19-15.08.29	330 000.00		284 625.00	0.01
USD INTERNATIONAL AIRPORT FINANCE SA-REG-S 12.000000% 19-15.03.33	3 474 000.00		3 389 120.57	0.09
USD INVERSIONES CMPC SA-REG-S 3.000000% 21-06.04.31	800 000.00		672 800.00	0.02
USD INVERSIONES CMPC SA-REG-S 6.125000% 23-23.06.33	4 845 000.00		4 867 916.85	0.12
USD INVESTMENT ENERGY RESOURCES LTD-REG-S 6.250000% 21-26.04.29	1 289 000.00		1 220 012.72	0.03
USD IPOTEKA-BANK ATIB-REG-S 5.500000% 20-19.11.25	2 760 000.00		2 615 100.00	0.07
USD ISRAEL ELECTRIC CORP LTD-144A-REG-S 5.000000% 14-12.11.24	1 059 000.00		1 045 762.50	0.03
USD ISTANBUL MUNICIPALITY OF-REG-S 10.500000% 23-06.12.28	1 721 000.00		1 815 655.00	0.05
USD IVORY COAST, REPUBLIC OF-REG-S STEP-UP 10-31.12.32	3 007 000.00		1 553 013.00	0.04
USD IVORY COAST, REPUBLIC OF-REG-S 7.625000% 24-30.01.33	1 154 000.00		1 143 614.00	0.03
USD IVORY COAST, REPUBLIC OF-REG-S 8.250000% 24-30.01.37	7 649 000.00		7 656 649.00	0.20
USD JAMAICA, GOVERNMENT OF 7.875000% 15-28.07.45	2 806 000.00		3 261 975.00	0.08
USD JD.COM INC 4.125000% 20-14.01.50	550 000.00		423 263.50	0.01
USD JORDAN GOVERNMENT INTERNATIONAL B-REG-S 7.750000% 22-15.01.28	7 955 000.00		7 955 000.00	0.20
USD JORDAN, KINGDOM OF-REG-S 6.125000% 15-29.01.26	335 000.00		325 368.75	0.01
USD JORDAN, KINGDOM OF-REG-S 5.750000% 16-31.01.27	6 005 000.00		5 734 775.00	0.15
USD JORDAN, KINGDOM OF-REG-S 5.850000% 20-07.07.30	5 493 000.00		4 913 488.50	0.13
USD JORDAN, KINGDOM OF-REG-S 4.950000% 20-07.07.25	7 008 000.00		6 736 440.00	0.17
USD JORDAN, KINGDOM OF-REG-S 7.500000% 23-13.01.29	7 825 000.00		7 658 718.75	0.20
USD JSW HYDRO ENERGY LTD-REG-S 4.125000% 21-18.05.31	500 000.00		351 684.37	0.01
USD JSW STEEL LTD-REG-S 3.950000% 21-05.04.27	1 797 000.00		1 668 963.75	0.04
USD JSW STEEL LTD-REG-S 5.050000% 21-05.04.32	800 000.00		706 000.00	0.02
USD KAISA GROUP HOLDINGS-REG-S *DEFAULTED* 11.500000% 19-30.01.23	1 345 000.00		43 712.50	0.00
USD KAISA GROUP HOLDINGS-REG-S*DEFAULTED* 11.250000% 20-16.04.25	400 000.00		13 000.00	0.00
USD KALLPA GENERACION SA-REG-S 4.875000% 16-24.05.26	1 135 000.00		1 106 625.00	0.03
USD KAZMUNAYGAS NATIONAL CO-REG-S 4.750000% 17-19.04.27	3 520 000.00		3 424 960.00	0.09
USD KAZMUNAYGAS NATIONAL CO-REG-S 5.750000% 17-19.04.47	9 512 000.00		8 251 660.00	0.21
USD KAZMUNAYGAS NATIONAL CO-REG-S 6.375000% 18-24.10.48	4 066 000.00		3 740 720.00	0.10
USD KAZMUNAYGAS NATIONAL CO-REG-S 5.375000% 18-24.04.30	21 874 000.00		21 370 898.00	0.54
USD KAZMUNAYGAS NATIONAL CO JSC-REG-S 3.500000% 20-14.04.33	5 653 000.00		4 621 327.50	0.12
USD KB KOOKMIN CRD CO LTD-REG-S 4.000000% 22-09.06.25	1 773 000.00		1 738 125.09	0.04
USD KENYA, REPUBLIC OF-REG-S 8.250000% 18-28.02.48	3 485 000.00		2 774 931.25	0.07
USD KENYA, REPUBLIC OF-REG-S 8.000000% 19-22.05.32	1 760 000.00		1 540 000.00	0.04
USD KENYA, REPUBLIC OF-REG-S 6.300000% 21-23.01.34	5 133 000.00		3 984 491.25	0.10
USD KLABIN AUSTRIA GMBH-REG-S 7.000000% 19-03.04.49	900 000.00		901 620.00	0.02
USD KOC HOLDING AS-REG-S 6.500000% 19-11.03.25	250 000.00		249 375.00	0.01
USD KOREA EXPRESSWAY CORP-REG-S 3.625000% 22-18.05.25	1 139 000.00		1 117 108.42	0.03
USD KOREA GAS CORP-REG-S 4.875000% 23-05.07.28	350 000.00		350 906.50	0.01
USD KOSMOS ENERGY LTD-144A 7.125000% 19-04.04.26	910 000.00		874 737.50	0.02
USD KOSMOS ENERGY LTD-REG-S 7.125000% 19-04.04.26	4 290 000.00		4 123 762.50	0.11
USD KOSMOS ENERGY LTD-REG-S 7.500000% 21-01.03.28	1 180 000.00		1 091 500.00	0.03
USD KOSMOS ENERGY LTD-REG-S 7.750000% 21-01.05.27	2 678 000.00		2 534 057.50	0.06
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.650000% 15-26.02.30	7 830 000.00		446 310.00	0.01
USD LENOVO GROUP LTD-REG-S 3.421000% 20-02.11.30	1 900 000.00		1 674 071.00	0.04

Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD LENOVO GROUP LTD-REG-S 5.83100% 22-27.01.28	300 000.00	304 944.00	0.01
USD LG CHEM LTD-REG-S 2.37500% 21-07.07.31	475 000.00	389 732.75	0.01
USD LG ENERGY SOLUTION LTD-REG-S 5.75000% 23-25.09.28	441 000.00	449 802.36	0.01
USD LIQUID TELECOMMUNICATIONS FIN-REG-S 5.50000% 21-04.09.26	300 000.00	187 312.50	0.00
USD LLPL CAPITAL PTE LTD-REG-S 6.87500% 19-04.02.39	7 430 000.00	5 724 105.43	0.15
USD MAGYAR EXPORT-IMPORT BANK ZRT-REG-S 6.12500% 23-04.12.27	4 895 000.00	4 950 068.75	0.13
USD MALDIVES SUKUK ISSUANCE LTD-REG-S 9.87500% 21-08.04.2026	400 000.00	327 625.00	0.01
USD MC BRAZIL DOWNSTREAM TRADING SARL-REG-S 7.25000% 21-30.06.31	1 400 000.00	1 024 510.75	0.03
USD MDGH GMTN RSC LTD-REG-S 5.50000% 22-28.04.33	417 000.00	431 073.75	0.01
USD MDGH GMTN RSC LTD-REG-S 5.87500% 23-01.05.34	441 000.00	470 216.25	0.01
USD MEDCO BELL PTE LTD-REG-S 6.37500% 20-30.01.27	2 389 000.00	2 300 941.46	0.06
USD MEDCO OAK TREE PTE LTD-REG-S 7.37500% 19-14.05.26	2 367 000.00	2 355 165.00	0.06
USD MEGA ADVANCE INVESTMENTS LTD-REG-S 6.37500% 11-12.05.41	200 000.00	212 100.00	0.01
USD MEITUAN DIANPING-REG-S 2.12500% 20-28.10.25	2 570 000.00	2 420 862.90	0.06
USD MEITUAN DIANPING-REG-S 3.05000% 20-28.10.30	1 030 000.00	872 420.30	0.02
USD MELCO RESORTS FINANCE LTD-REG-S 5.62500% 19-17.07.27	2 500 000.00	2 356 667.04	0.06
USD MELCO RESORTS FINANCE LTD-REG-S 5.37500% 19-04.12.29	700 000.00	623 408.33	0.02
USD MELCO RESORTS FINANCE LTD-REG-S 5.75000% 20-21.07.28	3 655 000.00	3 412 072.09	0.09
USD MERSIN ULUSLARARASI LIMAN ISLT AS-REG-S 8.25000% 23-15.11.28	9 334 000.00	9 616 936.87	0.25
USD MEXICAN, UNITED STATES OF 4.60000% 15-23.01.46	200 000.00	162 300.00	0.00
USD MEXICHEM SAB DE CV-REG-S 5.87500% 14-17.09.44	3 360 000.00	2 956 800.00	0.08
USD MEXICHEM SAB DE CV-REG-S 4.00000% 17-04.10.27	260 000.00	245 050.00	0.01
USD MEXICHEM SAB DE CV-REG-S 5.50000% 17-15.01.48	850 000.00	709 750.00	0.02
USD MEXICO CITY AIRPORT TRUST-REG-S 4.25000% 16-31.10.26	3 770 000.00	3 617 164.20	0.09
USD MEXICO GEN DE ENERGIA S DE RL-REG-S 5.50000% 12-06.12.32	3 400 000.00	2 077 209.53	0.05
USD MEXICO GOVERNMENT INTERNATIONAL BOND 2.65900% 20-24.05.31	4 259 000.00	3 577 559.99	0.09
USD MEXICO, UNITED STATES OF 6.05000% 08-11.01.40	154 000.00	153 461.00	0.00
USD MEXICO, UNITED STATES OF 5.75000% 10-12.10.110	6 346 000.00	5 590 191.40	0.14
USD MEXICO, UNITED STATES OF 4.35000% 16-15.01.47	1 470 000.00	1 156 155.00	0.03
USD MEXICO, UNITED STATES OF 4.60000% 17-10.02.48	210 000.00	168 735.00	0.00
USD MEXICO, UNITED STATES OF 3.77100% 20-24.05.61	1 807 000.00	1 181 778.00	0.03
USD MEXICO, UNITED STATES OF 4.40000% 22-12.02.52	4 324 000.00	3 327 318.00	0.08
USD MEXICO, UNITED STATES OF 4.87500% 22-19.05.33	4 588 000.00	4 383 834.00	0.11
USD MEXICO, UNITED STATES OF 5.40000% 23-09.02.28	3 640 000.00	3 707 340.00	0.09
USD MEXICO, UNITED STATES OF 6.35000% 23-09.02.35	12 132 000.00	12 618 493.20	0.32
USD MEXICO, UNITED STATES OF 6.33800% 23-04.05.53	6 412 000.00	6 373 528.00	0.16
USD MEXICO, UNITED STATES OF 6.00000% 24-07.05.36	2 003 000.00	2 029 039.00	0.05
USD MEXICO, UNITED STATES OF 6.40000% 24-07.05.54	6 860 000.00	6 877 836.00	0.18
USD MFB MAGYAR FEJLESZTESI BANK-REG-S 6.50000% 23-29.06.28	8 845 000.00	9 055 068.75	0.23
USD MGM CHINA HOLDINGS LTD-REG-S 5.87500% 19-15.05.26	200 000.00	195 689.38	0.00
USD MGM CHINA HOLDINGS LTD-REG-S 5.25000% 20-18.06.25	300 000.00	293 321.48	0.01
USD MGM CHINA HOLDINGS LTD-REG-S 4.75000% 21-01.02.27	2 120 000.00	1 989 746.45	0.05
USD MHP LUX SA-REG-S 6.95000% 18-03.04.26	4 126 000.00	3 342 060.00	0.09
USD MHP SA-REG-S 7.75000% 17-10.05.24	2 400 000.00	2 292 000.00	0.06
USD MILLICOM INTERNATIONAL CELLULAR-REG-S 5.12500% 17-15.01.28	923 000.00	771 512.62	0.02
USD MILLICOM INTERNATIONAL CELLULAR-REG-S 6.25000% 19-25.03.29	2 093 000.00	1 795 401.56	0.05
USD MILLICOM INTERNATIONAL CELLULAR-REG-S 4.50000% 20-27.04.31	3 675 000.00	3 064 031.25	0.08
USD MINERVA LUXEMBOURG SA-REG-S 4.37500% 21-18.03.31	2 988 000.00	2 446 425.00	0.06
USD MINERVA LUXEMBOURG SA-REG-S 8.87500% 23-13.09.33	5 106 000.00	5 345 982.00	0.14
USD MINSUR SA-REG-S 4.50000% 21-28.10.31	1 750 000.00	1 515 390.63	0.04
USD MODERNLAND OVERSEAS PTE LTD-REG-S (PIK) 6.95000% 21-30.04.27	50 610.00	14 929.95	0.00
USD MONG DUONG FINANCE HOLDINGS BV-REG-S 5.12500% 19-07.05.29	2 820 000.00	2 428 550.97	0.06
USD MONGOLIA, GOVERNMENT OF-REG-S 8.65000% 23-19.01.28	11 492 000.00	12 024 769.12	0.31
USD MONGOLIA, GOVERNMENT OF-REG-S 7.87500% 23-05.06.29	1 612 000.00	1 654 492.32	0.04
USD MONGOLIAN MINING CORP/ENERGY RES-REG-S 12.50000% 23-13.09.26	724 000.00	759 635.28	0.02
USD MOROCCO GOVERNMENT INTERNATIONAL-REG-S 4.00000% 20-15.12.50	630 000.00	429 313.50	0.01
USD MOROCCO, KINGDOM OF-REG-S 2.37500% 20-15.12.27	2 199 000.00	1 968 105.00	0.05
USD MOROCCO, KINGDOM OF-REG-S 3.00000% 20-15.12.32	5 966 000.00	4 805 613.00	0.12
USD MOROCCO, KINGDOM OF-REG-S 5.95000% 23-08.03.28	4 482 000.00	4 571 640.00	0.12
USD MOROCCO, KINGDOM OF-REG-S 6.50000% 23-08.09.33	2 592 000.00	2 679 480.00	0.07
USD MTN MAURITIUS INVESTMENTS LTD-REG-S 6.50000% 16-13.10.26	9 035 000.00	9 114 056.25	0.23
USD NAMIBIA, REPUBLIC OF-REG-S 5.25000% 15-29.10.25	1 800 000.00	1 772 437.50	0.05
USD NATIONAL BANK OF UZBEKISTAN-REG-S 4.85000% 20-21.10.25	1 620 000.00	1 526 850.00	0.04
USD NATIONAL CENTRAL COOLING CO-REG-S 2.50000% 20-21.10.27	7 090 000.00	6 378 784.38	0.16
USD NBM US HOLDINGS INC-REG-S 7.00000% 19-14.05.26	200 000.00	200 062.50	0.01
USD NEMAK SAB DE CV-REG-S 3.62500% 21-28.06.31	900 000.00	722 250.00	0.02
USD NEXA RESOURCES SA-REG-S 6.50000% 20-18.01.28	2 145 000.00	2 148 861.00	0.05
USD NG PET R&P LATIN AMERICA SA-REG-S 3.50000% 21-02.08.28	6 290 000.00	5 383 846.88	0.14
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.87500% 17-16.02.32	1 399 000.00	1 213 632.50	0.03
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.14300% 18-23.02.30	3 858 000.00	3 366 105.00	0.09

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.69600% 18-23.02.38	2 057 000.00		1 621 327.40	0.04
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.62500% 18-21.11.25	1 500 000.00		1 473 750.00	0.04
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 8.74700% 18-21.01.31	660 000.00		611 325.00	0.02
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 9.24800% 18-21.01.49	4 449 000.00		3 917 344.50	0.10
USD NOGAHOLDING SUKUK LTD-REG-S 6.62500% 23-25.05.33	940 000.00		972 312.50	0.02
USD NPC UKRENERGO-REG-S 6.87500% 21-09.11.28	3 196 000.00		890 086.00	0.02
USD OCP SA-REG-S 3.75000% 21-23.06.31	3 840 000.00		3 234 624.00	0.08
USD OCP SA-REG-S 5.12500% 21-23.06.51	10 881 000.00		7 817 998.49	0.20
USD OCP SA-REG-S 6.87500% 14-25.04.44	3 267 000.00		2 993 388.75	0.08
USD OIL AND GAS HOLDING CO BSCC/THE-REG-S 8.37500% 18-07.11.28	5 334 000.00		5 790 723.74	0.15
USD OLEODUCTO CENTRAL SA-REG-S 4.00000% 20-14.07.27	1 884 000.00		1 738 578.75	0.04
USD OMAN GOVERNMENT INTERNATIONAL-REG-S 7.00000% 21-25.01.51	6 890 000.00		7 096 011.00	0.18
USD OMAN GOVT INTERNATIONAL BOND-REG-S 4.75000% 16-15.06.26	3 930 000.00		3 871 050.00	0.10
USD OMAN GOVT INTERNATIONAL BOND-REG-S 5.37500% 17-08.03.27	15 087 000.00		15 105 858.75	0.38
USD OMAN GOVT INTERNATIONAL BOND-REG-S 6.50000% 17-08.03.47	4 315 000.00		4 249 735.63	0.11
USD OMAN GOVT INTERNATIONAL BOND-REG-S 5.62500% 18-17.01.28	4 650 000.00		4 704 056.25	0.12
USD OMAN GOVT INTERNATIONAL BOND-REG-S 6.75000% 18-17.01.48	21 934 000.00		22 098 505.00	0.56
USD OMAN GOVT INTERNATIONAL BOND-REG-S 6.25000% 21-25.01.31	9 003 000.00		9 309 552.15	0.24
USD ORAZUL ENERGY PERU SA-REG-S 5.62500% 17-28.04.27	2 262 000.00		2 133 348.75	0.05
USD ORBIA ADVANCE CORP SAB DE CV-REG-S 1.87500% 21-11.05.26	320 000.00		293 412.80	0.01
USD ORYX FUNDING LTD-REG-S 5.80000% 21-03.02.31	3 065 000.00		3 037 598.90	0.08
USD OTEL SUKUK LTD-REG-S 5.37500% 24-24.01.31	750 000.00		741 375.00	0.02
USD PAKISTAN WATER & POWER DEVEL AUTH-REG-S 7.50000% 21-04.06.31	1 340 000.00		751 565.80	0.02
USD PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 7.87500% 06-31.03.36	450 000.00		294 799.50	0.01
USD PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 8.25000% 14-15.04.24	1 262 000.00		1 232 166.32	0.03
USD PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 8.25000% 15-30.09.25	1 367 000.00		1 182 605.37	0.03
USD PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 6.87500% 17-05.12.27	2 143 000.00		1 537 838.23	0.04
USD PAMPA ENERGIA SA-REG-S 9.12500% 19-15.04.29	1 090 000.00		1 063 567.50	0.03
USD PANAMA, REPUBLIC OF 3.16000% 19-23.01.30	1 070 000.00		893 985.00	0.02
USD PANAMA, REPUBLIC OF 3.87000% 19-23.07.60	12 504 000.00		6 989 736.00	0.18
USD PANAMA, REPUBLIC OF 4.50000% 20-01.04.56	2 907 000.00		1 847 398.50	0.05
USD PANAMA, REPUBLIC OF 3.29800% 22-19.01.33	840 000.00		644 700.00	0.02
USD PANAMA, REPUBLIC OF 4.50000% 22-19.01.63	1 380 000.00		854 910.00	0.02
USD PANAMA, REPUBLIC OF 6.40000% 22-14.02.35	9 527 000.00		8 964 907.00	0.23
USD PANAMA, REPUBLIC OF 6.85300% 23-28.03.54	5 790 000.00		5 153 100.00	0.13
USD PANAMA, REPUBLIC OF 6.87500% 23-31.01.36	1 514 000.00		1 457 376.40	0.04
USD PAPUA NEW GUINEA GOVT INTL BOND-REG-S 8.37500% 18-04.10.28	1 064 000.00		991 967.20	0.03
USD PARAGUAY, REPUBLIC OF-REG-S 6.10000% 14-11.08.44	2 494 000.00		2 374 288.00	0.06
USD PARAGUAY, REPUBLIC OF-REG-S 5.60000% 18-13.03.48	3 730 000.00		3 321 565.00	0.08
USD PARAGUAY, REPUBLIC OF-REG-S 5.40000% 19-30.03.50	8 449 000.00		7 274 589.00	0.19
USD PARAGUAY, REPUBLIC OF-REG-S 4.95000% 20-28.04.31	8 970 000.00		8 629 140.00	0.22
USD PARAGUAY, REPUBLIC OF-REG-S 2.73900% 21-29.01.33	11 069 000.00		8 921 614.00	0.23
USD PARAGUAY, REPUBLIC OF-REG-S 3.84900% 22-28.06.33	1 370 000.00		1 187 790.00	0.03
USD PARAGUAY, REPUBLIC OF-REG-S 5.85000% 23-21.08.33	745 000.00		742 765.00	0.02
USD PERIAMA HOLDINGS LLC/DE-REG-S 5.95000% 20-19.04.26	1 300 000.00		1 281 670.00	0.03
USD PERTAMINA GEOTHERMAL ENERGY PT-REG-S 5.15000% 23-27.04.28	560 000.00		558 600.00	0.01
USD PERTAMINA PERSERO PT-144A 2.30000% 21-09.02.31	1 730 000.00		1 440 415.30	0.04
USD PERTAMINA PT-REG-S 5.62500% 13-20.05.43	2 615 000.00		2 533 568.90	0.06
USD PERTAMINA PT-REG-S 6.50000% 11-27.05.41	1 391 000.00		1 485 045.51	0.04
USD PERTAMINA PT-REG-S 6.00000% 12-03.05.42	2 272 000.00		2 294 969.92	0.06
USD PERU LNG SRL-REG-S 5.37500% 18-22.03.30	2 360 000.00		1 930 480.00	0.05
USD PERU, REPUBLIC OF 3.23000% 20-28.07.21	11 278 000.00		6 625 825.00	0.17
USD PERU, REPUBLIC OF 3.30000% 21-11.03.41	303 000.00		228 916.50	0.01
USD PERU, REPUBLIC OF 3.00000% 21-15.01.34	7 494 000.00		6 241 752.60	0.16
USD PERU, REPUBLIC OF 3.60000% 21-15.01.72	360 000.00		242 640.00	0.01
USD PERUSAHAAN PENERBIT SBSN-REG-S 4.32500% 15-28.05.25	200 000.00		198 588.00	0.01
USD PERUSAHAAN PENERBIT SBSN-REG-S 4.55000% 16-29.03.26	5 140 000.00		5 107 926.40	0.13
USD PERUSAHAAN PENERBIT SBSN-REG-S 4.40000% 18-01.03.28	5 290 000.00		5 217 262.50	0.13
USD PERUSAHAAN SBSN INDONESIA III-REG-S 4.70000% 22-06.06.32	1 775 000.00		1 748 570.25	0.04
USD PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78000% 20-01.12.60	462 000.00		273 042.00	0.01
USD PETROBRAS GLOBAL FINANCE BV 6.87500% 09-20.01.40	300 000.00		301 410.00	0.01
USD PETROBRAS GLOBAL FINANCE BV 6.85000% 15-05.06.115	1 119 000.00		1 032 613.20	0.03
USD PETROBRAS GLOBAL FINANCE BV 5.50000% 21-10.06.51	1 342 000.00		1 103 795.00	0.03
USD PETROBRAS GLOBAL FINANCE BV 6.50000% 23-03.07.33	420 000.00		415 800.00	0.01
USD PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 12.75000% 11-17.02.22	560 000.00		69 160.00	0.00
USD PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 8.50000% 16-27.10.20	23 675 000.00		9 854 718.75	0.25
USD PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 5.37500% 07-12.04.27	23 369 600.00		2 360 329.60	0.06
USD PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 5.50000% 07-12.04.37	370 000.00		40 145.00	0.00
USD PETROLEOS DEL PERU SA-REG-S 4.75000% 17-19.06.32	2 598 000.00		1 877 522.64	0.05
USD PETROLEOS DEL PERU SA-REG-S 5.62500% 17-19.06.47	7 266 000.00		4 639 268.34	0.12

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD PETROLEOS MEXICANOS 6.70000% 22-16.02.32	3 050 000.00		2 474 922.50	0.06
USD PETROLEOS MEXICANOS 6.50000% 18-13.03.27	7 574 000.00		7 089 264.00	0.18
USD PETROLEOS MEXICANOS 5.35000% 18-12.02.28	4 180 000.00		3 651 940.60	0.09
USD PETROLEOS MEXICANOS 6.35000% 18-12.02.48	6 434 000.00		3 982 646.00	0.10
USD PETROLEOS MEXICANOS 6.49000% 20-23.01.27	107 000.00		100 628.15	0.00
USD PETROLEOS MEXICANOS 7.69000% 20-23.01.50	19 611 000.00		13 659 061.50	0.35
USD PETROLEOS MEXICANOS 5.95000% 20-28.01.31	10 499 000.00		8 210 218.00	0.21
USD PETROLEOS MEXICANOS 6.95000% 20-28.01.60	4 762 000.00		3 040 537.00	0.08
USD PETROLEOS MEXICANOS 6.87500% 22-16.10.25	7 805 000.00		7 706 891.15	0.20
USD PETRORIO LUXEMBOURG SARL-REG-S 6.12500% 21-09.06.26	1 000 000.00		976 250.00	0.02
USD PHILIPPINES, REPUBLIC OF THE 9.50000% 05-02.02.30	460 000.00		570 400.00	0.01
USD PHILIPPINES, REPUBLIC OF THE 2.95000% 20-05.05.45	284 000.00		200 606.24	0.01
USD PHILIPPINES, REPUBLIC OF THE 3.20000% 21-06.07.46	250 000.00		180 652.50	0.00
USD PHILIPPINES, REPUBLIC OF THE 3.55600% 22-29.09.32	1 700 000.00		1 540 812.00	0.04
USD PHILIPPINES, REPUBLIC OF THE 5.60900% 22-13.04.33	3 950 000.00		4 133 122.00	0.11
USD PHILIPPINES, REPUBLIC OF THE 5.95000% 22-13.10.47	7 170 000.00		7 699 576.20	0.20
USD PHILIPPINES, REPUBLIC OF THE 5.00000% 23-17.07.33	217 000.00		219 465.12	0.01
USD PHILIPPINES, REPUBLIC OF THE 5.50000% 23-17.01.48	1 226 000.00		1 249 122.36	0.03
USD PHILIPPINES, REPUBLIC OF THE 4.62500% 23-17.07.28	7 500 000.00		7 471 875.00	0.19
USD PHILIPPINES, REPUBLIC OF THE 4.20000% 22-29.03.47	289 000.00		244 598.04	0.01
USD PLDT INC-REG-S 3.45000% 20-23.06.50	200 000.00		143 330.00	0.00
USD POSCO-REG-S 5.62500% 23-17.01.26	840 000.00		844 611.60	0.02
USD POSCO-REG-S 5.75000% 23-17.01.28	560 000.00		569 704.80	0.01
USD POSCO-REG-S 5.87500% 23-17.01.33	210 000.00		216 669.60	0.01
USD PROMIGAS SA ESP/GASES DEL PACIFIC-REG-S 3.75000% 19-16.10.29	1 830 000.00		1 586 381.25	0.04
USD PROSUS NV-144A 3.68000% 20-21.01.30	200 000.00		172 536.00	0.00
USD PROSUS NV-REG-S 3.83200% 20-08.02.51	1 000 000.00		611 320.00	0.02
USD PROSUS NV-REG-S 3.25700% 22-19.01.27	200 000.00		183 850.00	0.00
USD PROSUS NV-REG-S 3.68000% 20-21.01.30	11 660 000.00		10 058 848.80	0.26
USD PROSUS NV-REG-S 4.02700% 20-03.08.50	440 000.00		279 400.00	0.01
USD PROSUS NV-REG-S 4.19300% 22-19.01.32	2 060 000.00		1 763 257.00	0.04
USD PROSUS NV-REG-S 4.98700% 22-19.01.52	2 058 000.00		1 504 994.82	0.04
USD PRUMO PARTICIPACOES E INVESTIMENT-REG-S 7.50000% 19-31.12.31	5 380 000.00		4 128 455.45	0.11
USD PUMA INTL FINANCING-REG-S 5.00000% 18-24.01.26	500 000.00		474 765.00	0.01
USD QATAR PETROLEUM-REG-S 1.37500% 21-12.09.26	7 190 000.00		6 569 862.50	0.17
USD QATAR PETROLEUM-REG-S 3.30000% 21-12.07.51	6 807 000.00		4 750 435.13	0.12
USD QATAR PETROLEUM-REG-S 3.12500% 21-12.07.41	4 025 000.00		2 990 071.87	0.08
USD QATAR, STATE OF-REG-S 5.10300% 18-23.04.48	1 392 000.00		1 342 062.00	0.03
USD QATAR, STATE OF-REG-S 4.81700% 19-14.03.49	9 969 000.00		9 283 631.25	0.24
USD QATAR, STATE OF-REG-S 4.40000% 20-16.04.50	7 912 000.00		6 909 549.60	0.18
USD QTEL INTERNATIONAL FINANCE LTD-REG-S 5.00000% 10-19.10.25	300 000.00		298 125.00	0.01
USD REC LTD-REG-S 3.50000% 19-12.12.24	1 200 000.00		1 176 840.00	0.03
USD REDE D'OR FINANCE SARL-REG-S 4.50000% 20-22.01.30	4 223 000.00		3 733 132.00	0.10
USD REDSUN PROPERTIES GRP-REG-S *DEFAULTED* 9.70000% 20-16.04.23	480 000.00		2 400.00	0.00
USD RELIANCE INDUSTRIES LTD-REG-S 2.87500% 22-12.01.32	5 843 000.00		4 960 297.99	0.13
USD RELIANCE INDUSTRIES LTD-REG-S 3.75000% 22-12.01.62	250 000.00		174 187.50	0.00
USD RELIANCE INDUSTRIES LTD-REG-S 3.62500% 22-12.01.52	1 394 000.00		997 462.76	0.03
USD RENEW WIND ENER AP2 / RENEW POWER-REG-S 4.50000% 21-14.07.28	6 080 000.00		5 483 248.00	0.14
USD REPUBLIC OF AZERBAIJAN-REG-S 4.75000% 14-18.03.24	771 000.00		767 145.00	0.02
USD REPUBLIC OF UZBEKISTAN BOND-REG-S 3.90000% 21-19.10.31	200 000.00		162 000.00	0.00
USD ROMANIA-REG-S 3.00000% 20-14.02.31	6 162 000.00		5 222 295.00	0.13
USD ROMANIA-REG-S 3.00000% 22-27.02.27	4 454 000.00		4 154 468.50	0.11
USD ROMANIA-REG-S 3.62500% 22-27.03.32	634 000.00		546 825.00	0.01
USD ROMANIA-REG-S 4.00000% 20-14.02.51	8 646 000.00		6 214 312.50	0.16
USD ROMANIA-REG-S 5.87500% 24-30.01.29	3 138 000.00		3 166 555.80	0.08
USD ROMANIA-REG-S 6.37500% 24-30.01.34	4 056 000.00		4 137 525.60	0.11
USD ROMANIA-REG-S 6.62500% 23-17.02.28	6 660 000.00		6 901 425.00	0.18
USD ROMANIA-REG-S 7.12500% 23-17.01.33	1 596 000.00		1 719 849.60	0.04
USD ROMANIA-REG-S 7.62500% 23-17.01.53	5 066 000.00		5 648 590.00	0.14
USD ROMANIAN GOVT INT BND-REG-S 5.25000% 22-25.11.27	1 010 000.00		998 021.40	0.03
USD RUMO LUXEMBOURG SARL-REG-S 5.25000% 20-10.01.28	1 775 000.00		1 695 679.69	0.04
USD RUMO LUXEMBOURG SARL-REG-S 4.20000% 21-18.01.32	400 000.00		334 600.00	0.01
USD RUSSIA, FEDERATION OF-REG-S 5.62500% 12-04.04.42	9 200 000.00		6 052 128.00	0.15
USD SA GLOBAL SUKUK LTD-REG-S 2.69400% 21-17.06.31	495 000.00		426 937.50	0.01
USD SAGICOR FINANCIAL CO LTD-REG-S 5.30000% 21-13.05.28	2 457 000.00		2 334 150.00	0.06
USD SANDS CHINA LTD STEP-UP 19-08.08.28	15 886 000.00		15 606 194.58	0.40
USD SANDS CHINA LTD STEP-UP 21-08.01.26	930 000.00		895 723.45	0.02
USD SANDS CHINA LTD STEP-UP 21-18.06.30	500 000.00		456 273.81	0.01
USD SANDS CHINA LTD STEP-UP 22-08.03.27	3 050 000.00		2 759 911.45	0.07
USD SASOL FINANCING USA LLC 5.87500% 18-27.03.24	8 682 000.00		8 647 532.46	0.22
USD SASOL FINANCING USA LLC 6.50000% 18-27.09.28	1 400 000.00		1 321 530.00	0.03



Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD SASOL FINANCING USA LLC 4.37500% 21-18.09.26	281 000.00		261 769.06	0.01
USD SASOL FINANCING USA LLC-REG-S 8.75000% 23-03.05.29	1 271 000.00		1 292 050.94	0.03
USD SAUDI ARABIAN OIL CO-REG-S 1.62500% 20-24.11.25	12 320 000.00		11 550 000.00	0.29
USD SAUDI ARABIAN OIL CO-REG-S 2.25000% 20-24.11.30	7 557 000.00		6 338 433.75	0.16
USD SAUDI ARABIAN OIL CO-REG-S 3.25000% 20-24.11.50	380 000.00		252 700.00	0.01
USD SAUDI ARABIAN OIL CO-REG-S 3.50000% 20-24.11.70	3 823 000.00		2 427 605.00	0.06
USD SAUDI ELECTRIC SUKUK PROGRAM CO-REG-S 5.68400% 23-11.04.53	1 359 000.00		1 318 230.00	0.03
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.50000% 22-25.10.32	2 460 000.00		2 555 632.50	0.07
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.75000% 24-16.01.30	7 800 000.00		7 758 465.00	0.20
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.00000% 24-16.01.34	4 338 000.00		4 316 310.00	0.11
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.75000% 24-16.01.54	7 660 000.00		7 500 863.50	0.19
USD SENEGAL, REPUBLIC OF-REG-S 6.75000% 18-13.03.48	1 171 000.00		872 395.00	0.02
USD SERBIA INTERNATIONAL BOND-REG-S 2.12500% 20-01.12.30	2 210 000.00		1 762 475.00	0.04
USD SERBIA INTERNATIONAL BOND-REG-S 6.25000% 23-26.05.28	1 695 000.00		1 731 230.62	0.04
USD SERBIA INTERNATIONAL BOND-REG-S 6.50000% 23-26.09.33	7 897 000.00		8 066 588.08	0.21
USD SF HOLDING INVESTMENT-REG-S 2.37500% 21-17.11.26	830 000.00		770 289.80	0.02
USD SF HOLDING INVESTMENT-REG-S 3.12500% 21-17.11.31	1 750 000.00		1 519 455.00	0.04
USD SHAMARAN PETROLEUM-144A-REG-S 12.00000% 21-30.07.25	1 396 749.00		1 257 074.10	0.03
USD SHELF DRILLING HOLDINGS LTD-REG-S 9.62500% 23-15.04.29	530 000.00		512 298.00	0.01
USD SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 4.60000% 20-13.07.30	290 000.00		13 464.70	0.00
USD SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 3.45000% 21-11.01.31	1 660 000.00		77 073.80	0.00
USD SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 5.20000% 21-16.01.27	210 000.00		9 712.50	0.00
USD SHIMAO PRPTY HLDG LTD-REG-S *DEFAULTED* 5.60000% 19-15.07.26	360 000.00		16 650.00	0.00
USD SHINHAN CARD CO LTD-REG-S 1.37500% 20-19.10.25	650 000.00		608 458.50	0.02
USD SHINHAN CARD CO LTD-REG-S 2.50000% 22-27.01.27	1 680 000.00		1 552 101.60	0.04
USD SHINHAN FINANCIAL GROUP CO LTD-REG-S 5.00000% 23-24.07.28	1 100 000.00		1 098 746.00	0.03
USD SIGMA ALIMENTOS-REG-S 4.12500% 16-02.05.26	1 886 000.00		1 823 526.25	0.05
USD SILKNET JSC-REG-S 8.37500% 22-31.01.27	2 160 000.00		2 157 300.00	0.05
USD SINOPEC GROUP OVERSEAS DEV12 LTD-REG-S 4.87500% 12-17.05.42	204 000.00		197 803.50	0.01
USD SINOPEC GRP OVERSEAS DEV LTD-REG-S 2.15000% 20-13.05.25	540 000.00		520 827.30	0.01
USD SINOPEC GRP OVERSEAS DEV LTD-REG-S 2.70000% 20-13.05.30	2 673 000.00		2 419 252.11	0.06
USD SITIOS LATINOAMERICA SAB DE CV-REG-S 5.37500% 22-04.04.32	4 700 000.00		4 350 743.00	0.11
USD SK BATTERY AMERICA INC-REG-S 2.12500% 21-26.01.26	467 000.00		432 904.33	0.01
USD SK HYNIX INC-REG-S 2.37500% 21-19.01.31	2 880 000.00		2 366 207.99	0.06
USD SK HYNIX INC-REG-S 5.50000% 24-16.01.29	200 000.00		201 212.00	0.01
USD SK HYNIX INC-REG-S 6.25000% 23-17.01.26	200 000.00		202 172.00	0.01
USD SK HYNIX INC-REG-S 6.37500% 23-17.01.28	3 019 000.00		3 123 819.68	0.08
USD SK HYNIX INC-REG-S 6.50000% 23-17.01.33	2 020 000.00		2 134 655.20	0.05
USD SOCIEDAD QUIMICA Y MINERA DE CHIL-REG-S 4.37500% 14-28.01.25	940 000.00		923 550.00	0.02
USD SOCIEDAD QUIMICA Y MINERA-REG-S 6.50000% 23-07.11.33	200 000.00		206 000.00	0.01
USD SOUTH AFRICA, REPUBLIC OF 5.37500% 14-24.07.44	2 140 000.00		1 592 962.50	0.04
USD SOUTH AFRICA, REPUBLIC OF 5.65000% 17-27.09.47	3 217 000.00		2 398 836.47	0.06
USD SOUTH AFRICA, REPUBLIC OF 4.85000% 19-30.09.29	3 780 000.00		3 435 831.00	0.09
USD SOUTH AFRICA, REPUBLIC OF 5.75000% 19-30.09.49	12 923 000.00		9 576 589.15	0.24
USD SOUTH AFRICA, REPUBLIC OF 5.87500% 22-20.04.32	3 888 000.00		3 566 851.20	0.09
USD SOUTH AFRICA, REPUBLIC OF 7.30000% 22-20.04.52	13 286 000.00		11 731 538.00	0.30
USD SOUTHERN COPPER CORP 3.87500% 15-23.04.25	150 000.00		146 622.00	0.00
USD SOUTHERN COPPER CORP 5.87500% 15-23.04.45	110 000.00		109 862.50	0.00
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 5.87500% 12-25.07.22	585 000.00		305 270.55	0.01
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 6.12500% 15-03.06.25	460 000.00		243 110.00	0.01
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 6.82500% 16-18.07.26	10 883 000.00		5 673 960.88	0.14
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 6.20000% 17-11.05.27	6 520 000.00		3 309 617.20	0.08
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 5.75000% 18-18.04.23	1 260 000.00		658 488.60	0.02
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 6.75000% 18-18.04.28	17 476 000.00		8 960 819.00	0.23
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 6.85000% 19-14.03.24	2 854 000.00		1 463 702.44	0.04
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 7.85000% 19-14.03.29	11 430 000.00		5 747 689.80	0.15
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 6.35000% 19-28.06.24	2 140 000.00		1 096 750.00	0.03
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 7.55000% 19-28.03.30	302 000.00		151 788.22	0.00
USD SRI REJEKI ISMAN TBK PT-REG-S *DEFAULTED* 7.25000% 19-16.01.25	200 000.00		6 000.00	0.00
USD STANDARD CHARTERED PLC-REG-S 6.29600% 23-06.07.34	4 652 000.00		4 871 698.98	0.12
USD STAR ENERGY GEOTHERMAL WAYANG-REG-S 6.75000% 18-24.04.33	4 160 000.00		3 371 241.54	0.09
USD STATE AGENCY OF ROADS OF UKRAINE-REG-S 6.25000% 21-24.06.30	639 000.00		158 472.00	0.00
USD STILLWATER MINING CO-REG-S 4.00000% 21-16.11.26	2 570 000.00		2 269 631.25	0.06
USD STILLWATER MINING CO-REG-S 4.50000% 21-16.11.29	4 730 000.00		3 710 093.75	0.09
USD STUDIO CITY CO LTD-REG-S 7.00000% 22-15.02.27	2 250 000.00		2 224 440.00	0.06
USD STUDIO CITY FINANCE LTD-REG-S 6.00000% 20-15.07.25	2 112 000.00		2 073 186.83	0.05
USD STUDIO CITY FINANCE LTD-REG-S 6.50000% 20-15.01.28	5 996 000.00		5 582 865.58	0.14
USD STUDIO CITY FINANCE LTD-REG-S 5.00000% 21-15.01.29	5 135 000.00		4 389 033.89	0.11
USD SUCI SECOND INVESTMENT CO-REG-S 6.00000% 23-25.10.28	276 000.00		286 350.00	0.01
USD SUNAC CHINA HOLDINGS-REG-S *DEFAULTED* 8.35000% 18-19.04.23	200 000.00		27 000.00	0.00

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD SUNAC CHINA HOLDINGS-REG-S *DEFAULTED* 6.50000% 20-09.07.23	1 270 000.00		191 554.10	0.00
USD SUNAC CHINA HOLDINGS-REG-S *DEFAULTED* 7.00000% 20-09.07.25	610 000.00		88 053.50	0.00
USD SUNAC CHINA HOLDINGS-REG-S *DEFAULTED* 6.65000% 20-03.08.24	200 000.00		30 068.00	0.00
USD SUZANO AUSTRIA GMBH 6.00000% 19-15.01.29	523 000.00		525 986.33	0.01
USD SUZANO AUSTRIA GMBH 3.75000% 20-15.01.31	1 530 000.00		1 328 709.37	0.03
USD SUZANO AUSTRIA GMBH 3.12500% 19-15.01.32	2 698 000.00		2 205 615.00	0.06
USD SUZANO AUSTRIA GMBH-REG-S 7.00000% 17-16.03.47	1 075 000.00		1 119 612.50	0.03
USD TAV HAVALIMANLARI HOLDING AS-REG-S 8.50000% 23-07.12.28	1 162 000.00		1 184 876.87	0.03
USD TC ZIRAAT BANKASI AS-REG-S 8.00000% 24-16.01.29	786 000.00		789 517.35	0.02
USD TELECOM ARGENTINA SA-REG-S 8.00000% 19-18.07.26	644 000.00		607 936.00	0.02
USD TELEFONICA CELULAR DEL PARAGUAY-REG-S 5.87500% 19-15.04.27	5 975 000.00		5 764 007.81	0.15
USD TERMOCANDELARIA POWER LTD-REG-S 7.87500% 19-30.01.29	6 782 000.00		5 150 929.00	0.13
USD TEVA PHARMACEUTICAL FINANCE NL III BV 3.15000% 16-01.10.26	6 731 000.00		6 259 830.00	0.16
USD TEVA PHARMACEUTICAL FINANCE NL III BV 4.10000% 16-01.10.46	4 844 000.00		3 215 205.00	0.08
USD TEVA PHARMACEUTICAL FINANCE NL III BV 6.75000% 18-01.03.28	1 450 000.00		1 480 812.50	0.04
USD TEVA PHARMACEUTICAL FINANCE NL III BV 6.00000% 18-15.04.24	649 000.00		646 624.66	0.02
USD TEVA PHARMACEUTICAL FINANCE NL III BV 4.75000% 21-09.05.27	700 000.00		672 021.00	0.02
USD TEVA PHARMACEUTICAL FINANCE NETHERLANDS 8.12500% 23-15.09.31	700 000.00		766 500.00	0.02
USD TEVA PHARMACEUTICAL FINANCE NETHERLANDS 7.87500% 23-15.09.29	2 670 000.00		2 870 250.00	0.07
USD TML HOLDINGS PTE LTD-REG-S 5.50000% 20-03.06.24	230 000.00		228 631.50	0.01
USD TOWER BERSAMA INFRA TBK PT-REG-S 2.75000% 21-20.01.26	400 000.00		376 000.00	0.01
USD TRANSNET SOC LTD-REG-S 8.25000% 23-06.02.28	6 240 000.00		6 271 824.00	0.16
USD TRANSPORTADORA DE GAS DEL PERU SA-REG-S 4.25000% 13-30.04.28	370 000.00		359 362.50	0.01
USD TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 4.50000% 20-26.06.30	1 730 000.00		1 643 500.00	0.04
USD TRINIDAD & TOBAGO, REPUBLIC OF-REG-S 2.50000% 23-14.01.31	2 670 000.00		2 706 045.00	0.07
USD TRINIDAD GENERATION UNLTD-REG-S 5.25000% 16-04.11.27	2 000 000.00		1 958 540.00	0.05
USD TRUST F/1401-REG-S 4.86900% 19-15.01.30	245 000.00		222 950.00	0.01
USD TRUST F/1401-REG-S 5.25000% 15-30.01.26	890 000.00		870 535.70	0.02
USD TRUST F/1401-REG-S 6.39000% 19-15.01.50	3 250 000.00		2 686 515.00	0.07
USD TRUST F/1401-REG-S 6.95000% 14-30.01.44	500 000.00		438 440.00	0.01
USD TSMC ARIZONA CORP 2.50000% 21-25.10.31	802 000.00		679 695.00	0.02
USD TSMC ARIZONA CORP 3.12500% 21-25.10.41	200 000.00		157 938.00	0.00
USD TSMC ARIZONA CORP 4.25000% 22-22.04.32	1 500 000.00		1 449 120.00	0.04
USD TSMC GLOBAL LTD-REG-S 1.25000% 21-23.04.26	524 000.00		484 605.68	0.01
USD TSMC GLOBAL LTD-REG-S 2.25000% 21-23.04.31	220 000.00		184 969.40	0.00
USD TULLOW OIL PLC-REG-S 10.25000% 21-15.05.26	563 000.00		514 617.19	0.01
USD TUPRAS TURKIYE PETROL-REG-S 4.50000% 17-18.10.24	2 324 000.00		2 290 302.00	0.06
USD TUPY OVERSEAS SA-REG-S 4.50000% 21-16.02.31	520 000.00		438 100.00	0.01
USD TURK SISE VE CAM FABRIKA-REG-S 6.95000% 19-14.03.26	900 000.00		897 750.00	0.02
USD TURK TELEKOMUNIKASYON AS-REG-S 4.87500% 14-19.06.24	400 000.00		395 428.00	0.01
USD TURK TELEKOMUNIKASYON AS-REG-S 6.87500% 19-28.02.25	526 000.00		521 726.25	0.01
USD TURKCELL ILETISIM HIZMETLERI AS-REG-S 5.75000% 15-15.10.25	730 000.00		717 681.25	0.02
USD TURKCELL ILETISIM HIZMETLERI AS-REG-S 5.80000% 18-11.04.28	900 000.00		854 156.25	0.02
USD TURKEY, REPUBLIC OF 6.00000% 11-14.01.41	240 000.00		190 620.00	0.00
USD TURKEY, REPUBLIC OF 4.87500% 13-16.04.43	8 285 000.00		5 592 375.00	0.14
USD TURKEY, REPUBLIC OF 5.75000% 17-11.05.47	3 880 000.00		2 834 146.00	0.07
USD TURKEY, REPUBLIC OF 7.62500% 19-26.04.29	2 140 000.00		2 149 095.00	0.05
USD TURKEY, REPUBLIC OF 5.25000% 20-13.03.30	5 270 000.00		4 661 315.00	0.12
USD TURKEY, REPUBLIC OF 5.95000% 20-15.01.31	5 510 000.00		5 003 080.00	0.13
USD TURKEY, REPUBLIC OF 6.50000% 21-20.09.33	1 790 000.00		1 632 480.00	0.04
USD TURKEY, REPUBLIC OF 9.87500% 22-15.01.28	8 743 000.00		9 503 641.00	0.24
USD TURKEY, REPUBLIC OF 9.37500% 23-14.03.29	4 016 000.00		4 317 200.00	0.11
USD TURKEY, REPUBLIC OF 9.12500% 23-13.07.30	6 473 000.00		6 893 745.00	0.18
USD TURKEY, REPUBLIC OF-REG-S 8.50910% 23-14.01.29	5 959 000.00		6 175 013.75	0.16
USD TURKEY, REPUBLIC OF 9.37500% 23-19.01.33	4 398 000.00		4 771 830.00	0.12
USD TURKIYE IHRACAT KREDI BANKASI AS-REG-S 9.37500% 23-31.01.26	2 503 000.00		2 606 874.50	0.07
USD TURKIYE VAKIFLAR BANKASI TAO-REG-S 5.50000% 21-01.10.26	1 000 000.00		962 500.00	0.02
USD TURKIYE VAKIFLAR BANKASI TAO-REG-S 9.00000% 23-12.10.28	1 016 000.00		1 060 622.72	0.03
USD UKRAINE RAILWAYS VIA RL CPTL MKTS-REG-S 8.25000% 19-09.07.24	400 000.00		230 000.00	0.01
USD UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.25	4 600 000.00		1 258 100.00	0.03
USD UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.26	1 170 000.00		303 907.50	0.01
USD UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 15-01.09.27	5 056 000.00		1 274 112.00	0.03
USD UKRAINE, GOVERNMENT OF-REG-S 7.75000% 15-01.09.28	600 000.00		150 000.00	0.00
USD UKRAINE, GOVERNMENT OF-REG-S 7.75000% 15-01.09.29	6 851 000.00		1 724 396.70	0.04
USD UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 17-25.09.34	8 584 000.00		1 939 984.00	0.05
USD UKRAINE, GOVERNMENT OF-REG-S STEP UP/DOWN 18-01.02.26	4 006 000.00		1 155 731.00	0.03
USD UKRAINE, GOVERNMENT OF-REG-S 9.75000% 18-01.11.30	8 054 000.00		2 126 256.00	0.05
USD UKRAINE, GOVERNMENT OF-REG-S 6.87600% 21-21.05.31	4 856 000.00		1 056 180.00	0.03
USD UKRAINE, GOVERNMENT OF-REG-S 7.25300% 20-15.03.35	7 801 000.00		1 764 976.25	0.04
USD URUGUAY, REPUBLIC OF 4.12500% 12-20.11.45	284 910.00		250 720.80	0.01



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD URUGUAY, REPUBLIC OF 5.75000% 22-28.10.34	3 415 840.00	3 660 072.57	0.09
USD UZBEK INDUSTRIAL AND CONS ATB-REG-S 5.75000% 19-02.12.24	1 400 000.00	1 368 500.00	0.03
USD UZBEKNEFTEGAZ JSC-REG-S 4.75000% 21-16.11.28	5 328 000.00	4 456 872.00	0.11
USD VALE OVERSEAS LTD 3.75000% 20-08.07.30	666 000.00	601 897.50	0.02
USD VALE OVERSEAS LTD 6.87500% 06-21.11.36	1 710 000.00	1 842 525.00	0.05
USD VALE OVERSEAS LTD 6.12500% 23-12.06.33	2 465 000.00	2 513 683.75	0.06
USD VENEZUELA, REP. OF REG-S *DEFAULTED* 8.25000% 09-13.10.24	16 066 700.00	2 249 338.00	0.06
USD VENEZUELA, REP. OF REG-S *DEFAULTED* 7.75000% 09-13.10.19	4 264 700.00	511 764.00	0.01
USD VEON HOLDINGS BV-REG-S 4.00000% 19-09.04.25	2 505 000.00	2 285 812.50	0.06
USD VIVO ENERGY INVEST BV-REG-S 5.12500% 20-24.09.27	1 430 000.00	1 347 775.00	0.03
USD VM HOLDING SA-REG-S 5.37500% 17-04.05.27	1 475 000.00	1 431 487.50	0.04
USD VTR COMUNICACION SPA-REG-S 5.12500% 20-15.01.28	535 000.00	310 300.00	0.01
USD VTR FINANCE NV-REG-S 6.37500% 20-15.07.28	1 860 000.00	712 612.50	0.02
USD WEIBO CORP 3.37500% 20-08.07.30	1 160 000.00	1 003 539.20	0.03
USD WOORI BANK-REG-S 2.00000% 22-20.01.27	5 895 000.00	5 444 032.50	0.14
USD WYNN MACAU LTD-REG-S 4.87500% 17-01.10.24	1 786 000.00	1 767 093.52	0.04
USD WYNN MACAU LTD-REG-S 5.50000% 17-01.10.27	890 000.00	837 896.37	0.02
USD WYNN MACAU LTD-REG-S 5.12500% 19-15.12.29	516 000.00	460 426.80	0.01
USD WYNN MACAU LTD-REG-S 5.50000% 20-15.01.26	2 410 000.00	2 341 193.08	0.06
USD WYNN MACAU LTD-REG-S 5.62500% 20-26.08.28	8 730 000.00	8 124 472.65	0.21
USD XP INC-REG-S 3.25000% 21-01.07.26	600 000.00	557 062.50	0.01
USD YPF SA-REG-S 6.95000% 17-21.07.27	1 827 000.00	1 612 875.60	0.04
USD YPF SA-REG-S 7.00000% 17-15.12.47	1 300 000.00	952 159.00	0.02
USD YPF SA-REG-S 8.50000% 15-28.07.25	400 000.00	386 000.00	0.01
USD YPF SA-REG-S 8.50000% 19-27.06.29	570 000.00	511 753.13	0.01
USD YPF SA-REG-S 9.50000% 24-17.01.31	3 400 000.00	3 397 620.00	0.09
USD YPF SA-REG-S STEP-UP 21-30.09.33	1 127 142.00	943 981.43	0.02
USD YUZHOU PROPERTIES-REG-S*DEFAULTED* 6.00000% 16-25.10.23	1 285 000.00	89 950.00	0.00
USD YUZHOU PROPERTIES-REG-S *DEFAULTED* 8.37500% 19-30.10.24	3 544 000.00	248 080.00	0.01
USD YUZHOU PROPERTIES-REG-S *DEFAULTED* 7.37500% 20-13.01.26	5 450 000.00	381 500.00	0.01
USD YUZHOU PROPERTIES-REG-S *DEFAULTED* 7.70000% 20-20.02.25	1 050 000.00	76 093.50	0.00
USD ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 8.50000% 14-14.04.24	2 015 000.00	1 269 450.00	0.03
USD ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 8.97000% 15-30.07.27	10 565 000.00	6 589 918.75	0.17
USD ZHENRO PROP GROUP *DEFAULTED* 8.00000% 22-06.03.23	961 000.00	7 207.50	0.00
USD ZHENRO PROP GROUP -REG-S *DEFAULTED* 7.10000% 21-10.09.24	1 797 000.00	13 477.50	0.00
USD ZHENRO PROP GROUP-REG-S *DEFAULTED* 7.87500% 20-14.04.24	4 558 000.00	34 185.00	0.00
USD ZHENRO PROP GROUP-REG-S *DEFAULTED* 8.35000% 20-10.03.24	1 007 000.00	7 552.50	0.00
USD ZHENRO PROP GROUP-REG-S *DEFAULTED* 8.30000% 20-15.09.23	2 424 000.00	18 180.00	0.00
USD ZHENRO PROP GROUP-REG-S *DEFAULTED* 7.35000% 20-05.02.25	8 015 000.00	60 112.50	0.00
USD ZHENRO PROP GRP LTD-REG-S *DEFAULTED* 8.70000% 19-03.08.22	226 000.00	1 695.00	0.00
USD ZHONGAN ONLINE P&C INSURANCE-REG-S 3.50000% 20-08.03.26	1 470 000.00	1 351 503.30	0.03
USD ZORLU YENILENEBILIR ENERJİ AS-REG-S 9.00000% 21-01.06.26	3 135 000.00	3 054 665.63	0.08
<b>TOTAL USD</b>		<b>2 279 747 036.77</b>	<b>58.09</b>
<b>Total Notes, fixed rate</b>		<b>2 403 216 409.23</b>	<b>61.23</b>

### Notes, zero coupon

#### USD

USD BIOCEANICO SOVEREIGN CERTIFICATE-REG-S 0.00000% 19-05.06.34	9 700 000.00	6 042 536.20	0.15
USD CHILE ELECTRICITY PEC SPA-REG-S 0.00000% 21-25.01.28	2 850 000.00	2 285 700.00	0.06
USD ECUADOR, REPUBLIC OF-REG-S 0.00000% 20-31.07.30	4 338 654.00	1 433 925.15	0.04
USD RUTAS 2 AND 7 FINANCE LTD-REG-S 0.00000% 19-30.09.36	4 720 000.00	2 752 363.92	0.07
<b>TOTAL USD</b>		<b>12 514 525.27</b>	<b>0.32</b>
<b>Total Notes, zero coupon</b>		<b>12 514 525.27</b>	<b>0.32</b>

### Notes, floating rate

#### USD

USD ABSA GROUP LTD-REG-S-SUB 6.375%VAR 21-PRP	3 302 000.00	3 136 900.00	0.08
USD ABU DHABI COMM BK-REG-S-SUB 8.000%VAR 23-PRP	462 000.00	490 441.88	0.01
USD AES GENER SA-REG-S-SUB 7.125%VAR 19-26.03.79	2 433 000.00	2 335 680.00	0.06
USD ALFA BD ISS OJSC ALFA BK-REG-S-SUB VAR 19-15.04.30	4 650 000.00	232 500.00	0.01
USD BANCO DE CREDITO DEL PERU-REG-S-SUB 3.125%VAR 20-01.07.30	3 059 000.00	2 901 767.40	0.07
USD BANCO DE CREDITO DEL PERU-REG-S-SUB 3.250%VAR 21-30.09.31	115 000.00	104 420.00	0.00
USD BANCO DO BRASIL CAYMAN-REG-S-SUB 6.250%VAR 13-PRP	6 887 000.00	6 818 130.00	0.17
USD BANCO INTL PERU-REG-S-SUB 7.625%VAR 24-16.01.34	200 000.00	207 750.00	0.01
USD BANCO MER DEL NORTE SA/GRAND CY-REG-S-SUB 7.625%VAR 17-PRP	3 370 000.00	3 226 775.00	0.08
USD BANCO MER DEL NORTE SA/GRAN-REG-S-SUB COCO 7.500%VAR 19-PRP	3 426 000.00	3 231 142.45	0.08

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD BANCO MERCANTIL DEL NOR-REG-S-SUB COCO 6.750%/VAR 19-PRP	4 540 000.00	4 502 579.95	0.11
USD BANCO MERCANTIL DEL NORTE SA-REG-S-SUB COCO 8.375%/VAR 20-PRP	1 523 000.00	1 496 347.50	0.04
USD BANCO NACIONAL DE COM-REG-S-SUB 2.720%/VAR 21-11.08.31	1 980 000.00	1 677 951.00	0.04
USD BANCO SANTANDER SA-REG-S-SUB 5.950%/VAR 18-01.10.28	1 860 000.00	1 927 425.00	0.05
USD BANCOLOMBIA SA-SUB 4.875%/VAR 17-18.10.27	200 000.00	195 951.00	0.01
USD BANGKOK BANK -REG-S-SUB 3.466%/VAR 21-23.09.36	2 330 000.00	1 938 932.80	0.05
USD BANK HAPOALIM BM-144A-REG-S-SUB COCO 3.255%/VAR 21-21.01.32	1 200 000.00	1 052 250.00	0.03
USD BANK LEUMI ISR BM-144A-REG-S-SUB COCO 3.275%/VAR 20-29.01.31	11 415 000.00	10 319 873.43	0.26
USD BBVA BANCOMER SA/TEXAS-REG-S-SUB 5.125%/VAR 18-18.01.33	8 759 000.00	7 984 266.45	0.20
USD BBVA BANCOMER SA/TEXAS-REG-S-SUB 8.125%/VAR 24-08.01.39	4 559 000.00	4 618 267.00	0.12
USD BLOSSOM JOY LTD-REG-S-SUB 3.100%/VAR 20-PRP	368 000.00	354 332.48	0.01
USD BRASKEM NETHERLANDS FINANCE-REG-S-SUB 8.500%/VAR 20-23.01.81	200 000.00	193 000.00	0.01
USD BURGAN BANK SAK-REG-S-SUB 2.750%/VAR 20-15.12.31	912 000.00	762 090.00	0.02
USD CEMEX SAB DE CV-REG-S-SUB 5.125%/VAR 21-PRP	5 160 000.00	4 896 840.00	0.13
USD CHINA DEV BANK FIN LEASING-REG-S-SUB 2.875%/VAR 20-28.09.30	700 000.00	664 139.00	0.02
USD CHINA HUADIAN OVERSEAS DEVP MANG-REG-S 4.000%/VAR 19-PRP	222 000.00	220 674.66	0.01
USD CLI OVERSEAS CO LTD/HK-REG-S-SUB 5.350%/VAR 23-15.08.33	331 000.00	334 862.77	0.01
USD COMMERCIAL BK PS-REG-S-SUB 4.500%/VAR 21-PRP	1 644 000.00	1 505 801.25	0.04
USD CORP FINANCIERA DE DESARROL-REG-S-SUB 5.250%/VAR 14-15.07.29	480 000.00	473 606.40	0.01
USD CREDIT BK MOSCOW/CBOM FIN-REG-S-SUB 7.500%/VAR 17-05.10.27	7 380 000.00	1 645 297.20	0.04
USD DP WORLD SALAAM-REG-S-SUB 6.000%/VAR 20-PRP	3 511 000.00	3 481 156.50	0.09
USD EMIRATES NBD BANK PJSC-REG-S-SUB 4.250%/VAR 21-PRP	1 200 000.00	1 089 375.00	0.03
USD FIRST ABU DHABI BANK PJSC-REG-S-SUB 6.320%/VAR 23-04.04.34	4 020 000.00	4 124 268.75	0.11
USD HANWHA LIFE INSURANCE CO LT-REG-S-SUB 3.379%/VAR 22-04.02.32	6 594 000.00	6 064 765.56	0.15
USD KRUNG THAI/CAYMAN ISLANDS-REG-S-SUB COCO 4.400%/VAR 21-PRP	2 356 000.00	2 236 786.40	0.06
USD KYOBO LF INSURANCE CO LTD-REG-S-SUB 5.900%/VAR 22-15.06.52	3 883 000.00	3 815 047.50	0.10
USD MAF GLOBAL SECURITIES LTD-REG-S-SUB 7.875%/VAR 22-PRP	500 000.00	514 531.25	0.01
USD MASHREQBANK PSC-REG-S-SUB 7.875%/VAR 22-24.02.33	300 000.00	312 656.25	0.01
USD MINMETALS BOUNTIEOUS FIN BV LTD-REG-S 3.375%/VAR 20-PRP	1 769 000.00	1 740 819.83	0.04
USD MODERN LAND CHINA CO LTD-REG-S (PIK) 8.000%/VAR 22-30.12.24	201 279.00	281.79	0.00
USD MODERN LAND CHINA CO LTD-REG-S (PIK) 9.000%/VAR 22-30.12.25	234 462.00	328.25	0.00
USD MODERN LAND CHINA CO LTD (PIK) 9.000%/VAR 22-30.12.26	312 618.00	437.66	0.00
USD MUANG THAI LIFE ASSURANCE-REG-S-SUB 3.552%/VAR 21-27.01.37	1 020 000.00	945 193.20	0.02
USD NANYANG COMMERCIAL BANK LTD-REG-S-SUB 3.800%/VAR 19-20.11.29	300 000.00	294 002.98	0.01
USD NBK SPC LTD-REG-S 1.625%/VAR 21-15.09.27	600 000.00	544 312.50	0.01
USD NBK TIER 2 LTD-REG-S-SUB 2.500%/VAR 20-24.11.30	500 000.00	467 343.75	0.01
USD OVERSEA-CHINESE BKNG-REG-S-SUB 1.832%/VAR 20-10.09.30	511 000.00	482 923.35	0.01
USD PRUDENTIAL FUNDING PLC-REG-S-SUB 2.950%/VAR 21-03.11.33	3 229 000.00	2 850 625.78	0.07
USD STANDARD CHARTERED PLC-REG-S 7.776%/VAR 22-16.11.25	415 000.00	422 160.37	0.01
USD STANDARD CHARTERED PLC-REG-S 6.170%/VAR 23-09.01.27	1 700 000.00	1 727 772.12	0.04
USD STANDARD CHARTERED PLC-REG-S 6.187%/VAR 23-06.07.27	360 000.00	366 192.37	0.01
USD STANDARD CHARTERED PLC-REG-S 6.750%/VAR 23-08.02.28	500 000.00	516 467.30	0.01
USD STANDARD CHARTERED PLC-REG-S 7.018%/VAR 23-08.02.30	3 844 000.00	4 065 446.69	0.10
USD TURK EKONOMI BANKASI AS-REG-S-SUB 9.375%/VAR 24-17.01.34	694 000.00	709 510.90	0.02
USD YAPI VE KREDI BANKASI AS-REG-S-SUB 9.250%/VAR 24-17.01.34	2 494 000.00	2 544 129.40	0.07
<b>TOTAL USD</b>		<b>108 766 530.07</b>	<b>2.77</b>
<b>Total Notes, floating rate</b>		<b>108 766 530.07</b>	<b>2.77</b>

### Medium term notes, fixed rate

#### EUR

EUR BANK GOSPODARSTWA KRAJOWEGO-REG-S 5.12500% 23-22.02.33	2 405 000.00	2 821 425.75	0.07
EUR BULGARIA, REPUBLIC OF-REG-S 3.12500% 15-26.03.35	2 440 000.00	2 428 474.82	0.06
EUR CETIN GROUP BV-REG-S 3.12500% 22-14.04.27	230 000.00	242 853.55	0.01
EUR EGYPT, REPUBLIC OF-REG-S 6.37500% 19-11.04.31	6 047 000.00	4 187 453.01	0.11
EUR INDONESIA, REPUBLIC OF-REG-S 3.75000% 16-14.06.28	695 000.00	757 487.92	0.02
EUR KAZAKHSTAN, REPUBLIC OF-REG-S 1.50000% 19-30.09.34	1 372 000.00	1 183 419.13	0.03
EUR NE PROPERTY BV-REG-S 1.87500% 19-09.10.26	3 600 000.00	3 619 910.75	0.09
EUR NE PROPERTY BV-REG-S 2.00000% 22-20.01.30	190 000.00	172 333.56	0.00
EUR ORLEN SA-REG-S 4.75000% 23-13.07.30	350 000.00	392 866.75	0.01
EUR PHILIPPINES, REPUBLIC OF THE 0.87500% 19-17.05.27	5 080 000.00	5 043 147.64	0.13
EUR ROMANIA-REG-S 1.75000% 21-13.07.30	2 700 000.00	2 396 892.10	0.06
EUR ROMANIA-REG-S 2.00000% 20-28.01.32	7 798 000.00	6 680 744.47	0.17
EUR ROMANIA-REG-S 2.12400% 19-16.07.31	220 000.00	192 458.52	0.00
EUR ROMANIA-REG-S 2.50000% 18-08.02.30	620 000.00	590 132.47	0.02
EUR ROMANIA-REG-S 2.75000% 21-14.04.41	40 000.00	29 111.50	0.00
EUR ROMANIA-REG-S 2.87500% 18-11.03.29	510 000.00	504 821.11	0.01
EUR ROMANIA-REG-S 2.87500% 21-13.04.42	861 000.00	628 963.20	0.02
EUR ROMANIA-REG-S 3.37500% 20-28.01.50	5 060 000.00	3 751 310.06	0.10

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR ROMANIA-REG-S 3.50000% 19-03.04.34	500 000.00	461 656.25	0.01
EUR ROMANIA-REG-S 3.87500% 15-29.10.35	800 000.00	737 867.90	0.02
EUR ROMANIA-REG-S 6.37500% 23-18.09.33	1 261 000.00	1 450 714.14	0.04
EUR ROMANIA-REG-S 6.62500% 22-27.09.29	1 630 000.00	1 894 528.62	0.05
EUR ROMANIAN GOVERNMENT INTERNATIONAL-REG-S 2.00000% 21-14.04.33	6 398 000.00	5 263 451.86	0.13
EUR ROMANIAN GOVERNMENT INTERNATIONAL-REG-S 3.75000% 22-07.02.34	12 270 000.00	11 545 629.05	0.29
EUR SERBIA INTERNATIONAL BOND-REG-S 1.00000% 21-23.09.28	2 890 000.00	2 640 904.58	0.07
EUR SERBIA INTERNATIONAL BOND-REG-S 2.05000% 21-23.09.36	3 813 000.00	2 863 068.50	0.07
<b>TOTAL EUR</b>		<b>62 481 627.21</b>	<b>1.59</b>

## USD

USD ABQ FINANCE LTD-REG-S 3.12500% 19-24.09.24	380 000.00	373 112.50	0.01
USD ABQ FINANCE LTD-REG-S 1.87500% 20-08.09.25	270 000.00	253 378.12	0.01
USD ABU DHABI COMMERCIAL BANK-REG-S 5.37500% 23-18.07.28	750 000.00	757 734.38	0.02
USD ABU DHABI COMMERCIAL BANK PJSC-REG-S 5.50000% 23-12.01.29	2 240 000.00	2 277 100.00	0.06
USD ABU DHABI GOVERNMENT INTERNAT-REG-S 3.00000% 21-15.09.51	2 106 000.00	1 432 080.00	0.04
USD ABU DHABI NATIONAL ENERGY CO PJSC-REG-S 3.40000% 21-29.04.51	1 040 000.00	737 100.00	0.02
USD ABU DHABI PORTS CO PJSC-REG-S 2.50000% 21-06.05.31	901 000.00	761 063.44	0.02
USD ADIB SUKUK CO II LTD-REG-S 5.69500% 23-15.11.28	300 000.00	307 632.00	0.01
USD AFRICA FINANCE CORP-REG-S 4.37500% 19-17.04.26	1 665 000.00	1 601 796.60	0.04
USD ALDAR SUKUK NO 2 LTD-REG-S 3.87500% 19-22.10.29	1 420 000.00	1 323 262.50	0.03
USD ANGOLAN GOVT INTERNATIONAL BOND-REG-S 8.00000% 19-26.11.29	7 328 000.00	6 357 040.00	0.16
USD ANGOLAN GOVT INTERNATIONAL BOND-REG-S 9.12500% 19-26.11.49	6 371 000.00	5 025 126.25	0.13
USD ARAB REPUBLIC OF EGYPT-REG-S 5.87500% 21-16.02.31	8 849 000.00	5 762 911.25	0.15
USD AXIATA SPV5 LABUAN LTD-REG-S 3.06400% 20-19.08.50	1 630 000.00	1 097 201.90	0.03
USD BAHRAIN GVT INTERNATIONAL BOND-REG-S 5.25000% 21-25.01.33	1 780 000.00	1 564 175.00	0.04
USD BAHRAIN GVT INTERNATIONAL BOND-REG-S 5.62500% 21-18.05.34	770 000.00	682 412.50	0.02
USD BAHRAIN, KINGDOM OF-REG-S 6.25000% 21-25.01.51	1 010 000.00	811 787.50	0.02
USD BANCO DE CREDITO E INVERSIONES SA-REG-S 2.87500% 21-14.10.31	2 000 000.00	1 684 000.00	0.04
USD BANGKOK BANK PCL/HONG KONG-144A 5.50000% 23-21.09.33	1 840 000.00	1 862 521.60	0.05
USD BANK GOSPODARSTWA KRAJOWEGO-REG-S 5.37500% 23-22.05.33	5 008 000.00	5 020 019.20	0.13
USD BANK MANDIRI PERSERO TBK PT-REG-S 4.75000% 20-13.05.25	1 460 000.00	1 447 385.60	0.04
USD BANK MUSCAT SAOG-REG-S 4.75000% 21-17.03.26	950 000.00	929 812.50	0.02
USD BANK NEGARA INDONESIA PERSERO-REG-S-SUB 3.75000% 21-30.03.26	2 140 000.00	2 038 585.40	0.05
USD BANK OF CHINA LTD-REG-S-SUB 5.00000% 14-13.11.24	200 000.00	199 078.00	0.00
USD BANK OF EAST ASIA LTD-REG-S-SUB 4.00000% 20-29.05.30	280 000.00	265 935.60	0.01
USD BDO UNIBANK INC-REG-S 2.12500% 20-13.01.26	200 000.00	188 308.00	0.00
USD BOC AVIATION LTD-REG-S 3.00000% 19-11.09.29	2 000 000.00	1 795 512.22	0.05
USD BOC AVIATION LTD-REG-S 4.50000% 23-23.05.28	720 000.00	704 016.00	0.02
USD BOC AVIATION USA CORP-REG-S 4.87500% 23-03.05.33	381 000.00	374 370.60	0.01
USD BSF FINANCE-REG-S 5.50000% 22-23.11.27	1 162 000.00	1 175 798.75	0.03
USD BUENOS AIRES, PROVINCE OF-REG-S STEP-UP 21-01.09.37	2 259 000.00	883 269.00	0.02
USD CBQ FINANCE LTD-REG-S 2.00000% 21-12.05.26	1 523 000.00	1 405 919.38	0.04
USD CDBL FUNDING 2-REG-S 2.00000% 21-04.03.26	1 250 000.00	1 176 362.50	0.03
USD CHINA CINDA FINANCE 2017 I LTD-REG-S 4.75000% 18-08.02.28	600 000.00	583 584.00	0.01
USD CMB INTERNATIONAL LEASING MGT LTD-REG-S 1.87500% 20-12.08.25	960 000.00	910 272.00	0.02
USD COMMERCIAL BANK OF DUBAI PSC-REG-S 5.31900% 23-14.06.28	673 000.00	672 369.07	0.02
USD DBS GROUP HOLDINGS LTD-REG-S 5.47900% 23-12.09.25	200 000.00	201 862.40	0.00
USD DIB SUKUK LTD-REG-S 1.95900% 21-22.06.26	700 000.00	649 468.75	0.02
USD DIB SUKUK LTD-REG-S 4.80000% 23-16.08.28	614 000.00	609 011.25	0.02
USD DOHA FINANCE LTD-REG-S 2.37500% 21-31.03.26	700 000.00	648 593.75	0.02
USD DP WORLD CRESCENT LTD-REG-S 4.84800% 18-26.09.28	1 060 000.00	1 042 987.00	0.03
USD DP WORLD CRESCENT LTD-REG-S 3.87500% 19-18.07.29	236 000.00	221 238.20	0.01
USD DP WORLD CRESCENT LTD-REG-S 3.75000% 19-30.01.30	391 000.00	362 163.75	0.01
USD DP WORLD PLC-144A 6.85000% 07-02.07.37	330 000.00	354 750.00	0.01
USD DP WORLD PLC-REG-S 4.70000% 19-30.09.49	3 070 000.00	2 492 456.25	0.06
USD DP WORLD PLC-REG-S 5.62500% 18-25.09.48	2 812 000.00	2 608 973.60	0.07
USD DP WORLD PLC-REG-S 6.85000% 07-02.07.37	4 900 000.00	5 267 500.00	0.13
USD DUBAI, GOVERNMENT OF-REG-S 3.90000% 20-09.09.50	3 356 000.00	2 445 685.00	0.06
USD EASTERN AND SOUTHERN AFRICAN TRAD-REG-S 4.87500% 19-23.05.24	1 423 000.00	1 407 033.94	0.04
USD EASTERN AND SOUTHERN AFRICAN TRAD-REG-S 4.12500% 21-30.06.28	1 674 000.00	1 451 358.00	0.04
USD EGYPT, REPUBLIC OF-REG-S 8.50000% 17-31.01.47	6 621 000.00	4 038 810.00	0.10
USD EGYPT, REPUBLIC OF-REG-S 7.50000% 17-31.01.27	625 000.00	511 250.00	0.01
USD EGYPT, REPUBLIC OF-REG-S 7.60030% 19-01.03.29	2 670 000.00	1 962 450.00	0.05
USD EGYPT, REPUBLIC OF-REG-S 8.70020% 19-01.03.49	4 051 000.00	2 511 620.00	0.06
USD EGYPT, REPUBLIC OF-REG-S 7.05290% 19-15.01.32	5 890 000.00	3 938 937.50	0.10
USD EGYPT, REPUBLIC OF-REG-S 8.15000% 19-20.11.59	6 235 000.00	3 772 175.00	0.10
USD EGYPT, REPUBLIC OF-REG-S 3.87500% 21-16.02.26	700 000.00	566 125.00	0.01
USD EGYPT, REPUBLIC OF-REG-S 7.50000% 21-16.02.61	2 200 000.00	1 265 000.00	0.03

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD EGYPT, REPUBLIC OF-REG-S 5.80000% 21-30.09.27	4 545 000.00		3 391 706.25	0.09
USD EGYPT, REPUBLIC OF-REG-S 7.30000% 21-30.09.33	3 557 000.00		2 347 620.00	0.06
USD EGYPT, REPUBLIC OF-REG-S 8.75000% 21-30.09.51	1 100 000.00		687 500.00	0.02
USD EMAAR SUKUK LTD-REG-S 3.87500% 19-17.09.29	700 000.00		649 250.00	0.02
USD EMIRATES DEVELOPMENT BANK PJSC-REG-S 3.51600% 19-06.03.24	400 000.00		398 192.00	0.01
USD EMIRATES NBD BANK PJSC-REG-S 2.62500% 20-18.02.25	765 000.00		740 653.88	0.02
USD EMIRATES NBD BANK PJSC-REG-S 5.87500% 23-11.10.28	4 321 000.00		4 466 833.75	0.11
USD ESKOM HOLDINGS SOC LTD-REG-S 6.35000% 18-10.08.28	9 115 000.00		8 852 943.75	0.23
USD EXPORT-IMPORT BANK OF INDIA-REG-S 2.25000% 21-13.01.31	438 000.00		361 818.66	0.01
USD FAR EAST HORIZON LTD-REG-S 4.25000% 21-26.10.26	5 265 000.00		4 802 943.59	0.12
USD FINANCE DEPARTMENT GOVT OF SHARJAH-REG-S 4.00000% 20-28.07.50	1 700 000.00		1 092 250.00	0.03
USD FINANCE DEPARTMENT GOVT OF SHARJAH-REG-S 3.62500% 21-10.03.33	2 010 000.00		1 673 325.00	0.04
USD FIRST ABU DHABI BANK PJSC-REG-S 5.12500% 22-13.10.27	2 240 000.00		2 253 300.00	0.06
USD FREEPORT INDONESIA-REG-S PT 4.76300% 22-14.04.27	450 000.00		440 487.00	0.01
USD FREEPORT INDONESIA-REG-S 5.31500% 22-14.04.32	6 731 000.00		6 521 396.66	0.17
USD GC TREASURY CENTER CO LTD-REG-S 2.98000% 21-18.03.31	1 331 000.00		1 113 487.98	0.03
USD GC TREASURY CENTER CO LTD-REG-S 4.40000% 22-30.03.32	1 600 000.00		1 454 688.00	0.04
USD GLP CHINA HOLDINGS LTD-REG-S 2.95000% 21-29.03.26	881 000.00		609 925.11	0.02
USD GREENKO POWER II LTD-REG-S 4.30000% 21-13.12.28	8 627 000.00		7 051 149.05	0.18
USD GULF INTERNATIONAL BANK BSC-REG-S 2.37500% 20-23.09.25	400 000.00		375 816.00	0.01
USD HUARONG FINANCE 2017 CO-REG-S 4.25000% 17-07.11.27	565 000.00		516 975.00	0.01
USD HUARONG FINANCE II CO LTD-REG-S 5.50000% 15-16.01.25	1 420 000.00		1 398 700.00	0.04
USD HUARONG FINANCE-REG-S 3.75000% 19-29.05.24	1 171 000.00		1 157 100.23	0.03
USD HUARONG FINANCE-REG-S 4.50000% 19-29.05.29	500 000.00		447 500.00	0.01
USD HUARONG FINANCE-REG-S 3.87500% 19-13.11.29	420 000.00		361 078.20	0.01
USD HUTAMA KARYA PERSERO PT-REG-S 3.75000% 20-11.05.30	2 064 000.00		1 906 620.00	0.05
USD HYUNDAI CAPITAL SERVICES INC-REG-S 1.25000% 21-08.02.26	1 529 000.00		1 407 230.44	0.04
USD INDIAN RAILWAY FINANCE CORP LTD-REG-S 3.57000% 22-21.01.32	1 553 000.00		1 374 373.94	0.03
USD INDONESIA, REPUBLIC OF-REG-S 5.95000% 15-08.01.46	325 000.00		349 817.00	0.01
USD INDONESIA, REPUBLIC OF-REG-S 4.75000% 17-18.07.47	333 000.00		310 142.88	0.01
USD IOI INVESTMENT L BHD-REG-S 3.37500% 21-02.11.31	2 460 000.00		2 047 704.00	0.05
USD ISRAEL ELECTRIC CORP LTD-144A-REG-S 4.25000% 18-14.08.28	4 414 000.00		4 077 432.50	0.10
USD KAZAKHSTAN, REPUBLIC OF-144A 6.50000% 15-21.07.45	3 440 000.00		3 792 600.00	0.10
USD KAZAKHSTAN, REPUBLIC OF-REG-S 6.50000% 15-21.07.45	360 000.00		396 900.00	0.01
USD KEB HANA BANK-REG-S-SUB 4.37500% 14-30.09.24	230 000.00		227 596.50	0.01
USD KHAZANAH CAPITAL LTD-REG-S 4.87600% 23-01.06.33	1 307 000.00		1 295 681.38	0.03
USD KHAZANAH GLOBAL SUKUK BHD-REG-S 4.68700% 23-01.06.28	500 000.00		498 585.00	0.01
USD KINGDOM OF SAUDI ARABIA-REG-S 2.25000% 21-02.02.33	2 594 000.00		2 094 655.00	0.05
USD KOOKMIN BANK-REG-S-SUB 4.50000% 19-01.02.29	2 000 000.00		1 921 360.00	0.05
USD KSA SUKUK LTD-REG-S 4.30300% 18-19.01.29	6 090 000.00		5 991 037.50	0.15
USD KSA SUKUK LTD-REG-S 2.96900% 19-29.10.29	6 130 000.00		5 570 637.50	0.14
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 8.25000% 06-12.04.21	2 491 000.00		141 987.00	0.00
USD LEBANON, REPUBLIC OF *DEFAULT* 6.37500% 10-09.03.20	22 074 000.00		1 258 218.00	0.03
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.10000% 10-04.10.22	1 166 000.00		66 462.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.60000% 11-27.11.26	6 260 000.00		356 820.00	0.01
USD LEBANON, REPUBLIC OF *DEFAULTED* 6.15000% 13-19.06.20	7 107 000.00		405 099.00	0.01
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 5.80000% 14-14.04.20	2 179 000.00		124 203.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.00000% 17-20.03.28	270 000.00		15 390.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.15000% 17-20.11.31	180 000.00		10 260.00	0.00
USD MASDAR ABU DHABI FUTURE ENERGY CO-REG-S 4.87500% 23-25.07.33	300 000.00		294 000.00	0.01
USD MDGH - GMTN BV-REG-S 2.87500% 19-07.11.29	1 610 000.00		1 451 616.25	0.04
USD MDGH GMTN RSC LTD-REG-S 4.37500% 23-22.11.33	308 000.00		293 370.00	0.01
USD MEGLOBAL BV-REG-S 2.62500% 21-28.04.28	389 000.00		347 425.63	0.01
USD MEGLOBAL CANADA INC-REG-S 5.87500% 20-18.05.30	600 000.00		608 062.50	0.02
USD MEGLOBAL CANADA INC-REG-S 5.00000% 20-18.05.25	3 027 000.00		2 984 432.81	0.08
USD METROPOLITAN BANK & TRUST CO-REG-S 2.12500% 20-15.01.26	200 000.00		187 500.00	0.00
USD MEXICO, UNITED STATES OF 4.75000% 12-08.03.44	372 000.00		311 178.00	0.01
USD MEXICO, UNITED STATES OF 5.55000% 14-21.01.45	303 000.00		282 699.00	0.01
USD MEXICO, UNITED STATES OF 3.75000% 21-19.04.71	6 702 000.00		4 316 088.00	0.11
USD MISC CAPITAL TWO LABUAN LTD-REG-S 3.75000% 22-06.04.27	500 000.00		478 500.00	0.01
USD MTR CORP LTD-REG-S 1.62500% 20-19.08.30	750 000.00		627 380.29	0.02
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 6.50000% 17-28.11.27	8 502 000.00		7 698 561.00	0.20
USD NIGERIA, FEDERAL REPUBLIC OF-REG-S 7.62500% 17-28.11.47	4 861 000.00		3 688 283.75	0.09
USD NIGERIA, FEDERAL REP OF-REG-S 6.12500% 21-28.09.28	10 233 000.00		8 889 918.75	0.23
USD NIGERIA, FEDERAL REP OF-REG-S 7.37500% 21-28.09.33	6 376 000.00		5 244 260.00	0.13
USD NIGERIA, FEDERAL REP OF-REG-S 8.25000% 21-28.09.51	3 572 000.00		2 839 740.00	0.07
USD NIGERIA, FEDERAL REP OF-REG-S 8.37500% 22-24.03.29	2 896 000.00		2 711 380.00	0.07
USD OMAN GOVT INTERNATIONAL BOND-REG-S 6.00000% 19-01.08.29	3 650 000.00		3 727 562.50	0.09
USD OVERSEA-CHINESE BANKING CORP-REG-S-SUB 4.25000% 14-19.06.24	1 052 000.00		1 046 142.49	0.03
USD PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 6.00000% 21-08.04.26	1 454 000.00		1 122 887.85	0.03

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 7.37500% 21-08.04.31	4 399 000.00		2 837 838.89	0.07
USD PAKISTAN, ISLAMIC REPUBLIC OF-REG-S 8.87500% 21-08.04.51	8 150 000.00		5 033 521.50	0.13
USD PANAMA, REPUBLIC OF 9.37500% 99-01.04.29	3 424 000.00		3 826 320.00	0.10
USD PERTAMINA PERSERO PT-REG-S 3.65000% 19-30.07.29	1 346 000.00		1 253 462.50	0.03
USD PERTAMINA PERSERO PT-REG-S 4.70000% 19-30.07.49	1 780 000.00		1 517 645.80	0.04
USD PERTAMINA PERSERO PT-REG-S 4.17500% 20-21.01.50	2 820 000.00		2 214 010.20	0.06
USD PERTAMINA PT-REG-S 6.45000% 14-30.05.44	328 000.00		346 076.08	0.01
USD PERTAMINA PT-REG-S 6.50000% 18-07.11.48	306 000.00		327 071.16	0.01
USD PERUSAHAAN LISTRIK NEGARA PT-REG-S 5.25000% 17-15.05.47	7 563 000.00		6 826 439.43	0.17
USD PERUSAHAAN LISTRIK NEGARA PT-REG-S 6.15000% 18-21.05.48	5 834 000.00		5 820 056.74	0.15
USD PERUSAHAAN LISTRIK NEGARA PT-REG-S 3.37500% 19-05.02.30	3 991 000.00		3 586 911.25	0.09
USD PERUSAHAAN PENERBIT SBSN-REG-S 4.45000% 19-20.02.29	3 380 000.00		3 329 671.80	0.08
USD PETROLEOS MEXICANOS 4.50000% 16-23.01.26	4 446 000.00		4 173 015.60	0.11
USD PETROLEOS MEXICANOS 5.62500% 16-23.01.46	100 000.00		58 750.00	0.00
USD PETROLEOS MEXICANOS 6.87500% 17-04.08.26	3 650 000.00		3 545 610.00	0.09
USD PETROLEOS MEXICANOS 6.75000% 17-21.09.47	6 222 000.00		3 980 213.40	0.10
USD PETRONAS CAPITAL LTD-REG-S 4.50000% 15-18.03.45	1 030 000.00		914 640.00	0.02
USD PETRONAS CAPITAL LTD-REG-S 4.55000% 20-21.04.50	5 115 000.00		4 551 736.20	0.12
USD PETRONAS CAPITAL LTD-REG-S 4.80000% 20-21.04.60	1 969 000.00		1 786 355.56	0.05
USD PETRONAS CAPITAL LTD-REG-S 3.40400% 21-28.04.61	486 000.00		333 109.26	0.01
USD PETRONAS CAPITAL LTD-REG-S 2.48000% 21-28.01.32	813 000.00		683 139.51	0.02
USD PHILIPPINE NATIONAL BANK-REG-S 3.28000% 19-27.09.24	1 680 000.00		1 650 600.00	0.04
USD PHILIPPINES, REPUBLIC OF THE 10.62500% 00-16.03.25	188 000.00		199 770.68	0.00
USD POLAND, REPUBLIC OF 5.50000% 22-16.11.27	200 000.00		206 396.00	0.01
USD POLAND, REPUBLIC OF 5.75000% 22-16.11.32	3 297 000.00		3 496 204.74	0.09
USD POWER FINANCE CORP LTD-REG-S 6.15000% 18-06.12.28	300 000.00		310 248.00	0.01
USD POWER FINANCE CORP LTD-REG-S 3.95000% 20-23.04.30	400 000.00		368 132.00	0.01
USD PROSUS NV-REG-S 3.06100% 21-13.07.31	485 000.00		388 945.75	0.01
USD PTT TREASURY CENTER CO LTD-REG-S 3.70000% 20-16.07.70	2 470 000.00		1 728 407.20	0.04
USD PTTEP TREASURY CENTER CO LTD-REG-S 2.99300% 20-15.01.30	1 900 000.00		1 704 205.00	0.04
USD PTTEP TREASURY CENTER CO LTD-REG-S 2.58700% 20-10.06.27	584 000.00		539 843.76	0.01
USD QNB FINANCE LTD-REG-S 3.50000% 19-28.03.24	700 000.00		697 340.00	0.02
USD QNB FINANCE LTD-REG-S 2.75000% 20-12.02.27	1 200 000.00		1 120 125.00	0.03
USD QNB FINANCE LTD-REG-S 2.62500% 20-12.05.25	9 315 000.00		8 948 221.87	0.23
USD QNB FINANCE LTD-REG-S 1.62500% 20-22.09.25	760 000.00		712 262.50	0.02
USD QNB FINANCE LTD-REG-S 1.37500% 21-26.01.26	2 815 000.00		2 598 596.87	0.07
USD QTEL INTERNATIONAL FINANCE LTD-REG-S 2.62500% 21-08.04.31	945 000.00		815 700.38	0.02
USD REC LTD-REG-S 2.25000% 21-01.09.26	1 000 000.00		924 490.00	0.02
USD REC LTD-REG-S 5.62500% 23-11.04.28	200 000.00		201 588.00	0.00
USD REPUBLIC OF UZBEKISTAN BOND-REG-S 5.37500% 19-20.02.29	420 000.00		391 440.00	0.01
USD REPUBLIC OF UZBEKISTAN BOND-REG-S 4.75000% 19-20.02.24	1 500 000.00		1 496 250.00	0.04
USD REPUBLIC OF UZBEKISTAN BOND-REG-S 3.70000% 20-25.11.30	760 000.00		620 160.00	0.02
USD REPUBLIC OF UZBEKISTAN BOND-REG-S 7.85000% 23-12.10.28	5 605 000.00		5 809 582.50	0.15
USD RIZAL COMMERCIAL BANKING CORP-REG-S 5.50000% 24-18.01.29	564 000.00		564 705.00	0.01
USD ROMANIA -REG-S 6.00000% 22-25.05.34	9 634 000.00		9 605 098.00	0.24
USD ROMANIA-REG-S 6.12500% 14-22.01.44	210 000.00		205 863.00	0.00
USD SATS TREASURY PTE LTD-REG-S 4.82800% 24-23.01.29	1 681 000.00		1 684 656.01	0.04
USD SAUDI ARABIAN OIL CO-REG-S 2.87500% 19-16.04.24	3 320 000.00		3 291 282.00	0.08
USD SAUDI ARABIAN OIL CO-REG-S 3.50000% 19-16.04.29	2 690 000.00		2 498 337.50	0.06
USD SAUDI ARABIAN OIL CO-REG-S 4.25000% 19-16.04.39	6 276 000.00		5 420 110.50	0.14
USD SAUDI GOVERNMENT INTERNATIONAL BD-144A 3.25000% 21-17.11.51	4 760 000.00		3 153 500.00	0.08
USD SAUDI GOVERNMENT INTERNATIONAL-REG-S 4.62500% 17-04.10.47	5 339 000.00		4 591 540.00	0.12
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.50000% 18-17.04.30	3 600 000.00		3 523 500.00	0.09
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.00000% 18-17.04.49	591 000.00		534 928.87	0.01
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 2.75000% 20-03.02.32	4 480 000.00		3 836 000.00	0.10
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.75000% 20-21.01.55	2 994 000.00		2 114 512.50	0.05
USD SAUDI GOVERNMENT INTER-REG-S 4.50000% 20-22.04.60	1 416 000.00		1 154 040.00	0.03
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.45000% 21-02.02.61	3 067 000.00		2 008 885.00	0.05
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 3.25000% 21-17.11.51	7 600 000.00		5 035 000.00	0.13
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 4.75000% 23-18.01.28	4 800 000.00		4 806 000.00	0.12
USD SAUDI GOVERNMENT INTERNATIONAL-REG-S 5.00000% 23-18.01.53	6 344 000.00		5 638 230.00	0.14
USD SHARIAH SUKUK PROGRAM LTD-REG-S 3.85400% 19-03.04.26	1 330 000.00		1 283 450.00	0.03
USD SHINHAN BANK CO LTD-REG-S-SUB 4.37500% 22-13.04.32	4 060 000.00		3 720 705.80	0.09
USD SHINHAN BANK-REG-S 4.50000% 23-12.04.28	1 200 000.00		1 185 120.00	0.03
USD SHINHAN BANK-REG-S-SUB 3.87500% 16-24.03.26	1 210 000.00		1 169 852.20	0.03
USD SHRIRAM FINANCE LTD-REG-S 6.62500% 24-22.04.27	1 400 000.00		1 408 750.00	0.04
USD SHRIRAM TRANSPORT FINANCE CO LTD-REG-S 4.40000% 21-13.03.24	1 365 000.00		1 358 898.45	0.03
USD ST ENGINEERING URBAN SOLUTIONS US-REG-S 3.37500% 22-05.05.27	1 770 000.00		1 699 996.50	0.04
USD STATE BANK OF INDIA/LONDON-REG-S 4.87500% 23-05.05.28	350 000.00		347 938.50	0.01
USD STATE BANK OF INDIA/LONDON-REG-S 5.00000% 24-17.01.29	2 255 000.00		2 252 158.70	0.06

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD SUN HUNG KAI PROP CAP MRKT LTD-REG-S 2.87500% 20-21.01.30	200 000.00	176 409.96	0.00
USD SUN HUNG KAI PROPERTIES LTD-REG-S 3.75000% 19-25.02.29	1 296 000.00	1 218 193.41	0.03
USD TBC BANK JSC-REG-S 5.75000% 19-19.06.24	1 307 000.00	1 296 988.38	0.03
USD TENCENT HOLDINGS LTD-REG-S 3.97500% 19-11.04.29	280 000.00	266 162.40	0.01
USD TENCENT HOLDINGS LTD-REG-S 3.24000% 20-03.06.50	536 000.00	357 608.48	0.01
USD TENCENT HOLDINGS LTD-REG-S 3.29000% 20-03.06.60	238 000.00	150 049.48	0.00
USD TENCENT HOLDINGS LTD-REG-S 3.68000% 21-22.04.41	550 000.00	429 385.00	0.01
USD TENCENT HOLDINGS LTD-REG-S 3.84000% 21-22.04.51	1 300 000.00	965 497.00	0.02
USD THAI OIL TREASURY CENTER CO LTD-REG-S 3.75000% 20-18.06.50	5 520 000.00	3 793 620.00	0.10
USD TURKIYE IHRACAT KREDI BANKASI AS-REG-S 9.00000% 23-28.01.27	3 112 000.00	3 228 700.00	0.08
USD UAE INTERNATIONAL GOVNT BOND-REG-S 4.05000% 22-07.07.32	984 000.00	953 250.00	0.02
USD UAE INTERNATIONAL GOVNT BOND-REG-S 4.95100% 22-07.07.52	2 305 000.00	2 189 750.00	0.06
USD UNITED BANK FOR AFRICA PLC-REG-S 6.75000% 21-19.11.26	1 580 000.00	1 474 337.50	0.04
USD VANKE REAL ESTAT HONG KONG CO LTD-REG-S 3.97500% 17-09.11.27	558 000.00	353 744.10	0.01
USD VANKE REAL ESTAT HONG KONG CO LTD-REG-S 3.50000% 19-12.11.29	600 000.00	329 016.00	0.01
USD VENA ENERGY CAPITAL PTE LTD-REG-S 3.13300% 20-26.02.25	6 388 000.00	6 200 331.99	0.16
USD WHARF REIC FIN BVI-REG-S 3.50000% 18-17.01.28	400 000.00	376 896.00	0.01
USD WOORI BANK-REG-S 4.87500% 23-26.01.28	200 000.00	201 196.00	0.00
USD YAPI VE KREDI BANKASI AS-REG-S 9.25000% 23-16.10.28	5 075 000.00	5 344 609.38	0.14
<b>TOTAL USD</b>		<b>426 002 833.06</b>	<b>10.86</b>
<b>Total Medium term notes, fixed rate</b>		<b>488 484 460.27</b>	<b>12.45</b>

### Medium term notes, floating rate

#### EUR

EUR BANCA COMERCIALA ROMANA SA-REG-S 7.625%/VAR 23-19.05.27	2 100 000.00	2 397 006.15	0.06
EUR BANCA TRANSILVANIA SA-REG-S 8.875%/VAR 23-27.04.27	6 385 000.00	7 317 170.10	0.19
EUR BANCA TRANSILVANIA SA-REG-S 7.250%/VAR 23-07.12.28	3 770 000.00	4 228 255.28	0.11
EUR BANK POLSKA KASA OIEKI SA-REG-S 5.500%/VAR 23-23.11.27	4 489 000.00	4 974 772.54	0.13
EUR CESKA SPORITELNA AS-REG-S 5.737%/VAR 23-08.03.28	3 000 000.00	3 380 953.12	0.08
EUR CESKA SPORITELNA AS-REG-S 4.824%/VAR 24-15.01.30	3 500 000.00	3 830 389.07	0.10
EUR ERSTE&STEIERMAERKISCHE BANKA DD-REG-S 4.875%/VAR 24-31.01.29	1 300 000.00	1 428 604.50	0.04
EUR MBANK SA-REG-S 8.375%/VAR 23-11.09.27	4 200 000.00	4 811 576.96	0.12
EUR OTP BANK NYRT-REG-S 5.000%/VAR 24-31.01.29	3 015 000.00	3 288 307.68	0.08
EUR OTP BANK NYRT-REG-S-SUB 2.875%/VAR 19-15.07.29	3 590 000.00	3 794 308.29	0.10
EUR RAIFFEISEN BANK SA-REG-S 7.000%/VAR 23-12.10.27	1 500 000.00	1 690 476.56	0.04
<b>TOTAL EUR</b>		<b>41 141 820.25</b>	<b>1.05</b>

#### USD

USD AIA GROUP LTD-REG-S-SUB 2.700%/VAR 21-PRP	2 953 000.00	2 732 802.76	0.07
USD AXIS BANK LTD/GIFT CITY-REG-S-SUB 4.100%/VAR 21-PRP	1 400 000.00	1 286 250.00	0.03
USD BANGKOK BANK PCL/HONG KONG-REG-S-SUB 3.733%/VAR 19-25.09.34	2 270 000.00	2 006 430.30	0.05
USD BANGKOK BANK PCL/HONG KONG-REG-S-SUB 5.000%/VAR 20-PRP	900 000.00	876 600.00	0.02
USD DAH SING BANK LTD-REG-S-SUB 3.000%/VAR 21-02.11.31	4 939 000.00	4 490 637.58	0.11
USD DAH SING BANK LTD-REG-S-SUB 7.375%/VAR 23-15.11.33	310 000.00	322 241.90	0.01
USD DBS GROUP HOLDINGS LTD-REG-S-SUB 3.300%/VAR 20-PRP	1 680 000.00	1 631 687.62	0.04
USD KASIKORN BANK PCL/HONG KONG-REG-S-SUB 3.343%/VAR 19-02.10.31	1 426 000.00	1 320 675.64	0.03
USD KASIKORN BANK PCL/HONG KONG-REG-S-SUB 4.000%/VAR 21-PRP	714 000.00	647 062.50	0.02
USD KOREA EXPRESSWAY CORP-REG-S O/N SOFR+103BP 23-10.07.28	609 000.00	611 904.93	0.02
USD OTP BANK NYRT-REG-S 7.500%/VAR 23-25.05.27	4 790 000.00	4 921 725.00	0.13
USD OTP BANK NYRT-REG-S-SUB 8.750%/VAR 23-15.05.33	5 724 000.00	5 896 864.80	0.15
USD QIB SUKUK LTD-REG-S 3M LIBOR+135BP 20-07.02.25	440 000.00	442 887.50	0.01
USD SHINHAN FIN GROUP CO LTD-REG-S-SUB 3.340%/VAR 19-05.02.30	400 000.00	389 328.00	0.01
USD SHINHAN FINANCIAL GR-144A-SUB 3.340%/VAR 19-05.02.30	1 170 000.00	1 138 784.40	0.03
USD UNITED OVERSEAS BANK LTD-REG-S-SUB 3.750%/VAR 19-15.04.29	900 000.00	896 636.89	0.02
USD UNITED OVERSEAS BANK LTD-REG-S-SUB 2.000%/VAR 21-14.10.31	1 509 000.00	1 379 734.54	0.03
USD UNITED OVERSEAS BANK LTD-REG-S-SUB 3.863%/VAR 22-07.10.32	255 000.00	242 483.70	0.01
USD UNITED OVERSEAS BANK LTD-REG-S-SUB 1.750%/VAR 20-16.03.31	226 000.00	209 128.13	0.01
<b>TOTAL USD</b>		<b>31 443 866.19</b>	<b>0.80</b>
<b>Total Medium term notes, floating rate</b>		<b>72 585 686.44</b>	<b>1.85</b>

### Bonds, fixed rate

#### EUR

EUR ALTICE FINANCING SA-REG-S 4.25000% 21-15.08.29	3 310 000.00	3 149 611.10	0.08
EUR BENIN GOVERNMENT INTERNATIONAL-REG-S 4.95000% 21-22.01.35	2 063 000.00	1 759 133.00	0.05
EUR IVORY COAST, REPUBLIC OF-REG-S 5.25000% 18-22.03.30	7 226 000.00	7 116 319.48	0.18
EUR IVORY COAST, REPUBLIC OF-REG-S 6.62500% 18-22.03.48	5 145 000.00	4 380 187.71	0.11



Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR IVORY COAST, REPUBLIC OF-REG-S 6.87500% 19-17.10.40	7 037 000.00	6 373 136.02	0.16
EUR METINVEST BV-REG-S 5.62500% 19-17.06.25	1 460 000.00	1 395 614.00	0.04
EUR NAK NAFTOGAZ UKRAINE VIA KONDOR-REG-S 7.12500% 19-19.07.26	1 343 000.00	780 476.06	0.02
EUR ROMANIAN GOVERNMENT INTERN BDS-REG-S 3.62400% 20-26.05.30	4 689 000.00	4 710 145.93	0.12
EUR RUSSIA, FEDERATION OF-REG-S 2.87500% 18-04.12.25	4 700 000.00	0.51	0.00
EUR SENEGAL, REPUBLIC OF-REG-S 4.75000% 18-13.03.28	6 731 000.00	6 680 927.67	0.17
EUR TEVA PHARMACEUTICAL FINANCE II BV-REG-S 1.12500% 16-15.10.24	510 000.00	538 775.01	0.01
<b>TOTAL EUR</b>		<b>36 884 326.49</b>	<b>0.94</b>
<b>USD</b>			
USD ABJA INVESTMENT CO PTE LTD-REG-S 5.95000% 14-31.07.24	1 742 000.00	1 737 122.40	0.04
USD ABU DHABI CRUDE OIL PIPELINE LLC-REG-S 4.60000% 17-02.11.47	4 342 000.00	3 856 238.75	0.10
USD ABU DHABI,GOVERNMENT OF-REG-S 3.12500% 19-30.09.49	1 920 000.00	1 336 800.00	0.03
USD ACWA POWER MGMT & INVEST ONE LTD-REG-S 5.95000% 17-15.12.39	850 000.00	810 680.06	0.02
USD ADANI GREEN ENERGY UP LTD-REG-S 6.25000% 19-10.12.24	1 800 000.00	1 778 634.00	0.05
USD ALDAR SUKUK LTD-REG-S 4.75000% 18-29.09.25	550 000.00	543 125.00	0.01
USD ALFA DESARROLLO SPA-REG-S 4.55000% 21-27.09.51	9 581 000.00	6 952 493.07	0.18
USD ALTICE FINANCING SA-REG-S 5.75000% 21-15.08.29	1 000 000.00	871 476.40	0.02
USD ANGOLAN GOVT INTERNATIONAL BOND-REG-S 9.50000% 15-12.11.25	4 393 000.00	4 310 411.60	0.11
USD ANGOLAN GOVT INTERNATIONAL BOND-REG-S 8.25000% 18-09.05.28	10 893 000.00	9 803 700.00	0.25
USD ARABIAN CENTRES SUKUK II LTD-REG-S 5.62500% 21-07.10.26	290 000.00	264 987.50	0.01
USD ARGENTINA, REPUBLIC OF STEP-UP 20-09.07.41	14 034 239.00	4 659 367.35	0.12
USD AXIAN TELECOM-REG-S 7.37500% 22-16.02.27	2 180 000.00	2 052 606.24	0.05
USD BAHRAIN GVT INTERNATIONAL BOND-REG-S 6.00000% 14-19.09.44	260 000.00	207 350.00	0.01
USD BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.00000% 16-12.10.28	9 880 000.00	10 114 650.00	0.26
USD BAHRAIN GVT INTERNATIONAL BOND-REG-S 7.50000% 17-20.09.47	462 000.00	424 416.30	0.01
USD BAHRAIN, KINGDOM OF-REG-S 5.62500% 19-30.09.31	1 950 000.00	1 813 500.00	0.05
USD BAHRAIN, KINGDOM OF-REG-S 7.37500% 20-14.05.30	4 020 000.00	4 145 625.00	0.11
USD BAHRAIN, KINGDOM OF-REG-S 5.45000% 20-16.09.32	1 080 000.00	973 350.00	0.02
USD BANK OF BAHRAIN & KUWAIT-REG-S 5.50000% 19-09.07.24	550 000.00	544 417.50	0.01
USD BANK TABUNGAN NEGARA PERSERO-REG-S-SUB 4.20000% 20-23.01.25	892 000.00	869 798.12	0.02
USD BRAZIL, FEDERATIVE REPUBLIC OF 8.25000% 04-20.01.34	247 000.00	282 321.00	0.01
USD BRAZIL, FEDERATIVE REPUBLIC OF 5.00000% 14-27.01.45	538 000.00	425 558.00	0.01
USD BRAZIL, FEDERATIVE REPUBLIC OF 6.00000% 16-07.04.26	345 000.00	353 280.00	0.01
USD BRAZIL, FEDERATIVE REPUBLIC OF 5.62500% 16-21.02.47	2 760 000.00	2 347 380.00	0.06
USD BRAZIL, FEDERATIVE REPUBLIC OF 4.50000% 19-30.05.29	6 994 000.00	6 689 761.00	0.17
USD CBB INTERNATIONAL SUKUK PROGRAMME-REG-S 3.95000% 20-16.09.27	2 170 000.00	2 047 937.50	0.05
USD CFLD CAYMAN INVESTMENT LTD-REG-S 2.50000% 23-31.01.31	73 260.00	1 831.50	0.00
USD CHILE, REPUBLIC OF 3.12500% 16-21.01.26	5 290 000.00	5 131 300.00	0.13
USD CHINA OVERSEAS FINANCE CAYMAN-REG-S 6.45000% 14-11.06.34	550 000.00	555 225.00	0.01
USD CHINA SCE GROUP HOLDINGS LTD-REG-S 7.00000% 20-02.05.25	400 000.00	24 000.00	0.00
USD CHINA SCE GROUP HOLDINGS LTD-REG-S 6.00000% 21-04.02.26	695 000.00	41 700.00	0.00
USD CHINA SCE PROPERTY HOLDINGS LTD-REG-S 7.37500% 19-09.04.24	525 000.00	31 500.00	0.00
USD CHINA SCE PROPERTY HOLDINGS LTD-REG-S 5.95000% 21-29.09.24	2 025 000.00	121 500.00	0.00
USD CHINALCO CAPITAL HOLDINGS LTD-REG-S 2.12500% 21-03.06.26	132 000.00	123 107.16	0.00
USD CIA CERVECERIAS UNIDAS SA-REG-S 3.35000% 22-19.01.32	1 400 000.00	1 186 850.00	0.03
USD CIFI HOLD GROUP CO LTD-REG-S *DEFAULTED*5.25000% 20-13.05.26	1 244 000.00	105 391.68	0.00
USD CK HUTCHISON INTERNATIONAL 23 LTD-REG-S 4.87500% 23-21.04.33	1 040 000.00	1 032 668.00	0.03
USD COLOMBIA, REPUBLIC OF 7.37500% 06-18.09.37	1 692 000.00	1 681 848.00	0.04
USD COLOMBIA, REPUBLIC OF 6.12500% 09-18.01.41	1 170 000.00	1 014 975.00	0.03
USD COLOMBIA, REPUBLIC OF 5.62500% 14-26.02.44	2 690 000.00	2 134 515.00	0.05
USD COLOMBIA, REPUBLIC OF 5.00000% 15-15.06.45	5 837 000.00	4 249 336.00	0.11
USD COLOMBIA, REPUBLIC OF 8.00000% 22-20.04.33	8 713 000.00	9 238 502.82	0.24
USD CONTINUUM ENERGY AURA PTE LTD-REG-S 9.50000% 23-24.02.27	430 000.00	443 437.50	0.01
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.62500% 05-21.09.35	2 920 000.00	2 829 480.00	0.07
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 6.15000% 06-24.10.36	1 750 000.00	1 751 750.00	0.04
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 5.62500% 13-18.10.43	350 000.00	325 500.00	0.01
USD CORP NACIONAL DEL COBRE DE CHILE-REG-S 4.87500% 14-04.11.44	384 000.00	321 024.00	0.01
USD COSTA RICA, REPUBLIC OF-144A 7.30000% 23-13.11.54	2 420 000.00	2 527 690.00	0.06
USD COSTA RICA, REPUBLIC OF-REG-S 7.30000% 23-13.11.54	10 028 000.00	10 474 246.00	0.27
USD COUNTRY GARDEN HOLDINGS CO LTD-REG-S 5.62500% 20-14.01.30	535 000.00	40 125.00	0.00
USD COUNTRY GARDEN HOLDINGS CO LTD-REG-S 3.12500% 20-22.10.25	1 206 000.00	95 394.59	0.00
USD COUNTRY GARDEN HOLDINGS CO LTD-REG-S 3.87500% 20-22.10.30	1 010 000.00	75 750.00	0.00
USD COUNTRY GARDEN HOLDINGS CO LTD-REG-S 2.70000% 21-12.07.26	3 372 000.00	252 900.00	0.01
USD DAR AL-ARKAN SUKUK CO LTD-REG-S 6.75000% 19-15.02.25	325 000.00	323 781.25	0.01
USD DIB SUKUK LTD-REG-S 2.95000% 20-16.01.26	1 270 000.00	1 214 437.50	0.03
USD DIB SUKUK LTD-REG-S 5.49300% 22-30.11.27	969 000.00	986 563.12	0.03
USD DOMINICAN REPUBLIC INTERNATIONAL-REG-S 6.00000% 22-22.02.33	1 754 000.00	1 692 434.60	0.04
USD DOMINICAN REPUBLIC-REG-S 5.50000% 22-22.02.29	10 674 000.00	10 323 892.80	0.26
USD DP WORLD CRESCENT LTD-REG-S 5.50000% 23-13.09.33	606 000.00	609 030.00	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD EDO SUKUK LTD-REG-S 5.87500% 23-21.09.33	2 905 000.00		2 951 480.00	0.08
USD EIG PEARL HOLDINGS SARL-REG-S 3.54500% 22-31.08.36	6 205 000.00		5 196 687.49	0.13
USD EIG PEARL HOLDINGS SARL-REG-S 4.38700% 22-30.11.46	5 442 000.00		4 167 592.44	0.11
USD EL SALVADOR, REPUBLIC OF-REG-S 7.65000% 05-15.06.35	1 875 000.00		1 460 625.00	0.04
USD EL SUKUK CO LTD-REG-S 1.82700% 20-23.09.25	350 000.00		329 109.37	0.01
USD ENERGEAN ISRAEL FINANCE LTD-144A-REG-S 5.87500% 21-30.03.31	1 000 000.00		832 500.00	0.02
USD ESKOM HOLDINGS SOC LTD-REG-S 4.31400% 21-23.07.27	3 800 000.00		3 526 875.00	0.09
USD ETHIOPIA INTERNATI BD-REG-S *DEFAULTED* 6.62500% 14-11.12.24	3 948 000.00		2 684 640.00	0.07
USD EXPORT-IMPORT BANK OF INDIA-REG-S 3.37500% 16-05.08.26	380 000.00		364 104.60	0.01
USD FANTASIA HOLDING GRP REG-S *DEFAULTED* 10.87500% 21-02.03.24	330 000.00		7 425.00	0.00
USD FORMOSA GROUP CAYMAN LTD-REG-S 3.37500% 15-22.04.25	800 000.00		781 272.00	0.02
USD FOXCONN FAR EAST LTD-REG-S 2.50000% 20-28.10.30	470 000.00		398 212.20	0.01
USD GABON, REPUBLIC OF-REG-S 6.95000% 15-16.06.25	6 788 000.00		6 503 752.50	0.17
USD GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 2.62500% 20-31.03.36	5 647 000.00		4 579 434.65	0.12
USD GALAXY PIPELINE ASSETS BIDCO LTD-REG-S 3.25000% 20-30.09.40	940 000.00		711 392.00	0.02
USD GHANA GOVT INTNL BOND-REG-S 10.75000% 15-14.10.30	5 456 000.00		3 519 120.00	0.09
USD GHANA GOVT INTNL BOND-REG-S 7.87500% 19-26.03.27	202 000.00		90 900.00	0.00
USD GHANA GOVT INTNL BOND-REG-S 8.12500% 19-26.03.32	3 535 000.00		1 546 562.50	0.04
USD GHANA GOVT INTNL BOND-REG-S 8.95000% 19-26.03.51	1 521 000.00		671 141.25	0.02
USD GHANA GOVT INTNL BOND-REG-S 7.87500% 20-11.02.35	5 906 000.00		2 613 405.00	0.07
USD GHANA GOVT INTNL BOND-REG-S 8.75000% 20-11.03.61	3 100 000.00		1 367 875.00	0.03
USD GLOBAL LOGISTIC PROPERTIES LTD-REG-S 3.87500% 15-04.06.25	707 000.00		536 436.25	0.01
USD GOHL CAPITAL LTD-REG-S 4.25000% 17-24.01.27	15 642 000.00		14 938 109.99	0.38
USD GREENKO DUTCH BV-REG-S 3.85000% 21-29.03.26	12 017 000.00		10 434 886.83	0.27
USD GREENKO SOLAR MAURITIUS LTD-REG-S 5.55000% 19-29.01.25	200 000.00		197 344.00	0.01
USD GREENKO SOLAR MAURITIUS LTD-REG-S 5.95000% 19-29.07.26	1 355 000.00		1 326 578.87	0.03
USD GREENKO WIND PROJECTS MAURITIUS-REG-S 5.50000% 22-06.04.25	380 000.00		373 160.00	0.01
USD GREENSAIF PIPELINES BIDCO SARL-REG-S 6.12900% 23-23.02.38	4 430 000.00		4 514 170.00	0.12
USD GREENSAIF PIPELINES BIDCO SARL-REG-S 6.51000% 23-23.02.42	5 081 000.00		5 182 620.00	0.13
USD GRUPO TELEVISA SAB 6.62500% 09-15.01.40	700 000.00		728 000.00	0.02
USD GRUPOSURA FINANCE-REG-S 5.50000% 16-29.04.26	700 000.00		680 487.50	0.02
USD GTLK EUROPE CAPITAL-REG-S *DEFAULTED* 5.95000% 19-17.04.25	2 175 000.00		108 750.00	0.00
USD HANWHA TOTALENE PETROCHE CO LTD-REG-S 5.50000% 24-18.07.29	4 575 000.00		4 571 726.13	0.12
USD HAZINE MUSTESARLIGI VARLIK KIRAL-REG-S 5.12500% 21-22.06.26	2 160 000.00		2 072 250.00	0.05
USD HKT CAPITAL NO 5 LTD-REG-S 3.25000% 19-30.09.29	1 620 000.00		1 456 850.59	0.04
USD HPCL MITTAL ENERGY LTD-REG-S 5.25000% 17-28.04.27	1 262 000.00		1 213 097.50	0.03
USD HUARONG FINANCE II CO LTD-REG-S 4.62500% 16-03.06.26	4 439 000.00		4 239 245.00	0.11
USD ICD FUNDING LTD-REG-S 3.22300% 20-28.04.26	1 290 000.00		1 219 050.00	0.03
USD IHS HOLDING LTD-REG-S 5.62500% 21-29.11.26	3 242 000.00		2 911 721.25	0.07
USD IHS HOLDING LTD-REG-S 6.25000% 21-29.11.28	4 139 000.00		3 476 760.00	0.09
USD INDONESIA, REPUBLIC OF-REG-S 8.50000% 05-12.10.35	7 853 000.00		10 131 233.83	0.26
USD INDONESIA, REPUBLIC OF-REG-S 6.62500% 07-17.02.37	493 000.00		559 547.60	0.01
USD IRAQ INTERNATIONAL BOND-REG-S 5.80000% 06-15.01.28	7 567 000.00		3 523 384.37	0.09
USD IVORY COAST, REPUBLIC OF-REG-S 6.37500% 15-03.03.28	1 375 000.00		1 338 906.25	0.03
USD IVORY COAST, REPUBLIC OF-REG-S 6.12500% 17-15.06.33	6 713 000.00		6 024 917.50	0.15
USD JORDAN, KINGDOM OF-REG-S 7.37500% 17-10.10.47	1 457 000.00		1 238 450.00	0.03
USD KASIKORNBANK PCL/HONG KONG-REG-S 5.45800% 23-07.03.28	3 712 000.00		3 766 752.00	0.10
USD KOOKMIN BANK-REG-S-SUB 2.50000% 20-04.11.30	9 099 000.00		7 572 551.76	0.19
USD LAMAR FUNDING LTD-REG-S 3.95800% 15-07.05.25	9 997 000.00		9 659 601.25	0.25
USD LATAM AIRLINES GROUP SA-REG-S 13.37500% 22-15.10.29	306 000.00		350 370.00	0.01
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.75000% 12-29.11.27	65 000.00		3 705.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.00000% 12-27.01.23	300 000.00		17 100.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.20000% 15-26.02.25	4 600 000.00		262 200.00	0.01
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.05000% 15-02.11.35	523 000.00		29 811.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.65000% 15-03.11.28	5 549 000.00		316 293.00	0.01
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.65000% 16-22.04.24	390 000.00		22 230.00	0.00
USD LEBANON, REPUBLIC OF *DEFAULTED* 6.85000% 16-25.05.29	3 069 000.00		174 933.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 6.85000% 17-23.03.27	4 624 000.00		263 568.00	0.01
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.25000% 17-23.03.37	493 000.00		28 101.00	0.00
USD LEBANON, REPUBLIC OF-REG-S *DEFAULTED* 7.00000% 17-23.03.32	371 000.00		21 147.00	0.00
USD LEBANON, REPUBLIC OF *DEFAULTED* 8.25000% 18-17.05.34	12 420 000.00		707 940.00	0.02
USD LEBANON, REPUBLIC OF *DEFAULTED* 8.20000% 18-17.05.33	180 000.00		10 260.00	0.00
USD LIMAK ISKENDERUN ULUSLARARASI-REG-S 9.50000% 21-10.07.36	1 790 000.00		1 621 885.64	0.04
USD LONGFOR GROUP HOLDINGS LTD-REG-S 3.95000% 19-16.09.29	3 454 000.00		1 529 707.52	0.04
USD MAF SUKUK LTD-REG-S 4.50000% 15-03.11.25	230 000.00		225 471.88	0.01
USD MARB BONDCO PLC-REG-S 3.95000% 21-29.01.31	1 950 000.00		1 548 300.00	0.04
USD MASHREQBANK PSC-REG-S 4.25000% 19-26.02.24	201 000.00		200 226.15	0.01
USD MDGH GMTN RSC LTD-REG-S 5.08400% 23-22.05.53	246 000.00		232 777.50	0.01
USD MELCO RESORTS FINANCE LTD-REG-S 5.25000% 19-26.04.26	4 520 000.00		4 334 777.44	0.11
USD MEXICO CITY AIRPORT TRUST-144A 5.50000% 16-31.10.46	1 300 000.00		1 069 289.00	0.03



Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD MEXICO CITY AIRPORT TRUST-144A 3.87500% 17-30.04.28	1 800 000.00		1 669 104.00	0.04
USD MEXICO CITY AIRPORT TRUST-REG-S 5.50000% 16-31.10.46	3 331 000.00		2 739 847.43	0.07
USD MEXICO CITY AIRPORT TRUST-REG-S 3.87500% 17-30.04.28	2 140 000.00		1 984 379.20	0.05
USD MEXICO CITY AIRPORT TRUST-REG-S 5.50000% 17-31.07.47	4 586 000.00		3 761 895.80	0.10
USD MINEJESA CAPITAL BV-REG-S 4.62500% 17-10.08.30	1 490 000.00		1 410 076.40	0.04
USD MINEJESA CAPITAL BV-REG-S 5.62500% 17-10.08.37	1 904 000.00		1 642 200.00	0.04
USD MINERA Y METALURGICA DEL BOLEO-REG-S 3.25000% 19-17.04.24	357 000.00		354 829.44	0.01
USD MODERNA OVE PTE LTD-REG-S STEP-UP 17-30.04.27	883 749.00		273 962.19	0.01
USD MONGOLIA, GOVERNMENT OF-REG-S 5.12500% 20-07.04.26	4 714 000.00		4 525 958.54	0.12
USD MONGOLIA, GOVERNMENT OF-REG-S 4.45000% 21-07.07.31	530 000.00		445 258.30	0.01
USD MOROCCO, KINGDOM OF THE-REG-S 5.50000% 12-11.12.42	1 153 000.00		1 008 875.00	0.03
USD MOROCCO, KINGDOM OF-144A 5.95000% 23-08.03.28	1 558 000.00		1 589 160.00	0.04
USD NAKILAT INC-REG-S 6.06700% 06-31.12.33	2 710 000.00		2 313 004.64	0.06
USD NWD MTN LTD-REG-S 4.12500% 19-18.07.29	579 000.00		434 790.24	0.01
USD OI SA (PIK) *DEFAULTED* 10.00000% 18-27.07.25	1 100 000.00		33 000.00	0.00
USD OIL INDIA INTERNATIONAL PTE LTD-REG-S 4.00000% 17-21.04.27	800 000.00		770 192.00	0.02
USD OMAN GOVT INTERNATIONAL BOND-REG-S 6.75000% 20-28.10.27	4 850 000.00		5 080 375.00	0.13
USD OMAN GOVT INTERNATIONAL BOND-REG-S 7.37500% 20-28.10.32	3 168 000.00		3 524 400.00	0.09
USD OMGRID FUNDING LTD-REG-S 5.19600% 17-16.05.27	480 000.00		470 860.80	0.01
USD OZTEL HOLDINGS SPC-REG-S 6.62500% 18-24.04.28	1 200 000.00		1 239 000.00	0.03
USD PANAMA, REPUBLIC OF 8.87500% 97-30.09.27	226 000.00		245 888.00	0.01
USD PANAMA, REPUBLIC OF 7.12500% 05-29.01.26	171 000.00		175 018.50	0.00
USD PANAMA, REPUBLIC OF 6.70000% 06-26.01.36	2 022 000.00		1 938 188.10	0.05
USD PANAMA, REPUBLIC OF 4.30000% 13-29.04.53	1 401 000.00		884 731.50	0.02
USD PANAMA, REPUBLIC OF 3.75000% 15-16.03.25	3 900 000.00		3 801 720.00	0.10
USD PANAMA, REPUBLIC OF 3.87500% 16-17.03.28	2 767 000.00		2 526 271.00	0.06
USD PANAMA, REPUBLIC OF 4.50000% 18-16.04.50	1 062 000.00		701 185.50	0.02
USD PARAGUAY, REPUBLIC OF-REG-S 5.00000% 16-15.04.26	8 897 000.00		8 855 273.07	0.23
USD PELABUHAN INDONESIA II PT-REG-S 4.25000% 15-05.05.25	1 800 000.00		1 769 625.00	0.05
USD PERU, REPUBLIC OF 2.39200% 20-23.01.26	910 000.00		865 410.00	0.02
USD PERU, REPUBLIC OF 4.12500% 15-25.08.27	650 000.00		634 725.00	0.02
USD PERU, REPUBLIC OF 7.35000% 05-21.07.25	224 000.00		230 790.00	0.01
USD PERU, REPUBLIC OF 8.75000% 03-21.11.33	735 000.00		915 075.00	0.02
USD PERUSAHAAN LISTRİK NEGARA PT-REG-S 5.37500% 18-25.01.29	490 000.00		490 612.50	0.01
USD PERUSAHAAN PENERBIT SBSN-REG-S 2.55000% 21-09.06.31	2 040 000.00		1 746 974.40	0.04
USD PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 9.75000% 12-17.05.35	1 493 000.00		182 892.50	0.00
USD PETROLEOS DE VENEZUELA-REG-S *DEFAULTED* 6.00000% 14-16.05.24	33 023 021.00		3 549 974.76	0.09
USD PHILIPPINES, REPUBLIC OF THE 7.75000% 06-14.01.31	300 000.00		349 875.00	0.01
USD PHILIPPINES, REPUBLIC OF THE 6.37500% 09-23.10.34	300 000.00		332 658.00	0.01
USD PHILIPPINES, REPUBLIC OF THE 3.95000% 15-20.01.40	656 000.00		569 152.16	0.01
USD PHOENIX LEAD LTD-REG-S-SUB 4.85000% 17-PRP	500 000.00		400 500.00	0.01
USD POLAND, REPUBLIC OF 4.87500% 23-04.10.33	1 009 000.00		1 003 702.75	0.03
USD POLAND, REPUBLIC OF 5.50000% 23-04.04.53	5 037 000.00		5 091 651.45	0.13
USD POWER FINANCE CORP LTD-REG-S 4.50000% 19-18.06.29	760 000.00		729 828.00	0.02
USD QATAR, STATE OF-REG-S 3.25000% 16-02.06.26	200 000.00		194 000.00	0.00
USD QIB SUKUK LTD-REG-S 1.950000% 20-27.10.25	1 780 000.00		1 674 312.50	0.04
USD REDSUN PROPERTIES GRP-REG-S *DEFAULTED* 7.30000% 21-13.01.25	250 000.00		1 250.00	0.00
USD REPUBLIC OF AZERBAIJAN-REG-S 3.50000% 17-01.09.32	10 650 000.00		9 100 425.00	0.23
USD RUSSIA, FEDERATION OF-REG-S 4.75000% 16-27.05.26	17 400 000.00		1.74	0.00
USD RUSSIA, FEDERATION OF-REG-S 4.25000% 17-23.06.27	8 000 000.00		0.80	0.00
USD RZD CAP /RUS RAIL LPN-REG-S *DEFAULTED* 5.70000% 12-05.04.22	2 850 000.00		142 500.00	0.00
USD SABIC CAPITAL BV-REG-S 2.15000% 20-14.09.30	1 265 000.00		1 067 343.75	0.03
USD SAMBA FUNDING LTD-REG-S 2.90000% 20-29.01.27	1 000 000.00		936 250.00	0.02
USD SANDS CHINA LTD STEP-UP 19-08.08.25	1 630 000.00		1 612 926.08	0.04
USD SAUDI ELECTRICITY GLOBAL SUKUK CO-REG-S 5.50000% 14-08.04.44	2 056 000.00		2 002 030.00	0.05
USD SAUDI ELECTRICITY GLOBAL SUKUK CO-REG-S 4.72300% 18-27.09.28	1 643 000.00		1 632 731.25	0.04
USD SAUDI GOVERNMENT INTERNATIONAL BD-REG-S 5.25000% 19-16.01.50	2 593 000.00		2 419 074.52	0.06
USD SENEGAL, REPUBLIC OF-REG-S 6.25000% 17-23.05.33	898 000.00		774 525.00	0.02
USD SEPLAT PETROLEUM DEVELOPMENT CO-REG-S 7.75000% 21-01.04.26	7 550 000.00		6 964 875.00	0.18
USD SHARIAH SUKUK PROGRAM LTD-REG-S 3.23400% 19-23.10.29	1 390 000.00		1 240 575.00	0.03
USD SHINHAN CARD CO LTD-REG-S 1.37500% 21-23.06.26	1 480 000.00		1 352 498.00	0.03
USD SNB SUKUK LTD-REG-S 2.34200% 22-19.01.27	1 094 000.00		1 008 873.13	0.03
USD SOCOMBANK CAP DAC-REG-S-SUB *DEFAULTED* 8.00000% 19-07.04.30	3 730 000.00		186 500.00	0.00
USD SOUTH AFRICA, REPUBLIC OF 4.30000% 16-12.10.28	6 962 000.00		6 374 929.35	0.16
USD SOUTH AFRICA, REPUBLIC OF 5.00000% 16-12.10.46	9 106 000.00		6 305 905.00	0.16
USD SOUTH AFRICA, REPUBLIC OF 5.87500% 18-22.06.30	360 000.00		338 238.00	0.01
USD SOUTH AFRICA, REPUBLIC OF 6.30000% 18-22.06.48	4 150 000.00		3 326 484.38	0.08
USD SOUTHERN GAS CORRIDOR CJSC-REG-S 6.87500% 16-24.03.26	18 707 000.00		18 894 070.00	0.48
USD SRI LANKA, DEMO REP OF-REG-S *DEFAULT* 6.85000% 15-03.11.25	200 000.00		104 272.00	0.00
USD STAR ENERGY GEOTHERMAL DARAJAT II-REG-S 4.85000% 20-14.10.38	750 000.00		686 655.00	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD STATE OIL OF THE AZERBAIJAN REP-REG-S 6.95000% 15-18.03.30	5 557 000.00		5 723 710.00	0.15
USD SUNAC CHINA HOLDINGS-REG-S *DEFAULTED* 7.95000% 19-11.10.23	200 000.00		28 000.00	0.00
USD SUNAC CHINA HOLDINGS LTD-REG-S (PIK) 6.00000% 23-30.09.25	412 146.00		51 518.26	0.00
USD SUNAC CHINA HOLDINGS LTD-REG-S (PIK) 6.25000% 23-30.09.26	412 146.00		47 396.79	0.00
USD SUNAC CHINA HOLDINGS LTD-REG-S (PIK) 6.50000% 23-30.09.27	824 311.00		86 552.66	0.00
USD SUNAC CHINA HOLDINGS LTD-REG-S (PIK) 6.75000% 23-30.09.28	1 236 476.00		114 374.04	0.00
USD SUNAC CHINA HOLDINGS LTD-REG-S PIK 7.00000% 23-30.09.29	1 236 476.00		98 918.08	0.00
USD SUNAC CHINA HOLDINGS LTD-REG-S (PIK) 7.25000% 23-30.09.30	584 150.00		40 890.50	0.00
USD TML HOLDINGS PTE LTD-REG-S 4.35000% 21-09.06.26	300 000.00		284 991.00	0.01
USD TNB GLOBAL VENTURES CAPITAL-REG-S 4.85100% 18-01.11.28	500 000.00		497 510.00	0.01
USD TULLOW OIL PLC-REG-S 7.00000% 18-01.03.25	120 000.00		113 475.00	0.00
USD TURKEY, REPUBLIC OF 4.25000% 15-14.04.26	4 005 000.00		3 814 762.50	0.10
USD TURKEY, REPUBLIC OF 6.12500% 18-24.10.28	3 049 000.00		2 925 058.15	0.07
USD TURKEY, REPUBLIC OF 5.87500% 21-26.06.31	4 787 000.00		4 299 922.75	0.11
USD URUGUAY, REPUBLIC OF 7.62500% 06-21.03.36	4 340 419.00		5 289 885.66	0.13
USD URUGUAY, REPUBLIC OF 5.10000% 14-18.06.50	880 645.00		856 779.52	0.02
USD URUGUAY, REPUBLIC OF 4.97500% 18-20.04.55	3 692 196.00		3 468 818.14	0.09
USD VALE OVERSEAS LTD 6.87500% 09-10.11.39	250 000.00		270 000.00	0.01
USD VALE OVERSEAS LTD 8.25000% 04-17.01.34	190 000.00		223 953.00	0.01
USD VEDANTA RESOURCES FINANCE II PLC-REG-S STEP-UP 21-09.12.28	2 660 000.00		2 314 200.00	0.06
USD VEDANTA RESOURCES FINANCE II PLC-REG-S 13.87500% 20-21.01.27	600 000.00		564 450.00	0.01
USD VENEZUELA, REP. OF REG-S *DEFAULTED* 11.75000% 11-21.10.26	4 098 600.00		731 600.10	0.02
USD VENEZUELA, REP. OF-REG-S *DEFAULTED* 9.00000% 08-07.05.23	378 000.00		52 920.00	0.00
USD VENEZUELA, REP. OF-REG-S *DEFAULTED* 9.25000% 08-07.05.28	3 897 000.00		629 365.50	0.02
USD VENEZUELA, REP. OF-REG-S *DEFAULTED* 12.75000% 10-23.08.22	2 305 600.00		328 548.00	0.01
USD VENEZUELA, REP. OF-REG-S *DEFAULTED* 11.95000% 11-05.08.31	6 785 300.00		1 211 176.05	0.03
USD VENEZUELA, REPUBLIC OF *DEFAULTED* 9.25000% 97-15.09.27	1 002 000.00		178 857.00	0.00
USD WE SODA INVESTMENTS HOLDING PLC-REG-S 9.50000% 23-06.10.28	6 765 000.00		6 900 300.00	0.18
USD WEST CHINA CEMENT LTD-REG-S 4.95000% 21-08.07.26	310 000.00		228 625.00	0.01
USD WOORI BANK-REG-S-SUB 4.75000% 14-30.04.24	1 000 000.00		997 400.00	0.03
USD XIAOMI BEST TIME INTER LTD-REG-S 4.10000% 21-14.07.51	2 254 000.00		1 618 417.08	0.04
USD YUNDA HOLDING INVESTMENT LTD-REG-S 2.25000% 20-19.08.25	6 136 000.00		5 688 133.36	0.14
USD YUZHOU GROUP HOLDINGS-REG-S *DEFAULTED* 6.35000% 21-13.01.27	650 000.00		45 500.00	0.00
USD YUZHOU PROPERTIES-REG-S*DEFAULTED* 8.50000% 19-04.02.23	200 000.00		14 000.00	0.00
USD YUZHOU PROPERTIES-REG-S *DEFAULTED* 8.50000% 19-26.02.24	430 000.00		30 100.00	0.00
USD ZAMBIA, REPUBLIC OF-REG-S *DEFAULTED* 5.37500% 12-20.09.22	1 722 000.00		972 465.06	0.02
USD ZHENRO PROP GROUP-REG-S *DEFAULTED* 6.63000% 21-07.01.26	1 765 000.00		13 237.50	0.00
USD ZHENRO PROP GROUP-REG-S *DEFAULTED* 6.70000% 21-04.08.26	5 382 000.00		40 365.00	0.00
USD ZHENRO PROPER GRP LTD-REG-S *DEFAULTED* 9.15000% 19-06.05.23	200 000.00		1 500.00	0.00
USD ZIRAAT KATILIM VARLIK KIRALAMA AS-REG-S 9.37500% 23-12.11.26	1 852 000.00		1 948 072.50	0.05
<b>TOTAL USD</b>			<b>486 799 345.78</b>	<b>12.40</b>
<b>Total Bonds, fixed rate</b>			<b>523 683 672.27</b>	<b>13.34</b>

### Bonds, zero coupon

#### USD

USD CFLD CAYMAN INVESTMENT LTD-REG-S 0.00000% 23-31.01.31	11 260.00		112.60	0.00
USD ECUADOR SOCIAL BOND SARL-REG-S 0.00000% 20-30.01.35	6 810 000.00		1 801 487.34	0.05
<b>TOTAL USD</b>			<b>1 801 599.94</b>	<b>0.05</b>
<b>Total Bonds, zero coupon</b>			<b>1 801 599.94</b>	<b>0.05</b>

### Bonds, floating rate

#### USD

USD AIRPORT AUTHORITY-REG-S 2.100%/VAR 20-PRP	1 776 000.00		1 653 294.65	0.04
USD BANCO DAVIVIENDA SA-REG-S-SUB 6.650%/VAR 21-PRP	3 564 000.00		2 506 561.20	0.06
USD BANCOLOMBIA SA-SUB COCO 4.625%/VAR 19-18.12.29	7 494 000.00		6 991 902.00	0.18
USD BANK NEGARA INDONESIA PERSERO-REG-S-SUB 4.300%/VAR 21-PRP	5 761 000.00		5 170 497.50	0.13
USD CASHLD FLR REG-S-SUB 4.000%/VAR 21-PRP	6 404 000.00		5 537 980.68	0.14
USD CEMEX SAB DE CV-REG-S-SUB 9.125%/VAR 23-PRP	5 274 000.00		5 579 628.30	0.14
USD CHINA CONSTRUCTION BK CORP-REG-S-SUB 2.450%/VAR 20-24.06.30	900 000.00		862 740.00	0.02
USD CLP POWER HK FINANCE LTD-REG-S-SUB 3.550%/VAR 19-PRP	400 000.00		390 499.75	0.01
USD DIB TIER 1 SUKUK 3 LTD-REG-S-SUB 6.250%/VAR 19-PRP	1 330 000.00		1 322 086.50	0.03
USD ELECT GLOBAL INVESTMENTS LTD-REG-S-SUB 4.100%/VAR 20-PRP	1 700 000.00		1 446 700.00	0.04
USD EMIRATES NBD PJSC-REG-S-SUB 6.125%/VAR 19-PRP	1 300 000.00		1 291 875.00	0.03
USD FIRST ABU DHABI BANK-REG-S-SUB 4.500%/VAR 20-PRP	750 000.00		717 890.63	0.02
USD GLOBE TELECOM INC-REG-S 4.200%/VAR 21-PRP	2 430 000.00		2 317 418.10	0.06
USD HDFC BANK LTD-REG-S-SUB COCO 3.700%/VAR 21-PRP	4 667 000.00		4 276 138.75	0.11

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD HONG KONG AIRPORT AUTHORITY 2.400%/VAR 20-PRP	1 580 000.00	1 410 328.35	0.04
USD KAISA GROUP HOLDINGS-REG-S*DEFAULTED* 10.875%/VAR 20-PRP	920 000.00	26 762.80	0.00
USD MAF GLOBAL SECURITIES LTD-REG-S-SUB 6.375%/VAR 18-PRP	2 410 000.00	2 372 343.75	0.06
USD MODERN LAND CHINA CO LTD-REG-S (PIK) 9.000%/VAR 22-30.12.27	456 248.00	638.75	0.00
USD NBK TIER 1 FINANCING 2 LTD-REG-S-SUB 4.500%/VAR 19-PRP	10 455 000.00	9 997 593.75	0.25
USD NBK TIER 1 FINANCING LTD-REG-S-SUB 3.625%/VAR 21-PRP	1 270 000.00	1 147 365.63	0.03
USD NETWORK I2I LTD-REG-S-SUB 5.650%/VAR 19-PRP	8 041 000.00	7 940 487.50	0.20
USD NETWORK I2I LTD-REG-S-SUB 3.975%/VAR 21-PRP	430 000.00	403 125.00	0.01
USD NWD FINANCE BVI LTD-REG-S 5.250%/VAR 20-PRP	600 000.00	393 600.00	0.01
USD OVERSEA-CHINESE BNKNG CORP-REG-S-SUB 4.602%/VAR 22-15.06.32	3 110 000.00	3 056 134.80	0.08
USD POWERCHINA ROADBRIDGE GRP BRITISH-REG-S 3.080%/VAR 21-PRP	394 000.00	374 457.60	0.01
USD RIYAD BANK 3.174%/VAR 20-25.02.30	230 000.00	221 518.75	0.00
USD SHINHAN FINANCIAL GROUP CO LTD-REG-S-SUB 2.875%/VAR 21-PRP	1 960 000.00	1 819 134.80	0.05
USD SMC GLOBAL POWER HOLDINGS CORP-REG-S 6.500%/VAR 19-PRP	270 000.00	258 606.00	0.01
USD TRAFIGURA GROUP PTE LTD-REG-S-SUB 5.875%/VAR 21-PRP	300 000.00	273 000.00	0.01
USD UKRAINE, GOVERNMENT OF-REG-S VAR 15-01.08.41	5 821 000.00	2 654 084.95	0.07
USD URUGUAY, REPUBLIC OF (PIK) 7.87500% 03-15.01.33	2 230 373.00	2 690 945.03	0.07
USD YUZHOU PROPERTIES-REG-S*DEFAULTED* 5.375%/VAR 17-PRP	2 670 000.00	26 700.00	0.00
USD ZHENRO PROPERT GRP LTD-REG-S *DEFAULTED* 10.250%/VAR 19-PRP	200 000.00	2 282.00	0.00
<b>TOTAL USD</b>		<b>75 134 322.52</b>	<b>1.91</b>
<b>Total Bonds, floating rate</b>		<b>75 134 322.52</b>	<b>1.91</b>

#### Treasury notes, fixed rate

##### USD

USD AMERICA, UNITED STATES OF 3.50000% 23-15.02.33	1 882 400.00	1 818 354.28	0.05
USD AMERICA, UNITED STATES OF 4.12500% 22-15.11.32	2 085 000.00	2 112 365.62	0.05
<b>TOTAL USD</b>		<b>3 930 719.90</b>	<b>0.10</b>
<b>Total Treasury notes, fixed rate</b>		<b>3 930 719.90</b>	<b>0.10</b>

#### Convertible bonds, fixed rate

##### USD

USD CFLD CAYMAN INVESTMENT LTD-REG-S 2.50000% 23-31.01.31	102 740.00	3 766.45	0.00
USD CFLD CAYMAN INVESTMENT LTD-REG-S 2.50000% 23-31.01.31	44 000.00	1 349.04	0.00
USD SUNAC CHINA HOLDINGS LTD-REG-S (PIK) 1.00000% 23-30.09.32	806 081.00	45 970.80	0.00
<b>TOTAL USD</b>		<b>51 086.29</b>	<b>0.00</b>
<b>Total Convertible bonds, fixed rate</b>		<b>51 086.29</b>	<b>0.00</b>

#### Convertible bonds, zero coupon

##### USD

USD SUNAC CHINA HOLDINGS LTD-REG-S 0.00000% 23-30.09.28	1 294 326.00	275 976.19	0.01
<b>TOTAL USD</b>		<b>275 976.19</b>	<b>0.01</b>
<b>Total Convertible bonds, zero coupon</b>		<b>275 976.19</b>	<b>0.01</b>
<b>Total Transferable securities and money market instruments listed on an official stock exchange</b>		<b>3 690 676 567.58</b>	<b>94.04</b>

### Transferable securities and money market instruments traded on another regulated market

#### Notes, fixed rate

##### USD

USD 3R LUX SARL-REG-S 9.75000% 24-05.02.31	356 000.00	354 871.48	0.01
USD ACU PETROLEO LUXEMBOURG-REG-S 7.50000% 22-13.01.32	3 755 000.00	3 471 906.61	0.09
USD AGROSUPER SA-REG-S 4.60000% 22-20.01.32	650 000.00	552 500.00	0.01
USD ALFA SAB DE CV-REG-S 6.87500% 14-25.03.44	2 926 000.00	2 887 596.25	0.07
USD ANGLO AMERICAN CAPITAL PLC-144A 5.50000% 23-02.05.33	1 430 000.00	1 430 171.60	0.04
USD ATP TOWER HOLDINGS LLC-144A 4.05000% 21-27.04.26	2 280 000.00	2 086 792.80	0.05
USD BANGKOK BANK PUBLIC CO LTD HK-REG-S-SUB 9.02500% 97-15.03.29	600 000.00	692 952.00	0.02
USD BRAZIL MINAS SPE-REG-S 5.33300% 13-15.02.28	11 266 000.00	5 553 349.38	0.14
USD C&W SENIOR FIN DESIGNATD ACT V CO-REG-S 6.87500% 17-15.09.27	260 000.00	245 510.20	0.01
USD CAP SA-REG-S 3.90000% 21-27.04.31	850 000.00	659 546.88	0.02
USD CELULOSA ARAUCO Y CONSTITUCION SA-REG-S 5.15000% 19-29.01.50	200 000.00	161 187.50	0.00
USD CHILE ELECTRICITY LUX MPC SARL-REG-S 6.01000% 23-20.01.33	1 907 000.00	1 946 493.97	0.05
USD CIBANCO SA INSTITUCION DE BANCA M-144A 4.37500% 21-22.07.31	2 970 000.00	2 242 350.00	0.06
USD CIFI HOLD GROUP CO LTD-REG-S *DEFAULTED* 4.80000% 21-17.05.28	700 000.00	60 102.00	0.00

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD COLBUN SA-REG-S 3.15000% 20-06.03.30	350 000.00	308 437.50	0.01
USD CSN RESOURCES SA REG-S 5.87500% 22-08.04.32	1 345 000.00	1 146 612.50	0.03
USD DIGICEL INTL FINANAC/HOLDINGS-REG-S PIK 13.00000% 23-31.12.25	694 769.00	466 155.26	0.01
USD FIRST QUANTUM MINERALS LTD-144A 6.87500% 20-15.10.27	3 152 000.00	2 833 553.44	0.07
USD FIRST QUANTUM MINERALS LTD-REG-S 6.87500% 20-15.10.27	2 970 000.00	2 637 924.30	0.07
USD FIRST QUANTUM MINERALS LTD-REG-S 8.62500% 23-01.06.31	3 930 000.00	3 608 231.25	0.09
USD INRETAIL CONSUMER-REG-S 3.25000% 21-22.03.28	6 670 000.00	5 923 793.75	0.15
USD INTERCHILE SA-144A 4.50000% 21-30.06.56	904 000.00	720 126.40	0.02
USD INVERSIONES CMPC SA-REG-S 4.75000% 14-15.09.24	240 000.00	237 450.00	0.01
USD INVERSIONES CMPC SA-REG-S 3.85000% 20-13.01.30	1 220 000.00	1 102 575.00	0.03
USD JBS USA LUX SA / JBS USA FOOD CO 3.62500% 23-15.01.32	510 000.00	434 141.58	0.01
USD JBS USA LUX SA / JBS 5.75000% 23-01.04.33	400 000.00	396 023.43	0.01
USD KIMBERLY-CLARK DE MEXICO SAB DE CV-144A 3.80000% 14-08.04.24	140 000.00	139 073.20	0.00
USD KIMBERLY-CLARK DE MEXICO SAB DE CV-144A 3.25000% 15-12.03.25	307 000.00	298 419.35	0.01
USD METALSA SA DE CV-REG-S 3.75000% 21-04.05.31	400 000.00	326 125.00	0.01
USD MINERA MEXICO SA DE CV-144A 4.50000% 19-26.01.50	810 000.00	629 775.00	0.02
USD MINERA MEXICO SA DE CV-REG-S 4.50000% 19-26.01.50	5 163 000.00	4 014 232.50	0.10
USD MV24 CAPITAL BV-REG-S 6.74800% 19-01.06.34	9 633 000.00	7 239 464.60	0.18
USD PERU, REPUBLIC OF 5.62500% 10-18.11.50	1 533 000.00	1 542 964.50	0.04
USD PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 6.00000% 13-15.11.26	22 988 469.00	2 471 260.42	0.06
USD PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 6.00000% 14-28.10.22	31 450 000.00	781 164.54	0.02
USD SABLE INTERNATIONAL FINANCE LTD-REG-S 5.75000% 19-07.09.27	1 300 000.00	1 248 000.00	0.03
USD SAMARCO MINERACAO SA-REG-S (PIK) STEP-UP 23-30.06.31	550 000.00	456 775.00	0.01
USD SIERRACOL ENERGY ANDINA LLC-REG-S 6.00000% 21-15.06.28	1 200 000.00	1 003 875.00	0.03
USD TENGIZCHEVROIL FINANCE CO INTL-REG-S 3.25000% 20-15.08.30	1 835 000.00	1 509 012.25	0.04
USD TENGIZCHEVROIL FINANCE CO INTL-REG-S 2.62500% 20-15.08.25	5 470 000.00	5 150 387.90	0.13
<b>TOTAL USD</b>		<b>68 970 884.34</b>	<b>1.76</b>
<b>Total Notes, fixed rate</b>		<b>68 970 884.34</b>	<b>1.76</b>

#### Notes, zero coupon

##### USD

USD DELTA MERLIN DUNIA TE 0.00000% 21-26.06.32	1 055 000.00	61 770.25	0.00
<b>TOTAL USD</b>		<b>61 770.25</b>	<b>0.00</b>
<b>Total Notes, zero coupon</b>		<b>61 770.25</b>	<b>0.00</b>

#### Notes, floating rate

##### USD

USD BANCO INDUSTRIAL SA/GUATE-REG-S-SUB 4.875%/VAR 21-29.01.31	3 130 000.00	2 956 871.87	0.08
USD CEMEX SAB DE CV-144A-SUB 5.125%/VAR 21-PRP	900 000.00	854 100.00	0.02
<b>TOTAL USD</b>		<b>3 810 971.87</b>	<b>0.10</b>
<b>Total Notes, floating rate</b>		<b>3 810 971.87</b>	<b>0.10</b>

#### Medium term notes, fixed rate

##### USD

USD HDFC BANK LTD/GIFT CITY-REG-S 5.68600% 23-02.03.26	400 000.00	403 188.00	0.01
USD JSW INFRASTRUCTURE LTD-REG-S 4.95000% 22-21.01.29	500 000.00	465 625.00	0.01
USD PETRONAS CAPITAL LTD-REG-S 3.50000% 15-18.03.25	2 800 000.00	2 747 150.00	0.07
<b>TOTAL USD</b>		<b>3 615 963.00</b>	<b>0.09</b>
<b>Total Medium term notes, fixed rate</b>		<b>3 615 963.00</b>	<b>0.09</b>

#### Bonds, fixed rate

##### USD

USD ARABIAN CENTRES SUKUK LTD-REG-S 5.37500% 19-26.11.24	305 000.00	298 709.38	0.01
USD BORR IHC LTD / BORR FINANCE LLC-REG-S 10.00000% 23-15.11.28	400 000.00	414 000.00	0.01
USD CENTRAL CHINA REAL *DEFAULTED* 7.25000% 23-28.04.25	1 540 000.00	69 492.50	0.00
USD CIA CERVECERIAS UNIDAS SA-144A 3.35000% 22-19.01.32	2 010 000.00	1 703 977.50	0.04
USD MONGOLIA, GOVERNMENT OF-REG-S 3.50000% 21-07.07.27	2 236 000.00	1 987 490.96	0.05
USD PETROLEOS DE VENEZUE-REG-S *DEFAULTED* 9.00000% 11-17.11.21	2 611 961.00	306 905.42	0.01
USD PETROLIAM NASIONALBERHAD-144A 7.62500% 96-28.10.26	3 230 000.00	3 443 664.50	0.09
USD REPUBLIC OF AZERBAIJAN-REG-S 5.12500% 17-01.09.29	1 200 000.00	1 163 796.00	0.03
USD TENGIZCHEVROIL FINANCE CO INT-REG-S 4.00000% 16-15.08.26	2 253 000.00	2 119 002.82	0.05
<b>TOTAL USD</b>		<b>11 507 039.08</b>	<b>0.29</b>
<b>Total Bonds, fixed rate</b>		<b>11 507 039.08</b>	<b>0.29</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Bonds, floating rate</b>			
<b>USD</b>			
USD BANCO BILBAO VIZCA ARGENTARIA SA 5.862%/VAR 14.09.22-14.09.26	200 000.00	201 192.71	0.01
<b>TOTAL USD</b>		<b>201 192.71</b>	<b>0.01</b>
<b>Total Bonds, floating rate</b>		<b>201 192.71</b>	<b>0.01</b>
<b>Total Transferable securities and money market instruments traded on another regulated market</b>		<b>88 167 821.25</b>	<b>2.25</b>

### Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market

#### Notes, fixed rate

<b>USD</b>			
USD OI SA-REG-S 14.00000% 23-07.09.24	1 584 873.34	1 576 948.98	0.04
<b>TOTAL USD</b>		<b>1 576 948.98</b>	<b>0.04</b>
<b>Total Notes, fixed rate</b>		<b>1 576 948.98</b>	<b>0.04</b>
<b>Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>1 576 948.98</b>	<b>0.04</b>
<b>Total investments in securities</b>		<b>3 780 421 337.81</b>	<b>96.33</b>

## Derivative instruments

### Derivative instruments listed on an official stock exchange

#### Financial Futures on bonds

EUR EURO BTP ITALY GOVERNMENT FUTURE 07.03.24	-59.00	-214 262.81	-0.01
EUR EURO-BUND FUTURE 07.03.24	-667.00	-1 142 800.18	-0.03
EUR EURO-BOBL FUTURE 07.03.24	-214.00	-257 462.97	-0.01
EUR EURO-SCHATZ FUTURE 07.03.24	-1.00	-1 292.64	0.00
EUR EURO-BUXL FUTURE 07.03.24	-158.00	-325 158.07	-0.01
USD US ULTRA LONG BOND (CBT) FUTURE 19.03.24	283.00	1 380 781.13	0.04
USD US 10YR ULTRA NOTE FUTURE 19.03.24	-323.00	-304 993.37	-0.01
USD US LONG BOND FUTURE 19.03.24	818.00	4 025 839.49	0.11
USD US 10YR TREASURY NOTE FUTURE 19.03.24	142.00	-644 471.56	-0.02
USD US 2YR TREASURY NOTE FUTURE 28.03.24	570.00	844 509.85	0.02
USD US 5YR TREASURY NOTE FUTURE 28.03.24	1 364.00	1 835 362.01	0.05
<b>TOTAL Financial Futures on bonds</b>		<b>5 196 050.88</b>	<b>0.13</b>
<b>Total Derivative instruments listed on an official stock exchange</b>		<b>5 196 050.88</b>	<b>0.13</b>

### Derivative instruments not listed on an official stock exchange and not traded on another regulated market

#### Credit default swaps\*

USD ICE/MARKIT CDX.EM 540 V1 PAY TP 1.00000% 23-20.12.28	-27 645 000.00	925 591.46	0.03
USD ICE/SAUDI GOVERNMENT INT TP CREDIT DEFAULT SWAP PAY 1.00000% 23-20.12.28	-1 350 000.00	-25 741.92	0.00
USD ICE/TURKEY CREDIT DEFAULT SWAP REC TP 1.00000% 23-20.06.28	2 715 000.00	-211 627.91	-0.01
<b>TOTAL Credit default swaps</b>		<b>688 221.63</b>	<b>0.02</b>
<b>Total Derivative instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>688 221.63</b>	<b>0.02</b>
<b>Total Derivative instruments</b>		<b>5 884 272.51</b>	<b>0.15</b>

## Forward Foreign Exchange contracts

#### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

USD	108 173 423.42	EUR	98 607 491.00	4.3.2024	922 098.31	0.02
USD	63 566 570.31	EUR	58 633 661.72	14.2.2024	-157 281.46	0.00
USD	2 065 361.51	EUR	1 908 199.00	4.3.2024	-10 108.31	0.00
USD	1 641 563.91	EUR	1 516 000.00	20.3.2024	-8 563.61	0.00
USD	489 412.44	EUR	451 000.00	20.3.2024	-1 489.61	0.00
USD	584 355.55	EUR	540 000.00	20.3.2024	-3 420.74	0.00
USD	532 272.17	EUR	492 000.00	20.3.2024	-3 257.34	0.00
USD	79 151 067.37	EUR	71 924 000.00	20.3.2024	863 618.89	0.02

\* Positive nominal: the sub-fund is "Receiver of protection"; negative nominal: the sub-fund is "Seller of protection".

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Forward Foreign Exchange contracts (continued)</b>			
<b>Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date</b>			
USD	5 117 586.51	EUR 4 648 000.00 4.3.2024	62 147.48 0.00
USD	1 071 483.75	EUR 973 000.00 20.3.2024	12 397.95 0.00
USD	728 605.59	EUR 665 000.00 20.3.2024	4 769.97 0.00
USD	4 180 783.01	EUR 3 827 336.17 15.2.2024	20 992.38 0.00
USD	846 630.52	EUR 775 055.68 15.2.2024	4 251.07 0.00
USD	3 859 026.83	EUR 3 518 000.00 20.3.2024	29 773.12 0.00
USD	1 210 558.25	EUR 1 100 000.00 20.3.2024	13 236.17 0.00
EUR	622 000.00	USD 683 633.79 20.3.2024	-6 602.58 0.00
USD	3 543 378.63	EUR 3 232 608.57 14.2.2024	30 136.18 0.00
CHF	525 294 559.13	USD 612 667 000.00 22.2.2024	1 056 005.85 0.03
EUR	1 224 308 158.14	USD 1 335 146 000.00 22.2.2024	-4 064 472.24 -0.10
GBP	45 318 704.23	USD 57 306 000.00 22.2.2024	414 717.10 0.01
SGD	15 037 094.95	USD 11 237 000.00 22.2.2024	26 150.96 0.00
JPY	1 127 570 202.00	USD 7 727 000.00 22.2.2024	12 368.02 0.00
USD	3 000 000.00	EUR 2 754 598.34 22.2.2024	5 169.86 0.00
USD	200 000.00	JPY 29 163 040.00 22.2.2024	-168.02 0.00
USD	2 984 498.97	EUR 2 740 000.00 20.3.2024	2 078.51 0.00
EUR	2 245 000.00	USD 2 443 969.86 20.3.2024	-344.34 0.00
EUR	1 480 000.00	USD 1 610 462.00 20.3.2024	480.44 0.00
EUR	214 000.00	USD 232 656.41 20.3.2024	277.16 0.00
USD	4 691 012.06	EUR 4 311 000.00 20.3.2024	-1 402.02 0.00
EUR	427 000.00	USD 466 649.90 20.3.2024	-1 871.24 0.00
EUR	280 000.00	USD 303 973.94 20.3.2024	798.95 0.00
EUR	2 154 000.00	USD 2 331 278.94 20.3.2024	13 295.39 0.00
EUR	571 000.00	USD 620 412.80 20.3.2024	1 106.21 0.00
USD	2 863 313.75	EUR 2 628 000.00 4.3.2024	4 945.90 0.00
<b>Total Forward Foreign Exchange contracts</b>			<b>-758 165.64 -0.02</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>			<b>80 778 677.28 2.06</b>
<b>Bank overdraft and other short-term liabilities</b>			<b>-3 799 550.82 -0.10</b>
<b>Other assets and liabilities</b>			<b>62 065 821.51 1.58</b>
<b>Total net assets</b>			<b>3 924 592 392.65 100.00</b>

# Multi Manager Access II

## – European Multi Credit Sustainable

### Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in EUR		3 232 036 007.69	3 086 901 352.35	3 789 058 111.10
<b>Class F-acc</b>	<b>LU0313363508</b>			
Shares outstanding		10 332 832.4430	10 919 749.1280	13 113 786.3690
Net asset value per share in EUR		132.97	126.08	129.46
Issue and redemption price per share in EUR <sup>1</sup>		132.97	126.08	129.46
<b>Class CHF-hedged F-acc</b>	<b>LU0313363680</b>			
Shares outstanding		6 715 750.9520	6 773 926.4200	8 023 669.3230
Net asset value per share in CHF		147.32	141.44	147.61
Issue and redemption price per share in CHF <sup>1</sup>		147.32	141.44	147.61
<b>Class USD-hedged F-acc</b>	<b>LU0313363763</b>			
Shares outstanding		1 773 574.0010	1 879 926.0010	2 900 874.0340
Net asset value per share in USD		202.73	190.71	191.02
Issue and redemption price per share in USD <sup>1</sup>		202.73	190.71	191.02
<b>Class CHF-hedged F-dist</b>	<b>LU2133220363</b>			
Shares outstanding		2 935 057.0490	2 282 131.6780	950 109.8860
Net asset value per share in CHF		94.87	92.85	97.86
Issue and redemption price per share in CHF <sup>1</sup>		94.87	92.85	97.86
<b>Class F-UKdist</b>	<b>LU1005257800</b>			
Shares outstanding		482 838.0100	471 586.0000	504 790.8850
Net asset value per share in EUR		94.17	91.13	94.63
Issue and redemption price per share in EUR <sup>1</sup>		94.17	91.13	94.63
<b>Class CHF-hedged F-UKdist</b>	<b>LU1363543296</b>			
Shares outstanding		300 905.0000	309 660.0000	463 420.0000
Net asset value per share in CHF		91.10	89.26	94.10
Issue and redemption price per share in CHF <sup>1</sup>		91.10	89.26	94.10
<b>Class GBP-hedged F-UKdist</b>	<b>LU1344274698</b>			
Shares outstanding		752 012.9220	762 136.5190	1 145 164.8730
Net asset value per share in GBP		103.96	99.92	102.38
Issue and redemption price per share in GBP <sup>1</sup>		103.96	99.92	102.38

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

France	17.58
The Netherlands	14.62
United States	11.81
United Kingdom	9.15
Germany	7.72
Spain	6.21
Italy	4.51
Ireland	3.27
Denmark	3.01
Sweden	2.93
Luxembourg	2.90
Belgium	1.91
Switzerland	1.87
Australia	1.81
Norway	1.51
Austria	1.51
Japan	1.05
Finland	0.69
Portugal	0.47
New Zealand	0.38
Jersey	0.33
Canada	0.31
Bermuda	0.31
British Virgin Islands	0.28
Greece	0.14
Liechtenstein	0.11
Singapore	0.09
Mexico	0.07
Poland	0.06
Slovakia	0.04
Czech Republic	0.02
<b>TOTAL</b>	<b>96.67</b>

### Economic Breakdown as a % of net assets

Banks & credit institutions	34.40
Finance & holding companies	23.48
Telecommunications	5.27
Energy & water supply	4.79
Insurance	4.19
Real Estate	3.60
Traffic & transportation	3.58
Pharmaceuticals, cosmetics & medical products	2.38
Internet, software & IT services	1.94
Petroleum	1.82
Miscellaneous services	1.64
Electrical devices & components	1.39
Mortgage & funding institutions	1.21
Building industry & materials	0.80
Lodging, catering & leisure	0.77
Countries & central governments	0.66
Chemicals	0.64
Miscellaneous consumer goods	0.53
Vehicles	0.49
Electronics & semiconductors	0.47
Food & soft drinks	0.45
Computer hardware & network equipment providers	0.40
Aerospace industry	0.36
Mechanical engineering & industrial equipment	0.35
Textiles, garments & leather goods	0.26
Retail trade, department stores	0.24
Rubber & tyres	0.19
Packaging industry	0.11
Healthcare & social services	0.11
Miscellaneous unclassified companies	0.07
Miscellaneous trading companies	0.06
Environmental services & recycling	0.02
<b>TOTAL</b>	<b>96.67</b>



## Statement of Net Assets

	EUR
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	3 175 654 604.93
Investments in securities, unrealized appreciation (depreciation)	-51 337 450.20
Total investments in securities (Note 1)	3 124 317 154.73
Cash at banks, deposits on demand and deposit accounts	77 729 882.94*
Other liquid assets (Margins)	3 807 344.71
Receivable on securities sales (Note 1)	4 598 743.32
Receivable on subscriptions	3 648 624.04
Interest receivable on securities	40 082 872.65
Unrealized gain on forward foreign exchange contracts (Note 1)	8 196 781.34
<b>TOTAL Assets</b>	<b>3 262 381 403.73</b>
<b>Liabilities</b>	
Unrealized loss on financial futures (Note 1)	-688 052.01
Unrealized loss on swaps (Note 1)	-2 139 905.42
Payable on securities purchases (Note 1)	-22 666 301.69
Payable on redemptions	-2 874 876.62
Other payables	-101 645.36
Provisions for flat fee (Note 2)	-1 832 214.31
Provisions for taxe d'abonnement (Note 3)	-27 525.59
Provisions for other commissions and fees (Note 2)	-14 875.04
Total provisions	-1 874 614.94
<b>TOTAL Liabilities</b>	<b>-30 345 396.04</b>
<b>Net assets at the end of the period</b>	<b>3 232 036 007.69</b>

\* As at 31 January 2024, cash amount serves as collateral for the counterparty UBS Europe SE for an amount of EUR 23 932.28.

## Statement of Operations

	EUR
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	1 682 280.60
Interest on securities	44 417 442.19
Interest received on swaps (Note 1)	651 944.45
Net income on securities lending (Note 10)	690 910.31
<b>TOTAL income</b>	<b>47 442 577.55</b>
<b>Expenses</b>	
Interest paid on swaps (Note 1)	-609 444.44
Flat fee (Note 2)	-7 626 081.62
Taxe d'abonnement (Note 3)	-157 596.38
Interest on bank overdraft	-9 994.61
Other commissions and fees (Note 2)	-47 845.08
<b>TOTAL expenses</b>	<b>-8 450 962.13</b>
<b>Net income (loss) on investments</b>	<b>38 991 615.42</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-32 396 476.24
Realized gain (loss) on yield-evaluated securities and money market instruments	156 097.18
Realized gain (loss) on financial futures	-719 124.35
Realized gain (loss) on forward foreign exchange contracts	36 500 477.57
Realized gain (loss) on swaps	459 257.38
Realized gain (loss) on foreign exchange	-379 678.46
<b>TOTAL realized gain (loss)</b>	<b>3 620 553.08</b>
<b>Net realized gain (loss) of the period</b>	<b>42 612 168.50</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	158 600 691.97
Unrealized appreciation (depreciation) on yield-evaluated securities and money market instruments	1 499 892.06
Unrealized appreciation (depreciation) on financial futures	-769 774.87
Unrealized appreciation (depreciation) on forward foreign exchange contracts	-9 691 990.43
Unrealized appreciation (depreciation) on swaps	-1 084 554.53
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>148 554 264.20</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>191 166 432.70</b>

## Statement of Changes in Net Assets

	EUR
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	3 086 901 352.35
Subscriptions	280 981 761.40
Redemptions	-319 483 839.47
Total net subscriptions (redemptions)	-38 502 078.07
Dividend paid	-7 529 699.29
Net income (loss) on investments	38 991 615.42
Total realized gain (loss)	3 620 553.08
Total changes in unrealized appreciation (depreciation)	148 554 264.20
Net increase (decrease) in net assets as a result of operations	191 166 432.70
<b>Net assets at the end of the period</b>	<b>3 232 036 007.69</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	10 919 749.1280
Number of shares issued	799 791.6140
Number of shares redeemed	-1 386 708.2990
<b>Number of shares outstanding at the end of the period</b>	<b>10 332 832.4430</b>
<b>Class</b>	<b>CHF-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	6 773 926.4200
Number of shares issued	524 988.2830
Number of shares redeemed	-583 163.7510
<b>Number of shares outstanding at the end of the period</b>	<b>6 715 750.9520</b>
<b>Class</b>	<b>USD-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	1 879 926.0010
Number of shares issued	52 341.0000
Number of shares redeemed	-158 693.0000
<b>Number of shares outstanding at the end of the period</b>	<b>1 773 574.0010</b>
<b>Class</b>	<b>CHF-hedged F-dist</b>
Number of shares outstanding at the beginning of the period	2 282 131.6780
Number of shares issued	765 360.6570
Number of shares redeemed	-112 435.2860
<b>Number of shares outstanding at the end of the period</b>	<b>2 935 057.0490</b>
<b>Class</b>	<b>F-UKdist</b>
Number of shares outstanding at the beginning of the period	471 586.0000
Number of shares issued	57 680.0100
Number of shares redeemed	-46 428.0000
<b>Number of shares outstanding at the end of the period</b>	<b>482 838.0100</b>
<b>Class</b>	<b>CHF-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	309 660.0000
Number of shares issued	8 790.0000
Number of shares redeemed	-17 545.0000
<b>Number of shares outstanding at the end of the period</b>	<b>300 905.0000</b>
<b>Class</b>	<b>GBP-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	762 136.5190
Number of shares issued	81 506.2940
Number of shares redeemed	-91 629.8910
<b>Number of shares outstanding at the end of the period</b>	<b>752 012.9220</b>

## Annual Distribution<sup>1</sup>

<b>Multi Manager Access II – European Multi Credit Sustainable</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
CHF-hedged F-dist	16.8.2023	21.8.2023	CHF	1.7539
F-UKdist	16.8.2023	21.8.2023	EUR	1.7685
CHF-hedged F-UKdist	16.8.2023	21.8.2023	CHF	1.6779
GBP-hedged F-UKdist	16.8.2023	21.8.2023	GBP	1.9723

## Interim Distribution<sup>1</sup>

<b>Multi Manager Access II – European Multi Credit Sustainable</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
F-UKdist	12.12.2023	15.12.2023	EUR	0.0630
CHF-hedged F-UKdist	12.12.2023	15.12.2023	CHF	0.1024
GBP-hedged F-UKdist	12.12.2023	15.12.2023	GBP	0.0879

<sup>1</sup> See note 4

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Asset Backed Securities, floating rate</b>			
<b>GBP</b>			
GBP INCOME CONTINGENT STUDENT LOANS-REG-S FLR 17-24.07.56	4 180 000.00	274 520.43	0.01
GBP INCOME CONTINGENT STDT LNS-REG-S 12M LIBOR+100BP 18-24.07.58	3 700 000.00	431 058.80	0.01
<b>TOTAL GBP</b>		<b>705 579.23</b>	<b>0.02</b>
<b>Total Asset Backed Securities, floating rate</b>		<b>705 579.23</b>	<b>0.02</b>

## Mortgage Backed Securities, floating rate

<b>EUR</b>			
EUR LUDGATE FUNDING PLC-REG-S 3M EURIBOR+50BP 07-01.01.61	250 000.00	102 615.77	0.00
<b>TOTAL EUR</b>		<b>102 615.77</b>	<b>0.00</b>
<b>Total Mortgage Backed Securities, floating rate</b>		<b>102 615.77</b>	<b>0.00</b>

## Notes, fixed rate

<b>EUR</b>			
EUR ABBVIE INC 2.62500% 20-15.11.28	1 427 000.00	1 399 750.19	0.04
EUR ABERTIS INFRASTRUCTURAS SA-REG-S 1.12500% 19-26.03.28	2 600 000.00	2 379 223.60	0.07
EUR AKELIUS RESIDENTIAL PROPERTY FIN-REG-S 1.00000% 20-17.12.28	2 799 000.00	2 421 515.66	0.07
EUR AMERICAN TOWER CORP 0.50000% 20-15.01.28	5 625 000.00	5 013 180.00	0.16
EUR AMERICAN TOWER CORP 0.87500% 21-21.05.29	1 403 000.00	1 222 902.50	0.04
EUR AMERICAN TOWER CORP 0.40000% 21-15.02.27	1 157 000.00	1 055 380.69	0.03
EUR ARKEMA SA-REG-S 0.75000% 19-03.12.29	1 100 000.00	959 699.40	0.03
EUR ASML HOLDING NV-REG-S 0.25000% 20-25.02.30	2 344 000.00	2 010 612.88	0.06
EUR ASR NEDERLAND NV-REG-S 3.62500% 23-12.12.28	3 911 000.00	3 940 864.40	0.12
EUR AT&T INC 0.80000% 19-04.03.30	1 596 000.00	1 383 441.52	0.04
EUR AT&T INC 2.60000% 20-19.05.38	3 330 000.00	2 862 707.76	0.09
EUR AT&T INC 3.15000% 17-04.09.36	1 069 000.00	995 535.82	0.03
EUR AT&T INC 3.37500% 14-15.03.34	1 600 000.00	1 566 300.80	0.05
EUR AT&T INC 4.30000% 23-18.11.34	7 596 000.00	7 994 243.09	0.25
EUR BALDER FINLAND OYJ-REG-S 2.00000% 22-18.01.31	1 000 000.00	773 366.00	0.02
EUR BECTON DICKINSON EURO FINANCE SARL 3.55300% 23-13.09.29	1 400 000.00	1 419 745.60	0.04
EUR BNI FINANCE BV-REG-S 3.87500% 23-01.12.30	2 000 000.00	2 072 524.00	0.06
EUR BOOKING HOLDINGS INC 0.10000% 21-08.03.25	2 994 000.00	2 883 736.97	0.09
EUR BOOKING HOLDINGS INC 0.50000% 21-08.03.28	4 075 000.00	3 684 460.15	0.11
EUR BOOKING HOLDINGS INC 4.50000% 22-15.11.31	4 645 000.00	5 015 968.28	0.16
EUR BOOKING HOLDINGS INC 4.75000% 22-15.11.34	2 000 000.00	2 224 448.00	0.07
EUR BP CAPITAL MARKETS BV-REG-S 1.46700% 21-21.09.41	2 000 000.00	1 390 570.10	0.04
EUR BUPA FINANCE PLC-REG-S 5.00000% 23-12.10.30	1 500 000.00	1 599 183.00	0.05
EUR CAPITAL ONE FINANCIAL CORP 1.65000% 19-12.06.29	3 150 000.00	2 780 202.60	0.09
EUR CARRIER GLOBAL CORP-REG-S 4.12500% 23-29.05.28	3 410 000.00	3 498 557.70	0.11
EUR CARRIER GLOBAL CORP-REG-S 4.50000% 23-29.11.32	4 500 000.00	4 784 715.00	0.15
EUR CELANESE US HOLDINGS LLC 4.77700% 22-19.07.26	2 000 000.00	2 031 152.00	0.06
EUR CELLNEX TELECOM SA-REG-S1.87500% 20-26.06.29	600 000.00	549 625.20	0.02
EUR CNP ASSURANCES-SUB-REG-S 0.37500% 20-08.03.28	300 000.00	264 270.00	0.01
EUR COCA-COLA CO/THE 0.12500% 20-15.03.29	3 225 000.00	2 805 956.40	0.09
EUR COCA-COLA EUROPEAN PARTNERS PLC-REG-S 1.75000% 20-27.03.26	1 992 000.00	1 933 100.54	0.06
EUR CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 2.00000% 20-17.07.30	2 200 000.00	1 929 833.49	0.06
EUR CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 1.50000% 21-06.10.31	4 700 000.00	3 850 334.00	0.12
EUR CREDIT AGRICOLE ASSURANCES SA-REG-S-SUB 5.87500% 23-25.10.33	2 300 000.00	2 538 280.00	0.08
EUR DANAHER CORP 2.50000% 20-30.03.30	2 868 000.00	2 772 237.48	0.09
EUR DIGITAL DUTCH FINCO BV-REG-S 1.50000% 20-15.03.30	3 300 000.00	2 863 083.63	0.09
EUR DIGITAL DUTCH FINCO BV-REG-S 1.25000% 20-01.02.31	2 640 000.00	2 182 788.96	0.07
EUR DIGITAL DUTCH FINCO BV-REG-S 1.00000% 20-15.01.32	985 000.00	779 619.62	0.02
EUR DOW CHEMICAL CO 0.50000% 20-15.03.27	660 000.00	605 365.20	0.02
EUR EDENRED-REG-S 3.62500% 23-13.06.31	2 600 000.00	2 653 066.00	0.08
EUR ELIA TRANSMISSION BELGIUM SA-REG-S 3.75000% 24-16.01.36	1 500 000.00	1 518 246.00	0.05
EUR ELIOR GROUP SA-REG-S 3.75000% 21-15.07.26	1 320 000.00	1 232 827.20	0.04

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 1.37500% 16-01.06.26	3 000 000.00	2 874 900.00	0.09
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 0.25000% 22-17.11.25	1 057 000.00	999 875.49	0.03
EUR EQT AB-REG-S 2.87500% 22-06.04.32	3 276 000.00	2 930 098.07	0.09
EUR EUROFINS SCIENTIFIC SE-REG-S 4.75000% 23-06.09.30	2 250 000.00	2 362 725.00	0.07
EUR EXXON MOBIL CORP 1.40800% 20-26.06.39	900 000.00	653 691.60	0.02
EUR FERROVIAL SE-REG-S 4.37500% 23-13.09.30	3 350 000.00	3 508 053.00	0.11
EUR FIDELITY NATIONAL INFO SERVICES 2.00000% 19-21.05.30	9 315 000.00	8 598 303.90	0.27
EUR FIDELITY NATIONAL INFORMATION SERVICES 1.50000% 19-21.05.27	1 505 000.00	1 424 551.73	0.04
EUR FIDELITY NATIONAL INFO SERVICES 0.62500% 19-03.12.25	9 000 000.00	8 567 532.00	0.27
EUR FIDELITY NATIONAL INFO SERVICES 1.00000% 19-03.12.28	878 000.00	790 719.77	0.02
EUR FISERV INC 4.50000% 23-24.05.31	3 034 000.00	3 209 280.25	0.10
EUR GENERAL MILLS INC 3.90700% 23-13.04.29	357 000.00	366 653.99	0.01
EUR GENERAL MOTORS FINANCIAL CO INC-REG-S 0.85000% 20-26.02.26	2 000 000.00	1 896 464.00	0.06
EUR GENERAL MOTORS FINANCIAL CO INC-REG-S 0.65000% 21-07.09.28	1 304 000.00	1 140 809.76	0.04
EUR GIVAUDAN FINANCE EUROPE BV-REG-S 4.12500% 23-28.11.33	2 000 000.00	2 112 900.00	0.07
EUR GLOBAL PAYMENTS INC 4.87500% 23-17.03.31	1 870 000.00	1 965 321.38	0.06
EUR GROUPE SA-REG-S-SUB 0.75000% 21-07.07.28	3 400 000.00	3 004 818.00	0.09
EUR HAMMERSON IRELAND FINANCE DAC-REG-S 1.75000% 21-03.06.27	2 577 000.00	2 343 207.11	0.07
EUR ILIAD SA-REG-S 5.37500% 23-15.02.29	2 000 000.00	2 048 400.00	0.06
EUR INEOS QUATTRO FINANCE 2 PLC-REG-S 8.50000% 23-15.03.29	1 980 000.00	2 096 344.80	0.06
EUR INTERNATIONAL BUSINESS MACHINES CORP 0.30000% 20-11.02.28	1 731 000.00	1 556 702.15	0.05
EUR INTERNATIONAL BUSINESS MACHINES CORP 3.62500% 23-06.02.31	2 432 000.00	2 496 793.35	0.08
EUR INTERNATIONAL DISTRIBUTORS SER PLC-REG-S 5.25000% 23-14.09.28	5 095 000.00	5 313 422.65	0.16
EUR JAB HOLDINGS BV-REG-S 5.00000% 23-12.06.33	2 800 000.00	3 008 747.00	0.09
EUR KONINKLIJKE AHOLD DELHAIZE NV-REG-S 3.50000% 23-04.04.28	1 032 000.00	1 046 326.23	0.03
EUR LA MONDIALE SAM-REG-S-SUB 0.75000% 20-20.04.26	900 000.00	843 642.75	0.03
EUR LEG IMMOBILIEN AG-REG-S 0.75000% 21-30.06.31	5 300 000.00	4 163 262.36	0.13
EUR LEGRAND SA-REG-S 3.50000% 23-29.05.29	1 700 000.00	1 737 655.00	0.05
EUR LIBERTY MUTUAL GROUP INC-REG-S 4.62500% 22-02.12.30	3 280 000.00	3 394 124.32	0.11
EUR LONZA FINANCE INTERNATIONAL NV-REG-S 1.62500% 20-21.04.27	1 675 000.00	1 599 008.60	0.05
EUR MEDTRONIC GLOBAL HOLDINGS SCA 0.75000% 20-15.10.32	520 000.00	425 636.64	0.01
EUR MEDTRONIC GLOBAL HOLDINGS SCA 3.00000% 22-15.10.28	1 010 000.00	1 008 333.50	0.03
EUR MEDTRONIC GLOBAL HOLDINGS 3.12500% 22-15.10.31	2 783 000.00	2 781 129.82	0.09
EUR MERLIN PROPERTIES SOCIMI SA-REG-S 1.87500% 19-04.12.34	300 000.00	238 869.00	0.01
EUR MEXICO UNITED STATES OF 4.48990% 24-25.05.32	2 340 000.00	2 372 175.00	0.07
EUR MONDELEZ INTERNATIONAL HOLDINGS N-REG-S 1.25000% 21-09.09.41	2 060 000.00	1 434 584.00	0.04
EUR MOODY'S CORP 0.95000% 19-25.02.30	1 216 000.00	1 068 742.40	0.03
EUR NESTLE FINANCE INTERNATIONAL LTD-REG-S 3.75000% 23-14.11.35	2 000 000.00	2 112 872.00	0.07
EUR NETFLIX INC-REG-S 3.62500% 19-15.06.30	4 015 000.00	4 056 402.68	0.13
EUR PROCTER & GAMBLE CO 0.90000% 21-04.11.41	1 184 000.00	821 059.01	0.03
EUR PROLOGIS EURO FINANCE LLC 0.37500% 20-06.02.28	552 000.00	491 876.16	0.02
EUR PROLOGIS EURO FINANCE LLC 1.00000% 20-06.02.35	331 000.00	245 129.33	0.01
EUR PROLOGIS EURO FINANCE LLC 0.50000% 21-16.02.32	1 216 000.00	947 480.45	0.03
EUR RICHEMONT INTERNATIONAL HOLDING SA-REG-S 1.62500% 20-26.05.40	1 716 000.00	1 341 973.77	0.04
EUR ROCHE FINANCE EUROPE BV-REG-S 3.20400% 23-27.08.29	2 251 000.00	2 293 512.39	0.07
EUR ROYAL BANK OF CANADA-REG-S 4.12500% 23-05.07.28	364 000.00	374 744.52	0.01
EUR SANDOZ FINANCE BV-REG-S 4.22000% 23-17.04.30	3 075 000.00	3 206 142.60	0.10
EUR SARTORIUS FINANCE BV-REG-S 4.50000% 23-14.09.32	6 200 000.00	6 521 110.40	0.20
EUR SARTORIUS FINANCE BV-REG-S 4.87500% 23-14.09.35	2 900 000.00	3 109 351.00	0.10
EUR SCHLUMBERGER FINANCE BV-REG-S 1.37500% 20-28.10.26	2 548 000.00	2 431 194.59	0.08
EUR SIEMENS ENERGY FINANCE BV-REG-S 4.00000% 23-05.04.26	2 200 000.00	2 195 468.00	0.07
EUR SIEMENS ENERGY FINANCE BV-REG-S 4.25000% 23-05.04.29	3 400 000.00	3 403 712.80	0.11
EUR SIEMENS FININGSMAATSCH NV-REG-S 3.62500% 23-24.02.43	1 000 000.00	1 028 080.00	0.03
EUR SIMON INTERNATIONAL FINANCE SCA-REG-S 1.12500% 21-19.03.33	2 050 000.00	1 626 880.00	0.05
EUR SMITH & NEPHEW PLC 4.56500% 22-11.10.29	1 800 000.00	1 900 274.40	0.06
EUR SMURFIT KAPPA TREASURY ULC-REG-S 1.00000% 21-22.09.33	422 000.00	335 527.98	0.01
EUR SOCIETE GENERALE SA-REG-S 4.25000% 23-28.09.26	1 700 000.00	1 740 575.60	0.05
EUR SODEXO SA-REG-S 1.00000% 20-27.04.29	1 717 000.00	1 567 569.49	0.05
EUR STELLANTIS NV-REG-S 3.87500% 20-05.01.26	2 013 000.00	2 025 999.95	0.06
EUR STRYKER CORP 3.37500% 23-11.12.28	227 000.00	229 632.75	0.01
EUR SWISS LIFE FINANCE I LTD-REG-S 0.50000% 21-15.09.31	1 290 000.00	1 038 101.70	0.03
EUR SWISS LIFE FINANCE I LTD-REG-S 3.25000% 22-31.08.29	2 580 000.00	2 564 912.16	0.08
EUR TAKEDA PHARMACEUTICAL CO LTD 1.00000% 20-09.07.29	2 051 000.00	1 823 061.66	0.06
EUR TAKEDA PHARMACEUTICAL CO LTD 2.00000% 20-09.07.40	2 700 000.00	2 097 563.47	0.06
EUR TAPESTRY INC 5.37500% 23-27.11.27	2 590 000.00	2 694 143.90	0.08
EUR TDF INFRASTRUCTURE SASU-REG-S 1.75000% 21-01.12.29	3 100 000.00	2 693 732.60	0.08
EUR TELECOM ITALIA SPA/MILANO-REG-S 7.87500% 23-31.07.28	1 910 000.00	2 102 432.50	0.07
EUR TELSTRA GROUP LTD-REG-S 3.75000% 23-04.05.31	2 800 000.00	2 896 111.66	0.09
EUR TERECA SA-REG-S 0.87500% 20-17.09.30	2 600 000.00	2 184 956.80	0.07
EUR THAMES WATER UTILITIES FINANCE-REG-S 0.87500% 22-31.01.28	2 750 000.00	2 337 160.73	0.07

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR THERMO FISHER SCIENTIFIC FINANCE I BV 0.80000% 21-18.10.30	1 885 000.00	1 624 493.00	0.05
EUR THERMO FISHER SCIENTIFIC FINANCE 1.62500% 21-18.10.41	726 000.00	540 488.12	0.02
EUR THERMO FISHER SCIENTIFIC INC 3.65000% 22-21.11.34	1 111 000.00	1 145 398.78	0.04
EUR TRITAX EUROBOX PLC-REG-S 0.95000% 21-02.06.26	4 225 000.00	3 879 823.67	0.12
EUR UNILEVER FINANCE NETHERLANDS BV-REG-S 1.75000% 20-25.03.30	491 000.00	458 976.00	0.01
EUR UNIQA INSURANCE GROUP AG-REG-S 1.37500% 20-09.07.30	800 000.00	707 273.60	0.02
EUR UPJOHN FINANCE BV-REG-S 1.02300% 20-23.06.24	10 000 000.00	9 872 360.00	0.31
EUR UPJOHN FINANCE BV-REG-S 1.36200% 20-23.06.27	2 220 000.00	2 062 517.64	0.06
EUR UPJOHN FINANCE BV-REG-S 1.90800% 20-23.06.32	850 000.00	708 665.40	0.02
EUR VERIZON COMMUNICATIONS INC 1.50000% 19-19.09.39	1 941 000.00	1 434 662.98	0.04
EUR VERIZON COMMUNICATIONS INC 1.30000% 20-18.05.33	1 740 000.00	1 447 540.80	0.04
EUR VERIZON COMMUNICATIONS INC 1.85000% 20-18.05.40	1 400 000.00	1 081 598.00	0.03
EUR VF CORP 0.62500% 20-25.02.32	2 150 000.00	1 556 170.00	0.05
EUR VONOVIA SE-REG-S 1.50000% 21-14.06.41	600 000.00	386 576.04	0.01
EUR WEBUILD SPA-REG-S 5.87500% 20-15.12.25	411 000.00	419 647.44	0.01
EUR WORLDLINE SA/France-REG-S 0.25000% 19-18.09.24	3 500 000.00	3 400 425.00	0.11
<b>TOTAL EUR</b>		<b>282 391 789.57</b>	<b>8.74</b>

## USD

USD AERCAP IRELAND CAP DAC/AERCAP GLOB 6.10000% 23-15.01.27	2 590 000.00	2 438 313.10	0.08
USD GENERAL MOTORS FINANCIAL CO INC 6.10000% 23-07.01.34	3 860 000.00	3 663 645.45	0.11
USD J M SMUCKER CO/THE 6.50000% 23-15.11.53	1 650 000.00	1 716 264.99	0.05
USD T-MOBILE USA INC 5.50000% 24-15.01.55	1 420 000.00	1 322 706.30	0.04
<b>TOTAL USD</b>		<b>9 140 929.84</b>	<b>0.28</b>
<b>Total Notes, fixed rate</b>		<b>291 532 719.41</b>	<b>9.02</b>

## Notes, zero coupon

### EUR

EUR NOVARTIS FINANCE SA-REG-S 0.00000% 20-23.09.28	1 380 000.00	1 214 739.48	0.04
EUR RELX FINANCE BV-REG-S 0.00000% 20-18.03.24	2 952 000.00	2 936 862.14	0.09
<b>TOTAL EUR</b>		<b>4 151 601.62</b>	<b>0.13</b>
<b>Total Notes, zero coupon</b>		<b>4 151 601.62</b>	<b>0.13</b>

## Notes, floating rate

### EUR

EUR ABERTIS INFRA FINANCE BV-REG-S-SUB 3.248%/VAR 20-PRP	700 000.00	675 500.00	0.02
EUR ABERTIS INFRA FINANCE BV-REG-S-SUB 2.625%/VAR 20-PRP	2 600 000.00	2 408 510.00	0.07
EUR AIB GROUP PLC-REG-S 5.750%/VAR 22-16.02.29	2 034 000.00	2 183 759.35	0.07
EUR AIB GROUP PLC-REG-S-SUB 6.250%/VAR 19-PRP	1 150 000.00	1 136 666.90	0.03
EUR ALLIANZ SE-REG-S-SUB 2.121%/VAR 20-08.07.50	2 600 000.00	2 297 401.60	0.07
EUR ALLIANZ SE-REG-S-SUB 2.625%/VAR 20-PRP	800 000.00	628 932.80	0.02
EUR ALLIANZ SE-REG-S-SUB 2.600%/VAR 21-PRP	800 000.00	607 935.90	0.02
EUR ASR NEDERLAND NV-REG-S-SUB 7.000%/VAR 22-07.12.43	6 056 000.00	6 839 525.28	0.21
EUR ATHORA NETHERLANDS NV-REG-S-SUB 2.250%/VAR 21-15.07.31	2 881 000.00	2 595 665.76	0.08
EUR BANCO COMERCIAL PORTUGUES-REG-S-SUB COCO 8.125%/VAR 24-PRP	1 600 000.00	1 601 280.00	0.05
EUR BANCO DE SABADELL SA-REG-S 0.625%/VAR 19-07.11.25	3 800 000.00	3 706 094.40	0.11
EUR BANCO DE SABADELL SA-REG-S-SUB 2.000%/VAR 20-17.01.30	1 200 000.00	1 157 712.00	0.04
EUR BANCO DE SABADELL SA-REG-S-SUB COCO 9.375%/VAR 23-PRP	1 200 000.00	1 280 520.00	0.04
EUR BANCO SANTANDER SA-REG-S-SUB 3.625%/VAR 21-PRP	1 600 000.00	1 220 000.00	0.04
EUR BANK OF IRELAND GROUP PLC-REG-S 4.875%/VAR 23-16.07.28	495 000.00	515 966.22	0.02
EUR BANKINTER SA-REG-S-SUB COCO 7.375%/VAR 23-PRP	800 000.00	815 000.00	0.03
EUR BANQUE FEDER DU CRDT MTL-REG-S-SUB 3.875%/VAR 22-16.06.32	5 400 000.00	5 328 342.00	0.16
EUR BARCLAYS PLC-REG-S 0.577%/VAR 21-09.08.29	1 293 000.00	1 115 352.15	0.03
EUR BPCE SA-REG-S-SUB 1.500%/VAR 21-13.01.42	3 400 000.00	3 089 797.60	0.10
EUR BPCE SA-REG-S-SUB 2.125%/VAR 21-13.10.46	2 200 000.00	1 771 193.60	0.05
EUR CITIGROUP INC-REG-S 3.713%/VAR 22-22.09.28	3 300 000.00	3 333 627.00	0.10
EUR CITYCON OYJ-REG-S-SUB 3.250%/VAR 21-PRP	1 000 000.00	660 000.00	0.02
EUR COOPERATIEVE RABOBANK UA-REG-S-SUB 4.875%/VAR 22-PRP	1 000 000.00	915 000.00	0.03
EUR CREDIT AGRICOLE SA-REG-S 0.625%/VAR 22-12.01.28	2 500 000.00	2 300 500.00	0.07
EUR DEUTSCHE BOERSE AG-REG-S-SUB 1.250%/VAR 20-16.06.47	3 500 000.00	3 185 840.00	0.10
EUR ELM BV FOR FIRMENICH INTL SA-REG-S-SUB 3.750%/VAR 20-PRP	1 300 000.00	1 272 700.00	0.04
EUR ENEL SPA-REG-S-SUB 1.375%/VAR 21-PRP	2 157 000.00	1 919 747.56	0.06
EUR ENGIE SA-REG-S-SUB 1.625%/VAR 19-PRP	2 100 000.00	2 018 982.00	0.06
EUR ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP	6 479 000.00	6 239 600.95	0.19
EUR ENI SPA-REG-S-SUB 2.750%/VAR 21-PRP	5 160 000.00	4 504 916.48	0.14

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR ENI SPA-REG-S-SUB 3.375%/VAR 20-PRP	277 000.00	255 394.00	0.01
EUR ENI SPA-REG-SUB 2.000%/VAR 21-PRP	3 159 000.00	2 901 383.55	0.09
EUR HANNOVER RUECK SE-REG-S-SUB 5.875%/VAR 22-26.08.43	2 700 000.00	2 999 581.20	0.09
EUR HELVETIA EUROPE SA-REG-S-SUB 2.750%/VAR 20-30.09.41	3 837 000.00	3 332 434.50	0.10
EUR HSBC HOLDINGS PLC-REG-S 0.309%/VAR 20-13.11.26	2 049 000.00	1 934 137.15	0.06
EUR HSBC HOLDINGS PLC-REG-S 0.641%/VAR 21-24.09.29	2 845 000.00	2 492 572.76	0.08
EUR HSBC HOLDINGS PLC-REG-S 3.019%/VAR 22-15.06.27	2 675 000.00	2 642 900.00	0.08
EUR IBERDROLA FINANZAS SA-REG-S-SUB 1.575%/VAR 21-PRP	1 000 000.00	898 750.00	0.03
EUR IBERDROLA INTERNATIONAL BV-REG-S 2.250%/VAR 20-PRP	1 900 000.00	1 702 875.00	0.05
EUR ING GROEP NV-REG-S 0.250%/VAR 20-18.02.29	2 600 000.00	2 262 005.20	0.07
EUR ING GROEP NV-REG-S 0.250%/VAR 21-01.02.30	2 500 000.00	2 110 960.00	0.07
EUR ING GROEP NV-REG-S 0.375%/VAR 21-29.09.28	4 700 000.00	4 175 950.00	0.13
EUR ING GROEP NV-REG-S 1.750%/VAR 22-16.02.31	1 700 000.00	1 522 822.60	0.05
EUR ING GROEP NV-REG-S 2.125%/VAR 22-23.05.26	1 600 000.00	1 565 504.00	0.05
EUR ING GROEP NV-REG-S 4.500%/VAR 23-23.05.29	3 200 000.00	3 303 840.00	0.10
EUR ING GROEP NV-REG-S-SUB 4.125%/VAR 22-24.08.33	1 500 000.00	1 486 644.00	0.05
EUR INTESA SANPAOLO SPA-REG-S-SUB COCO 6.375%/VAR 20-PRP	1 555 000.00	1 497 309.50	0.05
EUR KONINKLIJKE KPN-REG-S-SUB 6.000%/VAR 22-PRP	2 962 000.00	3 115 745.57	0.10
EUR LA BANQUE POSTALE-REG-S-SUB-3.875%/VAR 19-PRP	1 000 000.00	907 500.00	0.03
EUR MACIFS-REG-S-SUB 3.500%/VAR 21-PRP	2 900 000.00	2 245 110.40	0.07
EUR MERCK KGAA-REG-S-SUB 1.625%/VAR 20-09.09.80	800 000.00	747 000.00	0.02
EUR MIZUHO FINANCIAL GROUP INC-REG-S 0.470%/VAR 21-06.09.29	4 400 000.00	3 793 873.60	0.12
EUR MORGAN STANLEY 0.406%/VAR 21-29.10.27	1 756 000.00	1 616 745.68	0.05
EUR MORGAN STANLEY 2.950%/VAR 22-07.05.32	2 177 000.00	2 069 691.31	0.06
EUR MORGAN STANLEY 4.656%/VAR 23-02.03.29	2 850 000.00	2 964 028.50	0.09
EUR MUENCHENR RUECKVR AG-REG-S-SUB 1.250%/VAR 20-26.05.41	1 800 000.00	1 489 860.00	0.05
EUR MUTUE ASSU DES COMMES DE FRA-REG-S-SUB 2.125%/VAR 21-21.06.52	2 500 000.00	1 931 640.00	0.06
EUR NATWEST GROUP PLC-REG-S 0.750%/VAR 19-15.11.25	2 841 000.00	2 769 673.85	0.09
EUR NOVO BANCO SA-REG-S-SUB 9.875%/VAR 23-01.12.33	500 000.00	563 750.00	0.02
EUR NYKREDIT REALKREDIT AS-REG-S-SUB 0.875%/VAR 21-28.07.31	800 000.00	733 753.60	0.02
EUR NYKREDIT REALKREDIT AS-REG-S-SUB 5.500%/VAR 22-29.12.32	4 200 000.00	4 326 067.20	0.13
EUR ORSTED AS-REG-S-SUB 5.250%/VAR 22-08.12.3022	2 541 000.00	2 566 481.14	0.08
EUR PERMANENT TSB GROUP HOLD PLC-REG-S 6.625%/VAR 23-25.04.28	5 329 000.00	5 643 357.71	0.17
EUR PERMANENT TSB GROUP HLDINGS PLC-REG-S 6.625%/VAR 23-30.06.29	2 462 000.00	2 656 237.04	0.08
EUR RAIFFEISEN BANK INTER-REG-S-SUB 7.375%/VAR 22-20.12.32	4 400 000.00	4 637 380.00	0.14
EUR RAIFFEISEN BANK INTL AG-REG-S-SUB 2.875%/VAR 20-18.06.32	5 300 000.00	4 813 248.00	0.15
EUR RED ELECTRICA CORP SA-REG-S-SUB 4.625%/VAR 23-PRP	1 000 000.00	1 020 000.00	0.03
EUR REPSOL INTERNATIONAL FINANCE BV-REG-S-SUB 3.750%/VAR 20-PRP	728 000.00	710 855.60	0.02
EUR REPSOL INTERNATIONAL FINANCE BV-SUB 4.247%/VAR 20-PRP	1 482 000.00	1 436 665.62	0.04
EUR REPSOL INTERNATIONAL FINANCE BV-REG-S-SUB 2.500%/VAR 21-PRP	2 300 000.00	2 150 500.00	0.07
EUR SCOR SE-REG-S-SUB 3.000%/VAR 15-08.06.46	1 500 000.00	1 461 600.00	0.05
EUR STANDARD CHARTERED PLC-REG-S-SUB 2.500%/VAR 20-09.09.30	1 350 000.00	1 310 408.22	0.04
EUR STANDARD CHARTERED PLC-REG-S 0.800%/VAR 21-17.11.29	7 806 000.00	6 836 494.80	0.21
EUR SWISS RE FIN UK PLC-REG-S-SUB 2.714%/VAR 20-04.06.52	7 100 000.00	6 244 024.00	0.19
EUR TALANX AG-REG-S-SUB 1.750%/VAR 21-01.12.42	300 000.00	247 724.40	0.01
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.376%/VAR 21-PRP	1 800 000.00	1 577 250.00	0.05
EUR TELEFONICA EUROPE BV-REG-S-SUB 6.135%/VAR 23-PRP	1 500 000.00	1 545 144.00	0.05
EUR TELEFONICA EUROPE-REG-S-SUB 6.750%/VAR 23-PRP	500 000.00	538 818.00	0.02
EUR TERNA - RETE ELETTRICA NAZIONALE-REG-S-SUB 2.375%/VAR PRP	2 123 000.00	1 942 035.48	0.06
EUR TOTAL SE-REG-S-SUB 2.000%/VAR 20-PRP	1 350 000.00	1 159 758.00	0.04
EUR TOTALENERGIES SE-REG-S-SUB 2.000%/VAR 22-PRP	4 116 000.00	3 822 940.80	0.12
EUR UBS GROUP AG-REG-S 0.250%/VAR 21-03.11.26	2 930 000.00	2 754 158.98	0.08
EUR UBS GROUP AG-REG-S 2.125%/VAR 22-13.10.26	728 000.00	708 891.46	0.02
EUR UBS GROUP AG-REG-S 2.875%/VAR 22-02.04.32	488 000.00	458 057.30	0.01
EUR UBS GROUP AG-REG-S 4.750%/VAR 23-17.03.32	4 302 000.00	4 527 898.02	0.14
EUR UBS GROUP AG-REG-S 4.125%/VAR 24-09.06.33	8 729 000.00	8 823 884.23	0.27
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S-SUB 7.250%/VAR 23-PRP	4 600 000.00	4 732 250.00	0.15
EUR UNICREDIT SPA-REG-S-SUB 2.731%/VAR 20-15.01.32	1 662 000.00	1 559 693.92	0.05
EUR UNIQA INSURANCE GROUP AG-REG-S-SUB 2.375%/VAR 21-09.12.41	2 100 000.00	1 731 844.80	0.05
EUR VEOLIA ENVIRONNEMENT SA-REG-S-SUB 2.500%/VAR 20-PRP	3 100 000.00	2 776 484.00	0.09
EUR VEOLIA ENVIRONNEMENT SA-REG-S-SUB 5.993%/VAR 23-PRP	1 600 000.00	1 682 512.00	0.05
EUR VIRGIN MONEY UK PLC-REG-S 2.875%/VAR 20-24.06.25	3 750 000.00	3 727 500.00	0.12
EUR VIRGIN MONEY UK PLC-REG-S 4.625%/VAR 23-29.10.28	2 468 000.00	2 471 282.44	0.08
EUR WINTERSHALL DEA FINANCE 2BV-REG-S-SUB 3.000%/VAR 21-PRP	2 000 000.00	1 760 000.00	0.05
<b>TOTAL EUR</b>		<b>223 720 952.68</b>	<b>6.92</b>
<b>GBP</b>			
GBP BARCLAYS PLC-SUB COCO 9.250%/VAR 23-PRP	1 000 000.00	1 172 336.02	0.04
<b>TOTAL GBP</b>		<b>1 172 336.02</b>	<b>0.04</b>



Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>USD</b>			
USD CITIGROUP INC-SUB 6.174%/VAR 23-25.05.34	2 340 000.00	2 234 448.39	0.07
USD MIZUHO FINANCIAL GROUP 5.778%/VAR 23-06.07.29	2 600 000.00	2 452 606.65	0.08
USD UBS GROUP AG-REG-S-SUB COCO 9.250%/VAR 23-PRP	1 020 000.00	1 004 449.05	0.03
USD US BANCORP 5.836%/VAR 23-12.06.34	3 100 000.00	2 945 172.97	0.09
<b>TOTAL USD</b>		<b>8 636 677.06</b>	<b>0.27</b>
<b>Total Notes, floating rate</b>		<b>233 529 965.76</b>	<b>7.23</b>

### Medium term notes, fixed rate

<b>EUR</b>			
EUR A2A SPA-REG-S 1.50000% 22-16.03.28	1 407 000.00	1 313 735.60	0.04
EUR ABB FINANCE BV-REG-S 3.12500% 24-15.01.29	237 000.00	238 377.92	0.01
EUR ABB FINANCE BV-REG-S 3.37500% 24-15.01.34	4 470 000.00	4 489 489.20	0.14
EUR ABERTIS INFRAESTRUCTURAS SA-REG-S 2.37500% 19-27.09.27	4 800 000.00	4 651 603.20	0.14
EUR ABERTIS INFRAESTRUCTURAS SA-REG-S 3.00000% 19-27.03.31	1 400 000.00	1 333 248.00	0.04
EUR ABERTIS INFRAESTRUCTURAS SA-REG-S 4.12500% 23-07.08.29	1 400 000.00	1 434 874.00	0.04
EUR ABERTIS INFRAESTRUCTURAS SA-REG-S 4.12500% 23-31.01.28	2 200 000.00	2 255 748.00	0.07
EUR ABN AMRO BANK NV-REG-S 0.50000% 21-23.09.29	3 200 000.00	2 720 953.60	0.08
EUR ABN AMRO BANK NV-REG-S 4.00000% 23-16.01.28	2 000 000.00	2 042 400.00	0.06
EUR ABN AMRO BANK NV-REG-S-SUB 5.50000% 23-21.09.33	6 900 000.00	7 188 613.20	0.22
EUR ABN AMRO BANK NV-REG-S 3.87500% 24-15.01.32	3 200 000.00	3 212 166.40	0.10
EUR ACCIONA ENERGIA FINANCIACION-REG-S 1.37500% 22-26.01.32	3 500 000.00	2 975 679.00	0.09
EUR ADECCO INTERNATIONAL FINANCIAL-REG-S 0.12500% 21-21.09.28	1 394 000.00	1 230 829.51	0.04
EUR ADECCO INTERNATIONAL FINANCIAL-REG-S 0.50000% 21-21.09.31	1 585 000.00	1 299 604.90	0.04
EUR AENA SME SA-REG-S 4.25000% 23-13.10.30	2 900 000.00	3 048 735.20	0.09
EUR AEROPORTI DI ROMA SPA-REG-S 4.87500% 23-10.07.33	3 221 000.00	3 387 277.04	0.10
EUR AIB GROUP PLC-REG-S 1.25000% 19-28.05.24	5 585 000.00	5 534 176.50	0.17
EUR AIR LIQUIDE FINANCE SA-REG-S 2.87500% 22-16.09.32	600 000.00	591 691.20	0.02
EUR AKELIUS RESIDENTIAL PROPERTY AB-REG-S 1.12500% 17-14.03.24	2 300 000.00	2 291 398.00	0.07
EUR AKELIUS RESIDENTIAL PROP FIN BV-REG-S 1.12500% 20-11.01.29	7 496 000.00	6 210 990.71	0.19
EUR AKELIUS RESIDENTIAL PROPERTY FIN-REG-S 0.75000% 21-22.02.30	3 101 000.00	2 404 050.25	0.07
EUR AKER BP ASA-REG-S 1.12500% 21-12.05.29	2 675 000.00	2 365 069.15	0.07
EUR ALD SA-REG-S 1.25000% 22-02.03.26	2 000 000.00	1 908 320.00	0.06
EUR ALLIANZ FINANCE II BV-REG-S 0.50000% 20-14.01.31	1 700 000.00	1 451 766.00	0.04
EUR AMPRION GMBH-REG-S 4.12500% 23-07.09.34	1 600 000.00	1 668 169.60	0.05
EUR ANGLO AMERICAN CAPITAL PLC-REG-S 4.75000% 22-21.09.32	2 200 000.00	2 319 812.00	0.07
EUR AP MOLLER - MAERSK A/S-REG-S 0.75000% 21-25.11.31	3 300 000.00	2 711 359.20	0.08
EUR APRR SA-REG-S 1.25000% 19-18.01.28	700 000.00	655 277.00	0.02
EUR APRR SA-REG-S 1.62500% 17-13.01.32	1 000 000.00	896 500.00	0.03
EUR APRR SA-REG-S 3.12500% 23-24.01.30	3 300 000.00	3 307 741.80	0.10
EUR APT PIPELINES LTD-REG-S 2.00000% 20-15.07.30	3 557 000.00	3 207 368.24	0.10
EUR ARKEMA SA-REG-S 4.25000% 23-20.05.30	2 200 000.00	2 296 690.00	0.07
EUR AROUNDTOWN SA-REG-S 1.45000% 19-09.07.28	1 800 000.00	1 454 072.40	0.05
EUR AROUNDTOWN SA-REG-S 0.37500% 21-15.04.27	5 300 000.00	4 320 178.40	0.13
EUR ARVAL SERVICE LEASE SA-REG-S 0.87500% 22-17.02.25	1 300 000.00	1 261 444.60	0.04
EUR ARVAL SERVICE LEASE SA-REG-S 4.00000% 22-22.09.26	2 100 000.00	2 115 279.60	0.07
EUR ASCENDAS REAL ESTATE INVE TRT-REG-S 0.75000% 21-23.06.28	3 270 000.00	2 795 339.88	0.09
EUR ASSA ABLOY AB-REG-S 3.75000% 23-13.09.26	1 789 000.00	1 816 400.32	0.06
EUR ASSA ABLOY AB-REG-S 3.87500% 23-13.09.30	1 633 000.00	1 702 500.48	0.05
EUR ASSICURAZIONI GENERALI SPA-REG-S-SUB 4.12500% 14-04.05.26	700 000.00	705 895.40	0.02
EUR ASSICURAZIONI GENERALI SPA-REG-S-SUB 5.39900% 23-20.04.33	1 313 000.00	1 388 066.83	0.04
EUR ASSICURAZIONI GENERALI SPA-REG-S-SUB 5.27200% 23-12.09.33	932 000.00	974 722.88	0.03
EUR ASSICURAZIONI GENERALI SPA-REG-S 3.21200% 24-15.01.29	4 700 000.00	4 692 621.00	0.15
EUR ASTM SPA-REG-S 1.00000% 21-25.11.26	1 560 000.00	1 450 718.88	0.04
EUR ASTRAZENECA PLC-REG-S 0.37500% 21-03.06.29	2 980 000.00	2 617 131.36	0.08
EUR ASTRAZENECA PLC-REG-S 3.75000% 23-03.03.32	6 893 000.00	7 203 322.86	0.22
EUR ATHENE GLOBAL FUNDING-REG-S 0.83200% 22-08.01.27	2 000 000.00	1 845 791.78	0.06
EUR AUSTRALIA PACIFIC AIRPORTS MELB-REG-S 4.37500% 23-24.05.33	1 630 000.00	1 716 157.20	0.05
EUR AUTOSTRADE PER L'ITALIA SPA-REG-S 4.75000% 23-24.01.31	3 250 000.00	3 365 563.49	0.10
EUR AUTOSTRADE PER L'ITALIA SPA-REG-S 5.12500% 23-14.06.33	6 068 000.00	6 372 370.88	0.20
EUR AVINOR AS-REG-S 1.00000% 15-29.04.25	6 342 000.00	6 145 195.06	0.19
EUR BALDER FINLAND OYJ-REG-S 1.00000% 21-20.01.29	600 000.00	470 304.00	0.01
EUR BALDER FINLAND OYJ-REG-S 1.37500% 21-24.05.30	1 317 000.00	994 466.70	0.03
EUR BANCA INTESA SPA-REG-S 1.35000% 21-24.02.31	1 511 000.00	1 258 134.15	0.04
EUR BANCO DE SABADELL SA-REG-S 1.62500% 18-07.03.24	2 300 000.00	2 294 383.40	0.07
EUR BANCO DE SABADELL SA-REG-S-SUB 2.50000% 21-15.04.31	2 000 000.00	1 892 500.00	0.06
EUR BANCO SANTANDER SA-REG-S 0.30000% 19-04.10.26	2 100 000.00	1 945 893.60	0.06
EUR BANCO SANTANDER SA-REG-S 1.37500% 20-05.01.26	1 200 000.00	1 150 572.00	0.04

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR BANCO SANTANDER SA-REG-S 3.87500% 23-16.01.28	1 600 000.00		1 633 081.60	0.05
EUR BANCO SANTANDER SA-REG-S 4.87500% 23-18.10.31	6 700 000.00		7 122 073.20	0.22
EUR BANCO SANTANDER SA-REG-S 3.75000% 24-09.01.34	3 200 000.00		3 197 491.20	0.10
EUR BANK OF AMERICA CORP-REG-S 4.13400% 23-12.06.28	2 065 000.00		2 127 689.27	0.07
EUR BANK OF SCOTLAND PLC-REG-S 0.12500% 21-18.06.26	6 770 000.00		6 281 855.92	0.19
EUR BANKINTER SA-REG-S 0.87500% 19-08.07.26	2 000 000.00		1 877 208.00	0.06
EUR BANQUE FEDER DU CRE MUTUEL SA-REG-S-SUB 5.12500% 23-13.01.33	1 100 000.00		1 167 236.40	0.04
EUR BANQUE FEDER DU CREDIT MUTUEL-REG-S 4.12500% 23-13.03.29	2 900 000.00		3 004 545.00	0.09
EUR BANQUE FEDER DU CREDIT MUTUEL-REG-S-SUB 2.62500% 17-31.03.27	800 000.00		775 026.33	0.02
EUR BANQUE FEDERATIVE CREDIT MUTUEL-REG-S 3.75000% 24-03.02.34	800 000.00		803 309.28	0.02
EUR BANQUE FEDERATIVE DU CREDIT MUTUE-REG-S 0.75000% 19-08.06.26	1 900 000.00		1 791 266.80	0.06
EUR BANQUE FEDERATIVE DU CREDIT-REG-S 0.10000% 20-08.10.27	700 000.00		628 103.00	0.02
EUR BANQUE FEDERATIVE DU CREDIT MU SA-REG-S 0.62500% 22-19.11.27	5 900 000.00		5 315 782.00	0.16
EUR BANQUE FEDERATIVE DU CREDIT MTL SA-REG-S 3.12500% 22-14.09.27	2 500 000.00		2 490 650.00	0.08
EUR BANQUE FEDERATIVE DU CREDIT MUT-REG-S 3.75000% 22-01.02.33	2 000 000.00		2 036 764.00	0.06
EUR BANQUE FEDERATIVE DU CREDIT-REG-S 4.37500% 23-02.05.30	3 000 000.00		3 108 114.00	0.10
EUR BANQUE FEDERATIVE DU CREDIT ML SA-REG-S 4.75000% 23-10.11.31	8 000 000.00		8 480 695.20	0.26
EUR BANQUE FEDERATIVE DU CREDIT-REG-S-SUB 4.37500% 24-11.01.34	4 500 000.00		4 455 000.00	0.14
EUR BANQUE STELLANTIS FRANCE SACA-REG-S 4.00000% 23-21.01.27	5 900 000.00		6 008 088.00	0.19
EUR BANQUE STELLANTIS FRANCE SACA-REG-S 3.50000% 24-19.07.27	1 500 000.00		1 501 410.00	0.05
EUR BASF SE-REG-S 3.75000% 22-29.06.32	1 000 000.00		1 023 360.00	0.03
EUR BASF SE-REG-S 4.00000% 23-08.03.29	2 500 000.00		2 600 125.00	0.08
EUR BASF SE-REG-S 4.25000% 23-08.03.32	5 100 000.00		5 392 454.40	0.17
EUR BASF SE-REG-S 4.50000% 23-08.03.35	2 400 000.00		2 568 336.00	0.08
EUR BELFIUS BANK SA-REG-S 0.37500% 21-08.06.27	2 100 000.00		1 895 514.60	0.06
EUR BELFIUS BANK SA/NV 4.12500% 23-12.09.29	400 000.00		413 323.20	0.01
EUR BMW FINANCE NV-REG-S 3.25000% 23-22.07.30	850 000.00		864 648.90	0.03
EUR BMW FINANCE NV-REG-S 3.25000% 23-22.11.26	2 120 000.00		2 131 511.60	0.07
EUR BMW FINANCE NV-REG-S 3.87500% 23-04.10.28	2 051 000.00		2 128 417.04	0.07
EUR BMW FINANCE NV-REG-S 4.12500% 23-04.10.33	2 125 000.00		2 269 070.75	0.07
EUR BMW US CAPITAL LLC-REG-S 3.37500% 24-02.02.34	4 995 000.00		5 001 233.76	0.15
EUR BNP PARIBAS SA-REG-S 1.37500% 19-28.05.29	3 000 000.00		2 692 800.00	0.08
EUR BNP PARIBAS SA-REG-S 3.62500% 22-01.09.29	4 800 000.00		4 818 307.20	0.15
EUR BNP PARIBAS SA-REG-S 1.12500% 18-11.06.26	3 143 000.00		2 985 089.39	0.09
EUR BNP PARIBAS-REG-S 2.10000% 22-07.04.32	3 500 000.00		3 096 044.00	0.10
EUR BP CAPITAL MARKETS BV-REG-S 4.32300% 23-12.05.35	2 605 000.00		2 737 802.90	0.08
EUR BP CAPITAL MARKETS PLC-REG-S 1.63700% 17-26.06.29	1 700 000.00		1 569 134.00	0.05
EUR BPCE SA-REG-S 0.37500% 22-02.02.26	1 600 000.00		1 508 627.20	0.05
EUR BPCE SA-REG-S 1.00000% 19-01.04.25	3 400 000.00		3 295 790.00	0.10
EUR BPCE SA-REG-S 1.37500% 18-23.03.26	2 800 000.00		2 681 621.60	0.08
EUR BPCE SA-REG-S 4.00000% 22-29.11.32	6 700 000.00		6 955 578.20	0.22
EUR BPCE SA-REG-S 4.12500% 23-10.07.28	1 700 000.00		1 757 871.40	0.05
EUR BPCE SA-REG-S 4.37500% 23-13.07.28	6 000 000.00		6 181 560.00	0.19
EUR BPCE SFH SA-REG-S 0.37500% 22-21.01.32	900 000.00		736 855.20	0.02
EUR BRISA CONCESSAO RODoviARIA SA-REG-S 2.37500% 17-10.05.27	1 800 000.00		1 753 272.00	0.05
EUR BRITISH TELECOMMUNICATIONS PLC-REG-S 1.75000% 16-10.03.26	1 071 000.00		1 037 940.37	0.03
EUR BRITISH TELECOMMUNICATIONS PLC-REG-S 1.50000% 17-23.06.27	580 000.00		548 133.64	0.02
EUR BRITISH TELECOMMUNICATIONS PLC-REG-S 1.12500% 19-12.09.29	935 000.00		835 742.27	0.03
EUR BRITISH TELECOMMUNICATIONS-REG-S 3.37500% 22-30.08.32	4 500 000.00		4 474 737.00	0.14
EUR BRITISH TELECOMMUNICATIONS PLC-REG-S 3.75000% 23-13.05.31	1 260 000.00		1 286 316.36	0.04
EUR CA AUTO BANK SPA/IRELAND-REG-S 4.75000% 23-25.01.27	3 890 000.00		4 004 436.02	0.12
EUR CAIXABANK SA-REG-S 1.12500% 19-27.03.26	300 000.00		285 426.00	0.01
EUR CAIXABANK SA-REG-S 4.25000% 23-06.09.30	1 800 000.00		1 871 582.40	0.06
EUR CAIXABANK SA-REG-S 4.37500% 23-29.11.33	1 800 000.00		1 894 942.80	0.06
EUR CASTELLUM AB-REG-S 0.75000% 19-04.09.26	1 418 000.00		1 288 148.07	0.04
EUR CASTELLUM HELSINKI FIN HLD ABP-REG-S 0.87500% 21-17.09.29	1 075 000.00		849 133.90	0.03
EUR CASTELLUM HELSINKI FINANCE HOLDIN-REG-S 2.00000% 22-24.03.25	1 075 000.00		1 039 333.65	0.03
EUR CELLNEX FINANCE CO SA-REG-S 1.00000% 21-15.09.27	3 000 000.00		2 753 148.00	0.09
EUR CELLNEX FINANCE CO SA-REG-S 2.00000% 21-15.09.32	1 000 000.00		867 518.00	0.03
EUR CELLNEX TELECOM SA-REG-S 1.75000% 20-23.10.30	1 200 000.00		1 061 676.00	0.03
EUR CHORUS LTD 3.62500% 22-07.09.29	4 410 000.00		4 434 880.31	0.14
EUR CHORUS LTD-REG-S 0.87500% 19-05.12.26	6 490 000.00		6 076 067.80	0.19
EUR CIE DE FINANCEMENT FONCIER SA-REG-S 3.12500% 23-17.05.29	2 200 000.00		2 223 738.00	0.07
EUR CIE DE SAINT-GOBAIN-REG-S 3.87500% 23-29.11.30	4 000 000.00		4 125 192.00	0.13
EUR CIE DE SAINT-GOBAIN-REG-S 3.75000% 23-29.11.26	6 700 000.00		6 789 672.80	0.21
EUR CITYCON TREASURY BV-REG-S 1.62500% 21-12.03.28	1 750 000.00		1 436 785.00	0.04
EUR COCA-COLA HBC FINANCE BV-REG-S 1.62500% 19-14.05.31	3 919 000.00		3 487 424.04	0.11
EUR COCA-COLA HBC FINANCE BV-REG-S 2.75000% 22-23.09.25	4 385 000.00		4 336 413.37	0.13
EUR COMMERZBANK AG-REG-S 0.10000% 21-11.09.25	2 970 000.00		2 817 728.10	0.09
EUR COMPAGNIE DE FINANCEMENT FONCIER-REG-S 1.20000% 16-29.04.31	6 200 000.00		5 510 200.40	0.17

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR COMPASS GROUP FINANCE NETHERLANDS-REG-S 1.50000% 18-05.09.28	2 860 000.00		2 689 584.04	0.08
EUR COMPASS GROUP FINANCE NLD BV-REG-S 3.00000% 22-08.03.30	1 736 000.00		1 723 764.67	0.05
EUR COMPASS GROUP PLC-REG-S 3.25000% 24-06.02.31	2 230 000.00		2 242 777.90	0.07
EUR COMPUTERSHARE US INC-REG-S 1.12500% 21-07.10.31	3 550 000.00		2 853 916.00	0.09
EUR CONTINENTAL AG-REG-S 4.00000% 23-01.06.28	6 156 000.00		6 319 749.60	0.20
EUR COOPERATIEVE RABOBANK UA-REG-S 3.82200% 24-26.07.34	3 900 000.00		3 969 685.20	0.12
EUR CREDIT AGRICOLE SA LONDON-REG-S 1.25000% 16-14.04.26	1 600 000.00		1 532 371.20	0.05
EUR CREDIT AGRICOLE SA LONDON-REG-S 1.87500% 16-20.12.26	1 300 000.00		1 249 341.60	0.04
EUR CREDIT AGRICOLE SA-REG-S 0.375000% 21-20.04.28	2 200 000.00		1 943 053.20	0.06
EUR CREDIT AGRICOLE SA-REG-S 1.12500% 22-12.07.32	2 700 000.00		2 253 873.60	0.07
EUR CREDIT AGRICOLE SA-REG-S 3.87500% 22-28.11.34	1 600 000.00		1 654 508.80	0.05
EUR CREDIT AGRICOLE SA-REG-S 4.12500% 23-07.03.30	4 600 000.00		4 811 554.00	0.15
EUR CREDIT AGRICOLE SA-REG-S 3.87500% 23-20.04.31	4 100 000.00		4 232 175.80	0.13
EUR CREDIT AGRICOLE SA-REG-S 4.37500% 23-27.11.33	2 900 000.00		3 040 058.40	0.09
EUR CREDIT AGRICOLE SA-REG-S 3.75000% 24-22.01.34	900 000.00		909 927.00	0.03
EUR CREDIT MUTUEL ARKEA SA-REG-S 1.62500% 19-15.04.26	2 800 000.00		2 690 794.40	0.08
EUR CREDIT MUTUEL ARKEA SA-REG-S 0.87500% 20-07.05.27	2 400 000.00		2 218 488.00	0.07
EUR CREDIT MUTUEL ARKEA SA-REG-S 3.37500% 22-19.09.27	5 700 000.00		5 712 391.80	0.18
EUR CREDIT MUTUEL ARKEA SA-REG-S 4.12500% 23-02.04.31	6 700 000.00		6 982 324.60	0.22
EUR CREDIT SUISSE AG/LONDON-REG-S 0.25000% 21-05.01.26	5 978 000.00		5 615 852.76	0.17
EUR CREDIT SUISSE AG/LONDON-REG-S 0.25000% 21-01.09.28	10 287 000.00		8 945 595.77	0.28
EUR CREDIT SUISSE AG/LONDON-REG-S 5.50000% 23-20.08.26	2 954 000.00		3 104 583.10	0.10
EUR CREDIT SUISSE LONDON BRANCH-REG-S 1.50000% 16-10.04.26	3 404 000.00		3 258 227.10	0.10
EUR CREDITO EMILIANO SPA-REG-S 3.25000% 24-18.04.29	2 710 000.00		2 724 335.90	0.08
EUR CRELAN SA-REG-S 5.75000% 23-26.01.28	6 300 000.00		6 634 278.00	0.21
EUR CRH SMW FINANCE DAC-REG-S 4.00000% 23-11.07.27	640 000.00		655 340.80	0.02
EUR CRH SMW FINANCE DAC-REG-S 4.00000% 23-11.07.31	4 540 000.00		4 686 097.20	0.15
EUR CRH SMW FINANCE DAC-REG-S 4.25000% 23-11.07.35	517 000.00		540 487.31	0.02
EUR CTP NV-REG-S 4.75000% 24-05.02.30	1 370 000.00		1 379 940.77	0.04
EUR DAIMLER TRUCK INT FINANCE BV-REG-S 3.87500% 23-19.06.26	3 000 000.00		3 038 862.00	0.09
EUR DAIMLER TRUCK INTERNATIONAL FIN-REG-S 1.62500% 22-06.04.27	200 000.00		190 440.00	0.01
EUR DANFOSS FINANCE II BV-REG-S 4.12500% 23-02.12.29	3 155 000.00		3 271 110.31	0.10
EUR DANONE SA-REG-S 3.70600% 23-13.11.29	1 800 000.00		1 858 341.60	0.06
EUR DANSKE BANK AS-REG-S 1.62500% 19-15.03.24	1 500 000.00		1 495 629.00	0.05
EUR DE VOLKSBANK NV-REG-S 0.01000% 19-16.09.24	1 400 000.00		1 365 350.00	0.04
EUR DE VOLKSBANK NV-REG-S 4.87500% 23-07.03.30	3 800 000.00		3 969 267.20	0.12
EUR DE VOLKSBANK NV-REG-S 4.62500% 23-23.11.27	5 100 000.00		5 228 305.80	0.16
EUR DELL BANK INTERNATIONAL DAC-REG-S 0.50000% 21-27.10.26	2 556 000.00		2 367 423.43	0.07
EUR DEUTSCHE BAHN FINANCE GMBH-REG-S 3.25000% 23-19.05.33	1 340 000.00		1 381 095.12	0.04
EUR DEUTSCHE BAHN FINANCE GMBH-REG-S 3.37500% 24-29.01.38	1 060 000.00		1 062 806.56	0.03
EUR DEUTSCHE BANK AG-REG-S 4.00000% 22-29.11.27	700 000.00		716 347.80	0.02
EUR DEUTSCHE BANK AG-REG-S 1.62500% 20-20.01.27	5 300 000.00		4 997 688.00	0.15
EUR DEUTSCHE PFANDBRIEFBANK AG-REG-S 0.25000% 21-27.10.25	1 900 000.00		1 732 670.80	0.05
EUR DS SMITH PLC-REG-S 4.37500% 23-27.07.27	2 090 000.00		2 139 650.04	0.07
EUR DS SMITH PLC-REG-S 4.50000% 23-27.07.30	1 395 000.00		1 439 581.41	0.04
EUR DSV PANALPINA FINANCE BV-REG-S 0.50000% 21-03.03.31	900 000.00		746 100.00	0.02
EUR E.ON AG ECP-REG-S 0.60000% 21-01.10.32	2 188 000.00		1 758 670.64	0.05
EUR E.ON INTERNATIONAL FINANCE BV-REG-S 5.75000% 03-14.02.33	1 252 000.00		1 467 894.88	0.05
EUR E.ON INTERNATIONAL FINANCE BV-REG-S 1.00000% 17-13.04.25	5 990 000.00		5 814 516.96	0.18
EUR E.ON INTERNATIONAL FINANCE BV-REG-S 1.25000% 17-19.10.27	1 957 000.00		1 838 178.79	0.06
EUR E.ON SE-REG-S 0.12500% 22-18.01.26	1 317 000.00		1 244 807.33	0.04
EUR E.ON SE-REG-S 0.62500% 19-07.11.31	2 195 000.00		1 801 677.95	0.06
EUR E.ON SE-REG-S 1.62500% 22-29.03.31	2 600 000.00		2 341 674.40	0.07
EUR E.ON SE-REG-S 3.50000% 23-12.01.28	1 793 000.00		1 825 507.09	0.06
EUR E.ON SE-REG-S 3.75000% 23-01.03.29	3 680 000.00		3 802 728.00	0.12
EUR E.ON SE-REG-S 3.87500% 23-12.01.35	518 000.00		532 327.88	0.02
EUR E.ON SE-REG-S 4.00000% 23-29.08.33	2 459 000.00		2 565 228.80	0.08
EUR EAST JAPAN RAILWAY CO-REG-S 4.11000% 23-22.02.43	1 526 000.00		1 611 006.83	0.05
EUR EAST JAPAN RAILWAY CO-REG-S 3.97600% 23-05.09.32	549 000.00		580 451.42	0.02
EUR EAST JAPAN RAILWAY CO-REG-S 4.38900% 23-05.09.43	2 270 000.00		2 451 045.06	0.08
EUR EASYJET PLC-REG-S 0.87500% 19-11.06.25	1 317 000.00		1 268 352.66	0.04
EUR EDP - ENERGIAS DE PORTUGAL SA-REG-S 3.87500% 23-26.06.28	2 800 000.00		2 866 836.00	0.09
EUR EDP FINANCE BV-REG-S 3.87500% 22-11.03.30	1 612 000.00		1 660 940.32	0.05
EUR EDP SERVICIOS FINANCIEROS-REG-S 4.12500% 23-04.04.29	6 324 000.00		6 556 179.33	0.20
EUR EDP SERVICIOS FINANCIEROS ESPANA-REG-S 4.37500% 23-04.04.32	100 000.00		106 490.80	0.00
EUR ELECTRICITE DE FRANCE SA-REG-S 4.75000% 22-12.10.34	1 000 000.00		1 070 912.00	0.03
EUR ELIA TRANSMISSION BELGIUM SA-REG-S 0.87500% 20-28.04.30	2 000 000.00		1 732 764.00	0.05
EUR ELO SACA-REG-S 4.87500% 22-08.12.28	1 400 000.00		1 372 896.00	0.04
EUR ELO SACA-REG-S 6.00000% 23-22.03.29	1 600 000.00		1 612 809.60	0.05
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 1.12500% 19-17.10.34	305 000.00		236 968.65	0.01

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 0.37500% 19-17.06.27	2 700 000.00		2 459 613.60	0.08
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 0.87500% 21-17.06.36	8 682 000.00		6 244 459.05	0.19
EUR ENEL FINANCE INTERNATIONAL SA-REG-S 0.87500% 21-28.09.34	5 163 000.00		3 881 243.94	0.12
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 0.87500% 22-17.01.31	414 000.00		348 676.21	0.01
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 3.87500% 22-09.03.29	3 932 000.00		4 046 963.82	0.13
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 4.00000% 23-20.02.31	3 242 000.00		3 343 850.67	0.10
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 4.50000% 23-20.02.43	8 687 000.00		8 982 514.36	0.28
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 3.87500% 24-23.01.35	5 883 000.00		5 955 937.44	0.18
EUR ENGIE SA-REG-S 0.37500% 19-21.06.27	4 400 000.00		4 013 152.00	0.12
EUR ENGIE SA-REG-S 1.37500% 19-21.06.39	800 000.00		570 953.60	0.02
EUR ENGIE SA-REG-S 3.50000% 22-27.09.29	1 800 000.00		1 819 047.60	0.06
EUR ENGIE SA-REG-S 3.62500% 23-11.01.30	1 800 000.00		1 832 907.60	0.06
EUR ENGIE SA-REG-S 3.62500% 23-06.12.26	2 400 000.00		2 428 152.00	0.08
EUR ENGIE SA-REG-S 3.87500% 23-06.01.31	6 100 000.00		6 261 650.00	0.19
EUR ENGIE SA-REG-S 3.87500% 23-06.12.33	3 300 000.00		3 389 925.00	0.10
EUR ENGIE SA-REG-S 4.25000% 23-11.01.43	2 500 000.00		2 570 905.00	0.08
EUR ENGIE SA-REG-S 4.50000% 23-06.09.42	7 600 000.00		8 058 067.20	0.25
EUR ENI SPA-REG-S 3.62500% 23-19.05.27	2 030 000.00		2 053 774.95	0.06
EUR ENI SPA-REG-S 3.87500% 24-15.01.34	3 912 000.00		3 962 042.30	0.12
EUR ENI SPA-REG-S 4.25000% 23-19.05.33	3 605 000.00		3 768 587.69	0.12
EUR EQUINOR ASA-REG-S 1.62500% 15-17.02.35	1 200 000.00		1 019 781.60	0.03
EUR EQUINOR ASA-REG-S 1.37500% 20-22.05.32	3 175 000.00		2 783 554.25	0.09
EUR ERSTE GROUP BANK AG-REG-S 0.12500% 21-17.05.28	2 400 000.00		2 107 488.00	0.07
EUR ERSTE GROUP BANK AG-REG-S 1.50000% 22-07.04.26	1 100 000.00		1 057 777.60	0.03
EUR ESB FINANCE DAC-REG-S 1.75000% 17-07.02.29	1 317 000.00		1 232 145.69	0.04
EUR ESB FINANCE DAC-REG-S 1.12500% 19-11.06.30	1 126 000.00		992 879.78	0.03
EUR ESB FINANCE DAC-REG-S 3.75000% 23-25.01.43	1 752 000.00		1 708 487.33	0.05
EUR ESB FINANCE DAC-REG-S 4.25000% 23-03.03.36	2 050 000.00		2 177 715.00	0.07
EUR ESB FINANCE DAC-REG-S 4.00000% 23-03.10.28	1 900 000.00		1 958 577.00	0.06
EUR ESSILORLUXOTTICA SA-REG-S 0.37500% 20-05.01.26	1 500 000.00		1 424 400.00	0.04
EUR EUROGRID GMBH-REG-S 3.27900% 22-05.09.31	2 800 000.00		2 774 273.60	0.09
EUR EUROGRID GMBH-REG-S 3.72200% 23-27.04.30	14 100 000.00		14 351 854.20	0.44
EUR EUROGRID GMBH-REG-S 3.91500% 24-01.02.34	3 600 000.00		3 680 604.00	0.11
EUR EWE AG-REG-S 0.37500% 20-22.10.32	300 000.00		232 018.80	0.01
EUR FLUVIUS SYSTEM OPERATOR CVBA-REG-S 3.87500% 23-18.03.31	2 300 000.00		2 367 482.00	0.07
EUR FONTERRA CO-OPERATIVE GROUP LTD-REG-S 0.75000% 16-08.11.24	1 672 000.00		1 632 584.27	0.05
EUR FORD MOTOR CREDIT CO LLC 5.12500% 23-20.02.29	8 001 000.00		8 331 185.27	0.26
EUR FORTUM OYJ-REG-S 4.00000% 23-26.05.28	2 000 000.00		2 045 096.00	0.06
EUR FRESENIUS SE & CO KGAA-REG-S 5.00000% 22-28.11.29	4 500 000.00		4 767 426.00	0.15
EUR FRESENIUS SE & CO KGAA-REG-S 5.12500% 23-05.10.30	5 931 000.00		6 375 741.97	0.20
EUR GAS NATURAL FENOSA FINANCE BV-REG-S 1.25000% 16-19.04.26	3 000 000.00		2 872 417.56	0.09
EUR GECINA SA-REG-S 0.87500% 21-30.06.36	2 000 000.00		1 456 000.00	0.05
EUR GECINA SA-REG-S 2.00000% 17-30.06.32	3 900 000.00		3 555 240.00	0.11
EUR GENERAL MOTORS FINANCIAL CO INC-REG-S 4.50000% 23-22.11.27	3 380 000.00		3 493 716.72	0.11
EUR GENERAL MOTORS FINANCIAL CO INC-REG-S 3.90000% 24-12.01.28	2 071 000.00		2 091 030.71	0.06
EUR GLOBAL SWITCH FINANCE BV-REG-S 1.37500% 20-07.10.30	5 117 000.00		4 615 636.34	0.14
EUR GLOBAL SWITCH HOLDINGS LTD-REG-S 2.25000% 17-31.05.27	7 250 000.00		7 001 368.50	0.22
EUR GOLDMAN SACHS GROUP INC-REG-S 2.87500% 14-03.06.26	2 500 000.00		2 482 995.00	0.08
EUR GOLDMAN SACHS GROUP INC-REG-S 0.87500% 20-21.01.30	1 260 000.00		1 085 376.60	0.03
EUR GOLDMAN SACHS GROUP INC-REG-S 0.75000% 21-23.03.32	1 256 000.00		1 005 252.16	0.03
EUR GOLDMAN SACHS GROUP INC-REG-S 4.00000% 22-21.09.29	4 900 000.00		5 046 167.00	0.16
EUR GOLDMAN SACHS GROUP-REG-S 1.25000% 22-07.02.29	4 985 000.00		4 466 250.93	0.14
EUR GRAND CITY PROPERTIES SA-REG-S 1.50000% 18-22.02.27	2 000 000.00		1 820 972.08	0.06
EUR GSK CAPITAL BV-REG-S 3.00000% 22-28.11.27	1 071 000.00		1 077 820.13	0.03
EUR H LUNDBECK A/S-REG-S 0.87500% 20-14.10.27	2 000 000.00		1 808 604.00	0.06
EUR H&M FINANCE BV-REG-S 4.87500% 23-25.10.31	1 400 000.00		1 483 720.00	0.05
EUR HAMBURG COMMERCIAL BANK AG-REG-S 0.37500% 21-09.03.26	900 000.00		828 630.00	0.03
EUR HAMBURG COMMERCIAL BANK AG-REG-S 6.25000% 22-18.11.24	3 800 000.00		3 813 391.20	0.12
EUR HAMBURG COMMERCIAL BANK AG-REG-S 4.87500% 23-30.03.27	2 490 000.00		2 539 899.60	0.08
EUR HEATHROW FUNDING LTD-REG-S 1.50000% 15-11.02.30	1 890 000.00		1 683 974.88	0.05
EUR HEATHROW FUNDING LTD-REG-S 1.87500% 19-14.03.34	956 000.00		804 990.24	0.02
EUR HEATHROW FUNDING LTD-REG-S 4.50000% 23-11.07.33	2 060 000.00		2 183 237.44	0.07
EUR HEIDELBERGCEMENT AG-REG-S 1.50000% 16-07.02.25	2 252 000.00		2 205 951.11	0.07
EUR HEIMSTADEN BOSTAD AB-REG-S 1.12500% 20-21.01.26	1 400 000.00		1 246 028.00	0.04
EUR HEIMSTADEN BOSTAD TREASURY BV 1.37500% 20-03.03.27	3 150 000.00		2 652 690.60	0.08
EUR HEIMSTADEN BOSTAD TREASURY BV-REG-S 0.75000% 21-06.09.29	3 927 000.00		2 778 352.50	0.09
EUR HEIMSTADEN BOSTAD TREASURY BV-REG-S 0.25000% 21-13.10.24	7 507 000.00		7 194 708.80	0.22
EUR HEIMSTADEN BOSTAD TREASURY BV-REG-S 1.00000% 21-13.04.28	4 328 000.00		3 348 720.75	0.10
EUR HEIMSTADEN BOSTAD TREASURY BV-REG-S 0.62500% 22-24.07.25	2 633 000.00		2 395 766.70	0.07
EUR HIT FINANCE BV-REG-S 0.62500% 21-14.09.28	2 700 000.00		2 389 105.80	0.07

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR HOLDING D'INFRASTRUCTURES DE TRAN-REG-S 2.50000% 20-04.05.27	2 400 000.00		2 334 019.20	0.07
EUR HOLDING D'INFRASTRUCTURES DE TRAN-REG-S 1.47500% 22-18.01.31	1 000 000.00		860 396.00	0.03
EUR HOLDING D'INFRASTRUCTURES DE TRAN-REG-S 4.25000% 23-18.03.30	11 700 000.00		12 039 112.80	0.37
EUR HOWOGE WOHNUNGS-BAUGESSELLSCHAFT-REG-S 0.62500% 21-01.11.28	2 600 000.00		2 283 413.60	0.07
EUR IHG FINANCE LLC-REG-S 4.37500% 23-28.11.29	2 574 000.00		2 674 996.29	0.08
EUR IMERY'S SA-REG-S 4.75000% 23-29.11.29	1 000 000.00		1 030 248.00	0.03
EUR INTERCONTINENTAL HOTELS GROUP PLC-REG-S 2.12500% 18-15.05.27	1 209 000.00		1 164 673.11	0.04
EUR INTERNATIONAL BUSINESS MACHINES CORP 1.25000% 22-09.02.34	1 173 000.00		974 645.70	0.03
EUR INTESA SANPAOLO SPA-REG-S 1.75000% 18-20.03.28	1 213 000.00		1 137 927.43	0.04
EUR INTESA SANPAOLO SPA-REG-S 1.00000% 19-19.11.26	1 528 000.00		1 434 394.72	0.04
EUR INTESA SANPAOLO SPA-REG-S 4.75000% 22-06.09.27	1 619 000.00		1 675 985.56	0.05
EUR INTESA SANPAOLO SPA-REG-S 4.87500% 23-19.05.30	3 850 000.00		4 084 634.40	0.13
EUR INTESA SANPAOLO SPA-REG-S 4.37500% 23-29.08.27	1 300 000.00		1 337 520.60	0.04
EUR INTESA SANPAOLO SPA-REG-S 5.12500% 23-29.08.31	8 944 000.00		9 642 921.74	0.30
EUR IREN SPA-REG-S 3.87500% 24-22.07.32	794 000.00		804 711.06	0.02
EUR ISS FINANCE BV-REG-S 1.25000% 20-07.07.25	2 560 000.00		2 465 751.04	0.08
EUR ISS GLOBAL A/S-REG-S 1.50000% 17-31.08.27	1 850 000.00		1 725 469.10	0.05
EUR ISS GLOBAL A/S-REG-S 0.87500% 19-18.06.26	2 430 000.00		2 276 370.54	0.07
EUR JDE PEET'S NV-REG-S 1.12500% 21-16.06.33	700 000.00		558 432.00	0.02
EUR JDE PEET'S NV-REG-S 0.50000% 21-16.01.29	1 100 000.00		954 852.80	0.03
EUR JDE PEET'S NV-REG-S 4.50000% 23-23.01.34	2 205 000.00		2 302 028.82	0.07
EUR KERING SA-REG-S 2.00000% 20-12.05.29	1 300 000.00		1 209 353.60	0.04
EUR KERING SA-REG-S 3.62500% 23-05.09.31	1 700 000.00		1 751 720.80	0.05
EUR KERING SA-REG-S 3.87500% 23-05.09.35	2 000 000.00		2 088 480.00	0.06
EUR KLEPIERRE SA-REG-S 0.62500% 19-01.07.30	3 900 000.00		3 242 421.00	0.10
EUR KOJAMO OYJ-REG-S 0.87500% 21-28.05.29	1 730 000.00		1 367 392.00	0.04
EUR KONINKLIJKE KPN NV-REG-S 0.87500% 20-14.12.32	3 500 000.00		2 834 055.00	0.09
EUR KONINKLIJKE KPN NV-REG-S 3.87500% 23-03.07.31	2 000 000.00		2 056 304.00	0.06
EUR LA BANQUE POSTALE-REG-S 1.00000% 17-16.10.24	1 000 000.00		980 072.00	0.03
EUR LA POSTE SA-REG-S 0.62500% 21-18.01.36	2 800 000.00		2 046 889.60	0.06
EUR LEASEPLAN CORP NV-REG-S 0.25000% 21-23.02.26	11 901 000.00		11 097 682.50	0.34
EUR LEASEPLAN CORP NV-REG-S 0.25000% 21-07.09.26	1 586 000.00		1 456 991.58	0.05
EUR LEASYS SPA-REG-S 4.50000% 23-26.07.26	1 542 000.00		1 567 791.49	0.05
EUR LEASYS SPA-REG-S 4.62500% 23-16.02.27	4 949 000.00		5 053 231.88	0.16
EUR LEG IMMOBILIEN SE-REG-S 0.37500% 22-17.01.26	1 600 000.00		1 496 640.00	0.05
EUR LEG IMMOBILIEN SE-REG-S 0.87500% 22-17.01.29	600 000.00		520 908.00	0.02
EUR LINDE FINANCE BV-REG-S 0.25000% 20-19.05.27	1 800 000.00		1 652 619.60	0.05
EUR LOGICOR FINANCING SARL-REG-S 3.25000% 18-13.11.28	3 426 000.00		3 264 978.00	0.10
EUR LOGICOR FINANCING SARL-REG-S 1.62500% 19-15.07.27	3 490 000.00		3 192 344.88	0.10
EUR LOGICOR FINANCING SARL-REG-S 1.50000% 20-13.07.26	5 644 000.00		5 282 614.68	0.16
EUR LOGICOR FINANCING SARL-REG-S 0.87500% 21-14.01.31	2 418 000.00		1 883 254.47	0.06
EUR LOGICOR FINANCING SARL-REG-S 1.62500% 22-17.01.30	478 000.00		405 626.02	0.01
EUR LOGICOR FINANCING SARL-REG-S 4.62500% 24-25.07.28	3 955 000.00		3 989 898.91	0.12
EUR LSEG NETHERLANDS BV-REG-S 4.23100% 23-29.09.30	5 577 000.00		5 873 651.79	0.18
EUR MADRILENA RED DE GAS FINANCE BV-REG-S 1.37500% 17-11.04.25	1 297 000.00		1 254 704.83	0.04
EUR MCDONALD'S CORP REG-S 2.37500% 22-31.05.29	1 675 000.00		1 611 587.85	0.05
EUR MCDONALD'S CORP-REG-S 2.62500% 14-11.06.29	2 500 000.00		2 442 055.00	0.08
EUR MCDONALD'S CORP-REG-S 3.00000% 22-31.05.34	1 500 000.00		1 443 720.00	0.04
EUR MCDONALD'S CORP-REG-S 3.62500% 23-28.11.27	2 140 000.00		2 177 308.76	0.07
EUR MCDONALD'S CORP-REG-S 3.87500% 23-20.02.31	10 052 000.00		10 412 323.99	0.32
EUR MCDONALD'S CORP-REG-S 4.12500% 23-28.11.35	3 230 000.00		3 362 430.00	0.10
EUR MERCEDES-BENZ INTERNATIONAL FIN-REG-S 3.50000% 23-30.05.26	3 380 000.00		3 419 302.64	0.11
EUR MERCEDES-BENZ INTERNATIONAL FIN-REG-S 3.70000% 23-30.05.31	7 091 000.00		7 378 001.13	0.23
EUR MERCEDES-BENZ INTERNATIONAL FINAN-REG-S 3.25000% 24-10.01.32	1 380 000.00		1 385 028.72	0.04
EUR MERCK FINANCIAL SERVICES GMBH-REG-S 2.37500% 22-15.06.30	2 000 000.00		1 925 700.00	0.06
EUR MERLIN PROPERTIES SOCIMI SA-REG-S 1.75000% 17-26.05.25	3 511 000.00		3 415 283.11	0.11
EUR MERLIN PROPERTIES SOCIMI SA-REG-S 2.37500% 20-13.07.27	1 800 000.00		1 733 058.00	0.05
EUR MERLIN PROPERTIES SOCIMI SA-REG-S 1.37500% 21-01.06.30	1 700 000.00		1 462 768.86	0.05
EUR METROPOLITAN LIFE GLOBAL FUND I-REG-S 3.75000% 22-05.12.30	1 449 000.00		1 479 145.86	0.05
EUR METROPOLITAN LIFE GLOBAL FUNDING-REG-S 3.75000% 23-07.12.31	2 700 000.00		2 764 918.80	0.09
EUR MIZUHO FINANCIAL GROUP INC-REG-S 0.69300% 20-07.10.30	4 090 000.00		3 384 778.93	0.10
EUR MIZUHO FINANCIAL GROUP INC-REG-S 4.60800% 23-28.08.30	3 840 000.00		4 043 278.69	0.13
EUR MMS USA INVESTMENTS INC-REG-S 1.75000% 19-13.06.31	3 100 000.00		2 785 412.00	0.09
EUR MOBICO GROUP PLC-REG-S 4.87500% 23-26.09.31	4 000 000.00		4 057 232.00	0.13
EUR MOLNLYCKE HOLDING AB-REG-S 0.62500% 20-15.01.31	2 075 000.00		1 671 503.80	0.05
EUR MOLNLYCKE HOLDING AB-REG-S 4.25000% 23-08.09.28	8 127 000.00		8 310 751.47	0.26
EUR MONDI FINANCE PLC-REG-S 1.62500% 18-27.04.26	1 500 000.00		1 445 625.00	0.04
EUR MOTABILITY OPERATIONS GROUP PLC-REG-S 0.87500% 17-14.03.25	1 775 000.00		1 724 913.05	0.05
EUR MOTABILITY OPERATIONS GROUP PLC-REG-S 3.62500% 24-24.07.29	3 900 000.00		3 966 791.40	0.12
EUR MOTABILITY OPERATIONS GROUP PLC-REG-S 3.87500% 24-24.01.34	9 803 000.00		9 984 531.95	0.31

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR MUNDYS SPA-REG-S 4.75000% 24-24.01.29	2 472 000.00		2 484 795.07	0.08
EUR NATIONAL GAS TRANSMISSION PLC-REG-S 4.25000% 23-05.04.30	1 282 000.00		1 323 385.53	0.04
EUR NATIONAL GRID ELECTRICITY TRANSMI-REG-S 0.82300% 20-07.07.32	799 000.00		641 601.79	0.02
EUR NATIONAL GRID NORTH AMERICA INC-REG-S 1.05400% 22-20.01.31	3 330 000.00		2 808 042.48	0.09
EUR NATIONAL GRID NORTH AMERICA INC-REG-S 4.66800% 23-12.09.33	513 000.00		543 056.67	0.02
EUR NATIONAL GRID PLC-REG-S 0.55300% 20-18.09.29	6 710 000.00		5 721 241.24	0.18
EUR NATIONAL GRID PLC-REG-S 3.24500% 22-30.03.34	3 308 000.00		3 128 898.26	0.10
EUR NATIONAL GRID PLC-REG-S 4.27500% 23-16.01.35	5 854 000.00		6 004 049.73	0.19
EUR NATIONAL GRID TRANSCO PLC-REG-S 0.25000% 21-01.09.28	1 032 000.00		897 984.48	0.03
EUR NATIONAL GRID TRANSCO PLC-REG-S 0.75000% 21-01.09.33	3 375 000.00		2 566 923.75	0.08
EUR NATIONWIDE BUILDING SOCIETY-REG-S 0.25000% 21-14.09.28	1 317 000.00		1 147 496.83	0.04
EUR NATIONWIDE BUILDING SOCIETY-REG-S 3.25000% 22-05.09.29	10 238 000.00		10 168 074.46	0.31
EUR NATIONWIDE BUILDING SOCIETY-REG-S 4.50000% 23-01.11.26	1 544 000.00		1 587 821.81	0.05
EUR NATURGY FINANCE BV-REG-S 1.25000% 20-15.01.26	4 700 000.00		4 507 243.60	0.14
EUR NATWEST MARKETS PLC-REG-S 2.75000% 20-02.04.25	1 246 000.00		1 234 133.09	0.04
EUR NATWEST MARKETS PLC-REG-S 0.12500% 21-12.11.25	1 375 000.00		1 296 325.25	0.04
EUR NATWEST MARKETS PLC-REG-S 2.00000% 22-27.08.25	4 267 000.00		4 162 569.44	0.13
EUR NATWEST MARKETS PLC-REG-S 4.25000% 23-13.01.28	6 409 000.00		6 621 278.90	0.20
EUR NATWEST MARKETS PLC-REG-S 3.62500% 24-09.01.29	5 726 000.00		5 747 174.75	0.18
EUR NBN CO LTD-REG-S 4.12500% 23-15.03.29	2 680 000.00		2 766 590.83	0.09
EUR NBN CO LTD-REG-S 4.37500% 23-15.03.33	4 999 000.00		5 264 116.21	0.16
EUR NE PROPERTY BV-REG-S 2.00000% 22-20.01.30	942 000.00		786 570.00	0.02
EUR NESTE OYJ-REG-S 3.87500% 23-16.03.29	1 400 000.00		1 434 045.20	0.04
EUR NESTLE FINANCE INTERNATIONAL-REG-S 1.50000% 22-29.03.35	1 665 000.00		1 423 634.94	0.04
EUR NESTLE FINANCE INTERNATIONAL LTD-REG-S 3.75000% 23-13.03.33	1 935 000.00		2 056 576.43	0.06
EUR NEW YORK LIFE GLOBAL FUNDING-REG-S 3.45000% 24-30.01.31	2 100 000.00		2 131 248.00	0.07
EUR NIBC BANK NV-REG-S 2.00000% 19-09.04.24	1 200 000.00		1 194 235.20	0.04
EUR NN GROUP NV-REG-S 0.87500% 21-23.11.31	2 892 000.00		2 460 536.74	0.08
EUR NN GROUP NV-REG-S 1.62500% 17-01.06.27	1 050 000.00		1 004 364.90	0.03
EUR NORDEA BANK ABP-REG-S 1.12500% 15-12.02.25	2 600 000.00		2 534 636.00	0.08
EUR NORTEGAS ENERGIA DISTRIBUCION SAU-REG-S 0.90500% 21-22.01.31	4 600 000.00		3 618 139.20	0.11
EUR NYKREDIT REALKREDIT A/S-REG-S 0.62500% 19-17.01.25	2 146 000.00		2 082 156.50	0.06
EUR NYKREDIT REALKREDIT AS-REG-S 4.00000% 23-17.07.28	5 554 000.00		5 600 131.52	0.17
EUR NYKREDIT REALKREDIT AS-REG-S 1.37500% 22-12.07.27	2 424 000.00		2 265 950.35	0.07
EUR NYKREDIT REALKREDIT AS-REG-S 4.62500% 23-19.01.29	8 263 000.00		8 510 063.70	0.26
EUR OMNICOM FINANCE HOLDINGS PLC 0.80000% 19-08.07.27	2 570 000.00		2 372 392.70	0.07
EUR OP CORPORATE BANK PLC-REG-S 0.10000% 20-16.11.27	2 500 000.00		2 226 389.99	0.07
EUR OP CORPORATE BANK PLC-REG-S 2.87500% 22-15.12.25	2 278 000.00		2 264 117.87	0.07
EUR OPTUS FINANCE PTY LTD-REG-S 1.00000% 19-20.06.29	4 500 000.00		3 920 891.42	0.12
EUR ORANGE SA 1.20000% 19-11.07.34	2 600 000.00		2 125 526.00	0.07
EUR ORANGE SA-REG-S 0.50000% 19-04.09.32	3 100 000.00		2 499 536.20	0.08
EUR ORANGE SA-REG-S 1.25000% 20-07.07.27	500 000.00		472 513.00	0.01
EUR ORANGE SA-REG-S 2.37500% 22-18.05.32	200 000.00		189 789.60	0.01
EUR ORANGE SA-REG-S 3.62500% 22-16.11.31	2 200 000.00		2 278 056.00	0.07
EUR ORANGE SA-REG-S 3.87500% 23-11.09.35	2 200 000.00		2 307 285.20	0.07
EUR ORSTED AS-REG-S 2.25000% 22-14.06.28	2 590 000.00		2 480 883.30	0.08
EUR ORSTED AS-REG-S 3.62500% 23-08.06.28	3 000 000.00		3 015 521.70	0.09
EUR ORSTED AS-REG-S 3.75000% 23-01.03.30	3 903 000.00		3 984 393.16	0.12
EUR P3 GROUP SAR-REG-S 1.62500% 22-26.01.29	2 139 000.00		1 866 063.60	0.06
EUR PACCAR FINANCIAL EUROPE BV-REG-S 3.25000% 22-29.11.25	1 000 000.00		998 480.00	0.03
EUR PANDORA A/S-REG-S 4.50000% 23-10.04.28	3 100 000.00		3 216 095.00	0.10
EUR PROLOGIS EURO FINANCE LLC 1.00000% 22-08.02.29	657 000.00		583 178.16	0.02
EUR PROLOGIS EURO FINANCE LLC 3.87500% 23-31.01.30	2 574 000.00		2 610 756.72	0.08
EUR PROLOGIS EURO FINANCE LLC 4.25000% 23-31.01.43	2 000 000.00		1 969 760.20	0.06
EUR PROLOGIS INTERNATIONAL FUNDING II-REG-S 0.87500% 19-09.07.29	4 591 000.00		3 990 956.30	0.12
EUR PROLOGIS INTERNATIONAL FUNDING II-REG-S 3.12500% 22-01.06.31	1 760 000.00		1 678 733.76	0.05
EUR PROLOGIS INTERNATIONAL FUNDING II-REG-S 4.62500% 23-21.02.35	3 400 000.00		3 500 844.00	0.11
EUR PROSUS NV-REG-S 1.20700% 22-19.01.26	1 500 000.00		1 417 605.00	0.04
EUR PROSUS NV-REG-S 1.53900% 20-03.08.28	1 800 000.00		1 554 750.00	0.05
EUR PROSUS NV-REG-S 1.98500% 21-13.07.33	150 000.00		109 875.00	0.00
EUR PROXIMUS SADP REG-S 0.75000% 21-17.11.36	800 000.00		572 427.20	0.02
EUR RAIFFEISEN BANK INTERNATIONAL AG-REG-S 0.37500% 19-25.09.26	1 200 000.00		1 102 636.80	0.03
EUR RAIFFEISEN BANK INTERNATIONAL AG-REG-S 4.12500% 22-08.09.25	4 400 000.00		4 422 695.20	0.14
EUR RAIFFEISEN BANK INTERNATIONAL AG-REG-S 5.75000% 22-27.01.28	4 800 000.00		5 139 705.60	0.16
EUR RCI BANQUE SA-REG-S 1.62500% 18-26.05.26	1 600 000.00		1 524 272.00	0.05
EUR RCI BANQUE SA-REG-S 2.00000% 19-11.07.24	2 092 000.00		2 073 004.64	0.06
EUR RCI BANQUE SA-REG-S 4.87500% 22-21.09.28	1 596 000.00		1 667 053.92	0.05
EUR RCI BANQUE SA-REG-S 4.62500% 23-13.07.26	4 200 000.00		4 273 155.60	0.13
EUR RCI BANQUE SA-REG-S 4.50000% 23-06.04.27	1 916 000.00		1 959 106.17	0.06
EUR RCI BANQUE SA-REG-S 4.87500% 23-14.06.28	2 157 000.00		2 256 705.17	0.07



Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR RCI BANQUE SA-REG-S 4.62500% 23-02.10.26	1 810 000.00	1 846 457.02	0.06
EUR RCI BANQUE SA-REG-S 4.87500% 23-02.10.29	5 421 000.00	5 649 278.31	0.17
EUR REALTY INCOME CORP 4.87500% 23-06.07.30	2 810 000.00	2 967 725.30	0.09
EUR REALTY INCOME CORP 5.12500% 23-06.07.34	830 000.00	896 046.42	0.03
EUR RECKITT BENCKISER TREASURY PLC-REG-S 3.62500% 23-14.09.28	627 000.00	644 725.29	0.02
EUR RECKITT BENCKISER TREASURY PLC-REG-S 3.87500% 23-14.09.33	2 180 000.00	2 278 570.88	0.07
EUR REN FINANCE B V-REG-S 0.50000% 21-16.04.29	3 237 000.00	2 837 334.08	0.09
EUR REN FINANCE BV-REG-S 1.75000% 18-18.01.28	527 000.00	498 460.84	0.02
EUR RENAULT SA-REG-S 1.00000% 18-18.04.24	1 900 000.00	1 886 206.00	0.06
EUR RENTOKIL INITIAL FINANCE BV-REG-S 3.87500% 22-27.06.27	3 520 000.00	3 581 445.12	0.11
EUR RENTOKIL INITIAL FINANCE BV-REG-S 4.37500% 22-27.06.30	1 654 000.00	1 741 231.96	0.05
EUR RENTOKIL INITIAL PLC-REG-S 0.50000% 20-14.10.28	4 705 000.00	4 143 693.50	0.13
EUR ROBERT BOSCH GMBH-REG-S 3.62500% 23-02.06.30	2 400 000.00	2 464 617.60	0.08
EUR ROBERT BOSCH GMBH-REG-S 4.37500% 23-02.06.43	7 000 000.00	7 410 508.00	0.23
EUR ROYAL BANK OF CANADA-REG-S 2.12500% 22-26.04.29	4 150 000.00	3 900 253.00	0.12
EUR ROYAL BANK OF SCOTLAND PLC-REG-S 1.37500% 22-02.03.27	4 525 000.00	4 263 663.15	0.13
EUR RTE EDF TRANSPORT SA-REG-S 2.12500% 18-27.09.38	1 400 000.00	1 184 500.80	0.04
EUR RTE RESEAU TRANSPORT-REG-S 3.50000% 23-07.12.31	1 500 000.00	1 533 618.00	0.05
EUR SANDVIK AB-REG-S 0.37500% 21-25.11.28	3 168 000.00	2 777 917.82	0.09
EUR SANDVIK AB-REG-S 2.12500% 22-07.06.27	2 480 000.00	2 398 437.76	0.07
EUR SANTANDER CONSUMER FINANCE SA-REG-S 0.37500% 20-17.01.25	3 500 000.00	3 389 645.00	0.10
EUR SANTANDER CONSUMER FINANCE SA-REG-S 3.75000% 24-17.01.29	2 600 000.00	2 622 490.00	0.08
EUR SCENTRE GROUP TRUST 1 / 2-REG-S 1.45000% 19-28.03.29	7 376 000.00	6 517 463.10	0.20
EUR SCHAEFFLER AG-REG-S 4.75000% 24-14.08.29	1 800 000.00	1 822 712.40	0.06
EUR SCHNEIDER ELECTRIC SE-REG-S 0.25000% 16-09.09.24	6 000 000.00	5 871 984.00	0.18
EUR SCHNEIDER ELECTRIC SE-REG-S 3.37500% 23-06.04.25	1 000 000.00	999 430.00	0.03
EUR SCHNEIDER ELECTRIC SE-REG-S 3.25000% 24-10.10.35	7 300 000.00	7 271 150.40	0.23
EUR SECURITAS TREASURY IRELAND DAC-REG-S 4.25000% 23-04.04.27	5 000 000.00	5 087 500.00	0.16
EUR SECURITAS TREASURY IRELAND DAC-REG-S 4.37500% 23-06.03.29	10 887 000.00	11 225 019.57	0.35
EUR SELP FINANCE SARL-REG-S 3.75000% 22-10.08.27	8 873 000.00	8 800 951.24	0.27
EUR SES SA-REG-S 3.50000% 22-14.01.29	1 410 000.00	1 382 550.12	0.04
EUR SIEMENS FINANCIERIGSMATSCHAPIJ NV-REG-S 3.00000% 22-08.09.33	700 000.00	697 831.40	0.02
EUR SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.37500% 21-21.06.28	3 710 000.00	3 237 086.30	0.10
EUR SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 3.25000% 22-24.11.25	2 277 000.00	2 273 976.14	0.07
EUR SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 3.87500% 23-09.05.28	1 700 000.00	1 734 170.00	0.05
EUR SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 4.37500% 23-06.11.28	2 383 000.00	2 462 816.21	0.08
EUR SNAM SPA-REG-S 4.00000% 23-27.11.29	409 000.00	419 801.69	0.01
EUR SOCIETE GENERALE SA-REG-S-SUB 5.62500% 23-02.06.33	1 300 000.00	1 384 515.60	0.04
EUR SOCIETE GENERALE-REG-S 1.12500% 18-23.01.25	200 000.00	194 897.20	0.01
EUR SOCIETE GENERALE-REG-S 2.12500% 18-27.09.28	3 000 000.00	2 842 098.00	0.09
EUR SPAREBANK 1 BOLIGKREDITT AS-REG-S 0.12500% 21-12.05.31	5 364 000.00	4 367 679.92	0.14
EUR SPAREBANK 1 BOLIGKREDITT AS-REG-S 1.75000% 22-11.05.32	364 000.00	330 108.69	0.01
EUR SPAREBANKEN 1 BOLIGKREDITT-REG-S 0.12500% 19-05.11.29	623 000.00	531 437.69	0.02
EUR SSE PLC-REG-S 1.25000% 20-16.04.25	3 511 000.00	3 413 815.52	0.11
EUR STANDARD CHARTERED PLC-REG-S 0.90000% 19-02.07.27	796 000.00	746 168.81	0.02
EUR STATE GRID OVERSEAS INVESTMENT-REG-S 1.37500% 18-02.05.25	2 279 000.00	2 200 306.13	0.07
EUR STATKRAFT AS-REG-S 1.12500% 17-20.03.25	3 580 000.00	3 480 118.00	0.11
EUR STATKRAFT AS-REG-S 2.87500% 22-13.09.29	1 160 000.00	1 151 030.88	0.04
EUR STATKRAFT AS-REG-S 3.12500% 23-13.12.26	524 000.00	525 415.85	0.02
EUR STATKRAFT AS-REG-S 3.12500% 23-13.12.31	2 078 000.00	2 074 808.19	0.06
EUR STELLANTIS NV-REG-S 3.75000% 16-29.03.24	495 000.00	494 538.66	0.02
EUR STELLANTIS NV-REG-S 4.37500% 23-14.03.30	311 000.00	326 181.78	0.01
EUR STELLANTIS NV-REG-S 4.25000% 23-16.06.31	3 990 000.00	4 142 138.70	0.13
EUR SUEZ SACA-REG-S 1.87500% 22-24.05.27	2 500 000.00	2 388 175.00	0.07
EUR SUEZ SACA-REG-S 2.37500% 22-24.05.30	2 200 000.00	2 062 218.40	0.06
EUR SUEZ SACA-REG-S 2.87500% 22-24.05.34	1 100 000.00	1 019 326.00	0.03
EUR SUEZ SACA-REG-S 4.50000% 23-13.11.33	1 500 000.00	1 586 738.55	0.05
EUR SUEZ SACA-REG-S 5.00000% 22-03.11.32	800 000.00	873 705.60	0.03
EUR SUMITOMO MITSUI FINANCIAL GROUP-REG-S 4.49200% 23-12.06.30	3 200 000.00	3 351 882.13	0.10
EUR SVENSKA HANDELSBANKEN AB-REG-S 0.05000% 21-06.09.28	2 830 000.00	2 461 115.16	0.08
EUR SVENSKA HANDELSBANKEN AB-REG-S 3.75000% 23-05.05.26	1 500 000.00	1 515 828.00	0.05
EUR SVENSKA HANDELSBANKEN AB-REG-S 3.87500% 23-10.05.27	4 100 000.00	4 178 802.00	0.13
EUR SWEDBANK AB-REG-S 3.75000% 25-14.11.25	4 757 000.00	4 784 933.10	0.15
EUR SWEDBANK AB-REG-S 4.12500% 23-13.11.28	6 247 000.00	6 450 702.17	0.20
EUR SWEDBANK HYPOTEK AB-REG-S 0.05000% 19-28.05.25	2 279 000.00	2 185 994.01	0.07
EUR SYDNEY AIRPORT FINANCE CO PTY LTD-REG-S 2.75000% 14-23.04.24	9 783 000.00	9 749 855.19	0.30
EUR SYDNEY AIRPORT FINANCE CO PTY LTD-REG-S 1.75000% 18-26.04.28	2 402 000.00	2 260 877.68	0.07
EUR SYDNEY AIRPORT FINANCE CO PTY LTD-REG-S 4.37500% 23-03.05.33	3 510 000.00	3 672 729.90	0.11
EUR TDC NET A/S-REG-S 5.61800% 23-06.02.30	3 734 000.00	3 863 749.03	0.12
EUR TELE2 AB-REG-S 0.75000% 21-23.03.31	1 300 000.00	1 095 200.60	0.03

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR TELE2 AB-REG-S 2.12500% 18-15.05.28	5 579 000.00		5 333 657.90	0.17
EUR TELE2 AB-REG-S 3.75000% 23-22.11.29	1 700 000.00		1 731 811.76	0.05
EUR TELEFONAKTIEBOLAGET LM ERICSSON-REG-S 5.37500% 23-29.05.28	7 000 000.00		7 360 976.00	0.23
EUR TELEFONICA EMISIONES SA-REG-S 4.18300% 23-21.11.33	1 500 000.00		1 577 991.00	0.05
EUR TELEFONICA EMISIONES SA-REG-S 4.05500% 24-24.01.36	10 500 000.00		10 779 930.00	0.33
EUR TELENOR ASA-REG-S 4.00000% 23-03.10.30	1 352 000.00		1 413 164.48	0.04
EUR TELENOR ASA-REG-S 4.25000% 23-03.10.35	4 660 000.00		5 004 644.28	0.15
EUR TELEPERFORMANCE SE-REG-S 5.25000% 23-22.11.28	2 000 000.00		2 114 444.00	0.07
EUR TELEPERFORMANCE SE-REG-S 5.75000% 23-22.11.31	1 700 000.00		1 835 711.00	0.06
EUR TELIA CO AB-REG-S 3.62500% 23-22.02.32	551 000.00		565 926.59	0.02
EUR TELSTRA CORP LTD-REG-S 1.12500% 16-14.04.26	521 000.00		499 258.67	0.02
EUR TELSTRA CORP LTD-REG-S 1.37500% 19-26.03.29	448 000.00		411 863.42	0.01
EUR TENNET HOLDING BV-REG-S 1.50000% 19-03.06.39	1 670 000.00		1 412 789.94	0.04
EUR TENNET HOLDING BV-REG-S 2.12500% 22-17.11.29	2 240 000.00		2 147 219.20	0.07
EUR TENNET HOLDING BV-REG-S 2.75000% 22-17.05.42	2 926 000.00		2 670 583.61	0.08
EUR TESCO CORP TREASURY SERVICES PLC-REG-S STEP-UP 21-27.07.29	7 485 000.00		6 370 318.83	0.20
EUR THAMES WATER UTILITIES FINANCE PL-REG-S 1.25000% 22-31.01.32	510 000.00		384 693.48	0.01
EUR THAMES WATER UTILITIE FINANCE PLC-REG-S 4.37500% 23-18.01.31	515 000.00		487 483.75	0.02
EUR THERMO FISHER SCIENTIFIC INC 1.50000% 19-01.10.39	2 000 000.00		1 510 800.00	0.05
EUR TORONTO-DOMINION BANK/THE-REG-S 1.95200% 22-08.04.30	1 480 000.00		1 355 887.20	0.04
EUR TORONTO-DOMINION BANK-REG-S 2.55100% 22-03.08.27	3 400 000.00		3 316 305.60	0.10
EUR TORONTO-DOMINION BANK/THE-REG-S 3.63100% 22-13.12.29	1 000 000.00		1 007 580.00	0.03
EUR TOYOTA MOTOR CREDIT CORP-REG-S 4.05000% 23-13.09.29	1 500 000.00		1 566 174.00	0.05
EUR TOYOTA MOTOR CREDIT CORP-REG-S 3.85000% 23-24.07.30	1 338 000.00		1 385 250.13	0.04
EUR TOYOTA MOTOR FINANCE NETHERLANDS-REG-S 3.50000% 23-13.01.28	1 500 000.00		1 520 589.00	0.05
EUR TOYOTA MOTOR FINANCE NETHERLANDS-REG-S 3.12500% 24-11.01.27	1 266 000.00		1 262 211.19	0.04
EUR TRANSURBAN FINANCE CO PTY LTD-REG-S 1.70100% 19-03.07.34	1 868 000.00		1 535 238.18	0.05
EUR TRANSURBAN FINANCE CO PTY LTD-REG-S 3.00000% 20-08.04.30	898 000.00		878 019.50	0.03
EUR TRANSURBAN FINANCE CO PTY LTD-REG-S 4.22500% 23-26.04.33	2 200 000.00		2 295 165.23	0.07
EUR TRATON FINANCE LUXEMBOURG SA-REG-S 4.50000% 23-23.11.26	4 700 000.00		4 807 244.60	0.15
EUR UBS AG/LONDON-REG-S 0.50000% 21-31.03.31	4 914 000.00		4 027 563.54	0.12
EUR UBS AG/LONDON-REG-S 0.01000% 21-31.03.26	2 700 000.00		2 517 615.00	0.08
EUR UBS GROUP AG-REG-S 0.62500% 21-18.01.33	1 060 000.00		799 956.56	0.02
EUR UBS GROUP AG-REG-S 1.25000% 16-01.09.26	2 168 000.00		2 058 446.63	0.06
EUR UNIBAIL-RODAMCO SE-REG-S 1.12500% 16-28.04.27	1 040 000.00		979 707.04	0.03
EUR UNIBAIL-RODAMCO SE-REG-S 1.50000% 17-22.02.28	1 560 000.00		1 456 821.60	0.05
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S 1.12500% 18-15.09.25	900 000.00		867 103.20	0.03
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S 1.75000% 19-01.07.49	200 000.00		125 739.20	0.00
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S 0.62500% 20-04.05.27	400 000.00		366 661.60	0.01
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S 1.37500% 20-04.12.31	1 800 000.00		1 512 396.00	0.05
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S 0.75000% 21-25.10.28	1 400 000.00		1 244 714.80	0.04
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S 4.12500% 23-11.12.30	3 400 000.00		3 466 667.20	0.11
EUR UNILEVER FINANCE NETHERLANDS BV-REG-S 1.25000% 20-25.03.25	3 826 000.00		3 736 134.91	0.12
EUR UNILEVER FINANCE NETHERLANDS BV-REG-S 3.25000% 23-23.02.31	1 257 000.00		1 276 264.78	0.04
EUR UNIVERSAL MUSIC GROUP NV-REG-S 4.00000% 23-13.06.31	2 300 000.00		2 388 021.00	0.07
EUR VESTAS WIND SYSTEMS A/S-REG-S 4.12500% 23-15.06.31	9 950 000.00		10 254 569.50	0.32
EUR VF CORP 4.12500% 23-07.03.26	2 714 000.00		2 691 028.70	0.08
EUR VF CORP 4.25000% 23-07.03.29	1 380 000.00		1 353 004.15	0.04
EUR VICINITY CENTRES TRUST-REG-S 1.12500% 19-07.11.29	3 950 000.00		3 367 904.30	0.10
EUR VIER GAS TRANSPORT GMBH -REG-S 4.00000% 22-26.09.27	1 100 000.00		1 124 754.40	0.03
EUR VIER GAS TRANSPORT GMBH-REG-S 4.62500% 22-26.09.32	2 800 000.00		3 019 553.60	0.09
EUR VINCI SA-REG-S 3.37500% 23-04.02.25	2 600 000.00		2 596 479.03	0.08
EUR VITERRA FINANCE BV-REG-S 0.37500% 21-24.09.25	4 530 000.00		4 277 488.74	0.13
EUR VODAFONE GROUP PLC-REG-S 1.12500% 17-20.11.25	2 960 000.00		2 858 359.52	0.09
EUR VODAFONE GROUP PLC-REG-S 1.62500% 19-24.11.30	1 885 000.00		1 702 230.40	0.05
EUR VODAFONE GROUP PLC-REG-S 2.50000% 19-24.05.39	2 875 000.00		2 479 354.00	0.08
EUR VODAFONE INTERNATIONAL FINANCING-REG-S 3.25000% 22-02.03.29	1 201 000.00		1 210 235.69	0.04
EUR VODAFONE INTERNATIONAL FINANCING-REG-S 4.00000% 23-10.02.43	1 840 000.00		1 857 741.28	0.06
EUR VOLKSWAGEN FINANCIAL SERVICES AG-REG-S 2.25000% 18-16.10.26	2 389 000.00		2 340 933.32	0.07
EUR VOLKSWAGEN INTERNATIONAL FIN NV-REG-S 4.25000% 22-15.02.28	2 200 000.00		2 257 310.00	0.07
EUR VOLKSWAGEN LEASING GMBH-REG-S 4.75000% 23-25.09.31	7 279 000.00		7 715 667.21	0.24
EUR VOLKSWAGEN LEASING GMBH-REG-S 3.87500% 24-11.10.28	4 436 000.00		4 495 911.73	0.14
EUR VOLKSWAGEN LEASING GMBH-REG-S 4.00000% 24-11.04.31	3 685 000.00		3 733 155.58	0.12
EUR VOLVO TREASURY AB-REG-S 2.00000% 22-19.08.27	2 781 000.00		2 674 882.60	0.08
EUR VOLVO TREASURY AB-REG-S 3.50000% 23-17.11.25	2 400 000.00		2 404 413.12	0.07
EUR VONOVIA FINANCE BV-REG-S 1.50000% 16-10.06.26	3 000 000.00		2 858 934.00	0.09
EUR VONOVIA FINANCE BV-REG-S 1.00000% 20-09.07.30	700 000.00		578 534.60	0.02
EUR VONOVIA FINANCE BV-REG-S 0.50000% 19-14.09.29	4 300 000.00		3 544 077.20	0.11
EUR VONOVIA FINANCE BV-REG-S 0.62500% 19-07.10.27	400 000.00		357 772.00	0.01
EUR VONOVIA FINANCE BV-REG-S 1.62500% 19-07.10.39	200 000.00		136 668.40	0.00
EUR VONOVIA SE-REG-S 0.25000% 21-01.09.28	1 300 000.00		1 103 731.20	0.03
EUR VONOVIA SE-REG-S 0.37500% 21-16.06.27	2 700 000.00		2 415 798.00	0.07



Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR VONOVIA SE-REG-S 0.75000% 21-01.09.32	2 600 000.00	1 967 030.00	0.06
EUR VONOVIA SE-REG-S 1.62500% 21-01.09.51	2 400 000.00	1 362 868.21	0.04
EUR WELLS FARGO & CO-REG-S 1.37500% 16-26.10.26	1 500 000.00	1 422 006.00	0.04
EUR WESTERN POWER DISTRIBUTION EAST-REG-S 3.94900% 22-20.09.32	590 000.00	601 637.16	0.02
EUR WESTPAC SECURITIES NZ LTD/LONDON-REG-S 0.42700% 21-14.12.26	2 650 000.00	2 438 742.00	0.08
EUR WORLDLINE SA/FRANCE-REG-S 4.12500% 23-12.09.28	5 800 000.00	5 743 809.60	0.18
EUR WPP FINANCE SA-REG-S 4.12500% 23-30.05.28	4 604 000.00	4 741 889.80	0.15
EUR ZF EUROPE FINANCE BV-REG-S 4.75000% 24-31.01.29	3 100 000.00	3 083 756.00	0.10
<b>TOTAL EUR</b>		<b>1 540 968 088.51</b>	<b>47.68</b>

#### GBP

GBP GENERAL MOTORS FINANCIAL CO-REG-S 5.15000% 23-15.08.26	1 810 000.00	2 113 194.81	0.06
<b>TOTAL GBP</b>		<b>2 113 194.81</b>	<b>0.06</b>

#### USD

USD BPCE SA-REG-S 3.50000% 17-23.10.27	2 000 000.00	1 730 386.19	0.05
USD SANTOS FIN LTD-REG-S 4.12500% 17-14.09.27	1 000 000.00	872 451.09	0.03
<b>TOTAL USD</b>		<b>2 602 837.28</b>	<b>0.08</b>

<b>Total Medium term notes, fixed rate</b>		<b>1 545 684 120.60</b>	<b>47.82</b>
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#### Medium term notes, zero coupon

#### EUR

EUR ABB FINANCE BV-REG-S 0.00000% 21-19.01.30	2 902 000.00	2 418 027.66	0.08
EUR ARVAL SERVICE LEASE SA-REG-S 0.00000% 21-30.09.24	2 800 000.00	2 724 876.00	0.08
EUR BANQUE STELLANTIS FRANCE-REG-S 0.00000% 21-22.01.25	1 700 000.00	1 642 295.20	0.05
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 0.00000% 21-17.06.27	2 800 000.00	2 521 008.00	0.08
EUR ENEL FINANCE INTERNATIONAL NV-REG-S 0.00000% 21-28.05.26	2 738 000.00	2 540 272.59	0.08
EUR LSEG NETHERLANDS BV-REG-S 0.00000% 21-06.04.25	2 085 000.00	2 000 766.00	0.06
EUR SNAM SPA-REG-S 0.00000% 21-15.08.25	1 628 000.00	1 547 104.68	0.05
EUR VONOVIA SE-REG-S 0.00000% 21-01.12.25	4 900 000.00	4 577 256.60	0.14
<b>TOTAL EUR</b>		<b>19 971 606.73</b>	<b>0.62</b>
<b>Total Medium term notes, zero coupon</b>		<b>19 971 606.73</b>	<b>0.62</b>

#### Medium term notes, floating rate

#### EUR

EUR ABANCA CORP BANCARIA SA-REG-S 5.250%/VAR 22-14.09.28	6 100 000.00	6 350 368.40	0.20
EUR ABANCA CORP BANCARIA SA-REG-S 5.875%/VAR 23-02.04.30	6 200 000.00	6 633 504.00	0.21
EUR AIB GROUP PLC-REG-S 0.50000% 21-17.11.27	5 708 000.00	5 246 394.04	0.16
EUR AIB GROUP PLC-REG-S 2.250%/VAR 22-04.04.28	8 297 000.00	7 966 364.55	0.25
EUR AIB GROUP PLC-REG-S 4.625%/VAR 23-23.07.29	1 200 000.00	1 237 106.40	0.04
EUR AIB GROUP PLC-REG-S-SUB 1.875%/VAR 19-19.11.29	1 617 000.00	1 580 494.61	0.05
EUR ALLIANZ SE-REG-S-SUB 4.597%/VAR 22-07.09.38	2 000 000.00	2 043 692.00	0.06
EUR ALLIANZ SE-REG-S-SUB 5.824%/VAR 23-25.07.53	3 500 000.00	3 832 157.00	0.12
EUR APA INFRASTRUCTURE LTD-REG-S-SUB 7.125%/VAR 23-09.11.83	225 000.00	240 653.44	0.01
EUR ARGENTA SPAARBANK NV 1.375%/VAR 22-08.02.29	9 800 000.00	8 778 232.40	0.27
EUR ARKEMA SA-REG-S-SUB 2.750%/VAR 19-PRP	1 700 000.00	1 680 875.00	0.05
EUR AUSNET SERVICES HOLDINGS PT-REG-S-SUB 1.625%/VAR 21-11.03.81	2 500 000.00	2 290 625.00	0.07
EUR AXA SA-REG-S-SUB 0.000%/VAR 21-07.10.41	6 198 000.00	5 104 102.09	0.16
EUR AXA SA-REG-S-SUB 3.375%/VAR 16-06.07.47	2 000 000.00	1 955 240.00	0.06
EUR AXA SA-REG-S-SUB 3.941%/VAR 14-PRP	2 000 000.00	1 982 000.00	0.06
EUR AXA SA-REG-S-SUB 5.500%/VAR 23-11.07.43	5 289 000.00	5 641 141.62	0.17
EUR AXA SA-REG-S-SUB 6.375%/VAR 24-PRP	6 920 000.00	7 049 750.00	0.22
EUR BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 4.125%/VAR 23-10.05.26	3 500 000.00	3 515 680.00	0.11
EUR BANCO BPM SPA-REG-S 4.875%/VAR 24-17.01.30	1 689 000.00	1 717 284.00	0.05
EUR BANCO COMERCIAL PORTUGUES SA-REG-S 5.625%/VAR 23-02.10.26	5 700 000.00	5 842 306.20	0.18
EUR BANCO COMERCIAL PORTUGUES SA +656.50BP 22-25.10.25	800 000.00	821 435.20	0.03
EUR BANCO DE CREDITO SOC COOP-REG-S-SUB 5.250%/VAR 21-27.11.31	1 100 000.00	1 028 843.20	0.03
EUR BANCO DE CREDITO SOCIAL CO SA-REG-S 7.500%/VAR 23-14.09.29	5 700 000.00	6 128 457.60	0.19
EUR BANCO DE SABADELL SA-REG-S 0.875%/VAR 21-16.06.28	1 100 000.00	998 731.80	0.03
EUR BANCO DE SABADELL SA-REG-S 2.625%/VAR 22-24.03.26	1 300 000.00	1 279 200.00	0.04
EUR BANCO DE SABADELL SA-REG-S 5.250%/VAR 23-07.02.29	3 000 000.00	3 114 846.00	0.10
EUR BANCO DE SABADELL SA-REG-S 5.500%/VAR 23-08.09.29	5 000 000.00	5 228 030.00	0.16
EUR BANCO DE SABADELL SA-REG-S 4.000%/VAR 24-15.01.30	2 600 000.00	2 628 709.20	0.08
EUR BANCO SANTANDER SA-REG-S-SUB 5.750%/VAR 23-23.08.33	4 200 000.00	4 388 916.00	0.14
EUR BANCO SANTANDER SA-REG-S-SUB 5.000%/VAR 24-22.04.34	1 900 000.00	1 917 369.80	0.06
EUR BANCO VIZCAYA ARGENTARIA-REG-S-SUB 5.750%/VAR 23-15.09.33	3 400 000.00	3 556 332.00	0.11
EUR BANK OF AMERICA CORP-REG-S 3.648%/VAR 20-31.03.29	7 234 000.00	7 267 450.01	0.22

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR BANK OF AMERICA CORP REG-S 0.694%/VAR 21-22.03.31	2 274 000.00	1 907 181.06	0.06
EUR BANK OF AMERICA CORP-REG-S 0.583%/VAR 21-24.08.28	2 335 000.00	2 109 387.63	0.07
EUR BANK OF AMERICA CORP-REG-S 2.824%/VAR 22-27.04.33	1 351 000.00	1 259 723.74	0.04
EUR BANK OF AMERICA CORP 1.949%/VAR 22-27.10.26	5 660 000.00	5 510 213.76	0.17
EUR BANK OF IRELAND GROUP PLC-REG-S 0.375%/VAR 21-10.05.27	618 000.00	574 900.68	0.02
EUR BANK OF IRELAND GROUP PLC-REG-S 1.875%/VAR 22-05.06.26	4 625 000.00	4 506 257.75	0.14
EUR BANK OF IRELAND GROUP PLC-REG-S-SUB 6.750%/VAR 22-01.03.33	1 535 000.00	1 642 818.40	0.05
EUR BANK OF IRELAND GROUP PLC-REG-S 5.000%/VAR 23-04.07.31	2 415 000.00	2 566 908.32	0.08
EUR BANK OF IRELAND GROUP PLC-REG-S 4.625%/VAR 23-13.11.29	867 000.00	899 255.87	0.03
EUR BARCLAYS PLC-REG-S 0.750%/VAR 19-09.06.25	2 540 000.00	2 510 109.28	0.08
EUR BARCLAYS PLC-REG-S 1.375%/VAR 18-24.01.26	1 405 000.00	1 368 989.85	0.04
EUR BARCLAYS PLC-REG-S 4.918%/VAR 23-08.08.30	9 569 000.00	9 968 161.27	0.31
EUR BARCLAYS PLC-REG-S 5.262%/VAR 22-29.01.34	617 000.00	660 909.42	0.02
EUR BAWAG GROUP AG-REG-S-SUB 2.375%/VAR 19-26.03.29	2 400 000.00	2 384 400.00	0.07
EUR BELFIUS BANK SA-REG-S-SUB 5.250%/VAR 23-19.04.33	2 600 000.00	2 649 062.00	0.08
EUR BELFIUS BANK SANV-REG-S-SUB 1.250%/VAR 21-06.04.34	3 400 000.00	2 861 018.40	0.09
EUR BK OF AMERICA CORP-REG-S 1.776%/3M EURIBOR+120BP 17-04.05.27	4 925 000.00	4 739 790.45	0.15
EUR BNP PARIBAS SA-REG-S 0.500%/3M EURIBOR+73BP 20-19.02.28	5 200 000.00	4 735 244.80	0.15
EUR BNP PARIBAS SA-REG-S 0.250%/VAR 21-13.04.27	2 600 000.00	2 415 722.40	0.07
EUR BNP PARIBAS SA-REG-S 0.500%/VAR 21-30.05.28	2 000 000.00	1 811 240.00	0.06
EUR BNP PARIBAS SA-REG-S 2.750%/VAR 22-25.07.28	3 100 000.00	3 012 530.40	0.09
EUR BNP PARIBAS SA-REG-S 4.375%/VAR 23-13.01.29	2 700 000.00	2 786 994.00	0.09
EUR BNP PARIBAS SA-REG-S 4.250%/VAR 23-13.04.31	2 500 000.00	2 583 085.00	0.08
EUR BNP PARIBAS SA-REG-S 4.125%/VAR 23-26.09.32	6 000 000.00	6 262 788.00	0.19
EUR BNP PARIBAS-REG-S 2.125%/VAR 19-23.01.27	4 900 000.00	4 756 861.20	0.15
EUR BPCE SA-REG-S 4.250%/VAR 24-11.01.35	2 600 000.00	2 651 495.60	0.08
EUR BPCE SA-REG-S 4.750%/VAR 23-14.06.34	700 000.00	744 010.40	0.02
EUR BPCE SA-REG-S-SUB 5.125%/VAR 23-25.01.35	900 000.00	921 504.60	0.03
EUR BPCE SA-REG-S-SUB 5.750%/VAR 23-01.06.33	400 000.00	421 482.40	0.01
EUR CAIXA GERAL DE DEPOSITOS SA-REG-S 0.375%/VAR 21-21.09.27	1 800 000.00	1 664 298.00	0.05
EUR CAIXABANK S.A-REG-S 4.625%/VAR 23-16.05.27	4 000 000.00	4 076 008.00	0.13
EUR CAIXABANK SA-REG-S 0.750%/VAR 20-10.07.26	1 900 000.00	1 827 108.40	0.06
EUR CAIXABANK SA-REG-S 0.375%/VAR 20-18.11.26	1 200 000.00	1 129 766.40	0.03
EUR CAIXABANK SA-REG-S 0.500%/VAR 21-09.02.29	1 100 000.00	969 762.20	0.03
EUR CAIXABANK SA-REG-S 0.625%/VAR 22-21.01.28	1 100 000.00	1 017 453.80	0.03
EUR CAIXABANK SA-REG-S 5.000%/VAR 23-19.07.29	2 000 000.00	2 092 044.00	0.06
EUR CAIXABANK SA-REG-S-SUB 3.750%/VAR 19-15.02.29	1 900 000.00	1 899 464.20	0.06
EUR CAIXABANK SA-REG-S-SUB 6.125%/VAR 23-30.05.34	6 700 000.00	7 077 129.60	0.22
EUR CNP ASSURANCES-REG-S-SUB 5.250%/VAR 23-18.07.53	100 000.00	103 294.60	0.00
EUR COMMERZBANK AG-REG-S 0.750%/VAR 20-24.03.26	2 000 000.00	1 928 388.00	0.06
EUR COMMERZBANK AG-REG-S 4.625%/VAR 24-17.01.31	5 300 000.00	5 417 999.20	0.17
EUR COMMERZBANK AG-REG-S-SUB 6.750%/VAR 23-05.10.33	1 400 000.00	1 493 982.00	0.05
EUR COMMERZBANK AG-REG-S-SUB 6.500%/VAR 22-06.12.32	3 800 000.00	4 002 540.00	0.12
EUR COMMONWEALTH BK OF AUSTRALIA-REG-S-SUB 1.936%/VAR 17-03.10.29	1 095 000.00	1 075 103.85	0.03
EUR CREDIT AGRICOLE SA-REG-S-SUB 1.625%/VAR 20-05.06.30	1 100 000.00	1 063 652.33	0.03
EUR CREDIT AGRICOLE SA-REG-S 0.500%/VAR 03-21.09.29	2 800 000.00	2 441 639.20	0.08
EUR CREDIT AGRICOLE SA-REG-S-SUB 5.500%/VAR 23-28.08.33	4 200 000.00	4 415 762.40	0.14
EUR CREDIT MUTUEL ARKEA SA-REG-S 1.250%/VAR 20-11.06.29	2 300 000.00	2 079 775.00	0.06
EUR CRELAN SA-REG-S 6.000%/VAR 23-28.02.30	1 500 000.00	1 606 620.00	0.05
EUR DANSKE BANK A/S-REG-S 4.750%/VAR 23-21.06.30	2 460 000.00	2 584 525.20	0.08
EUR DANSKE BANK A/S-REG-S 4.500%/VAR 23-09.11.28	2 500 000.00	2 573 050.00	0.08
EUR DANSKE BANK A/S-REG-S 3.875%/VAR 24-09.01.32	2 500 000.00	2 505 220.00	0.08
EUR DANSKE BANK AS-REG-S-SUB 1.000%/VAR 21-15.05.31	540 000.00	504 403.20	0.02
EUR DE VOLKSBANK NV-REG-S-SUB 1.750%/VAR 20-22.10.30	6 700 000.00	6 370 427.00	0.20
EUR DEMETER INVESTMENTS BV-REG-S-SUB 3.500%/VAR 16-01.10.46	9 494 000.00	9 378 078.26	0.29
EUR DEUTSCHE BANK AG-REG-S 1.375%/VAR 20-10.06.26	575 000.00	557 944.35	0.02
EUR DEUTSCHE BANK AG-REG-S 1.375%/3M EURIBOR+185BP 20-03.09.26	8 000 000.00	7 680 304.00	0.24
EUR DNB BANK ASA-REG-S 0.375%/VAR 22-18.01.2028	1 320 000.00	1 211 200.32	0.04
EUR DNB BANK ASA-REG-S 1.625%/VAR 22-31.05.26	2 950 000.00	2 875 011.00	0.09
EUR DNB BANK ASA-REG-S 3.125%/VAR 22-21.09.27	2 700 000.00	2 683 935.00	0.08
EUR DNB BANK ASA-REG-S 3.625%/VAR 23-16.02.27	4 023 000.00	4 031 568.99	0.12
EUR DNB BANK ASA-REG-S 4.500%/VAR 23-19.07.28	4 651 000.00	4 795 832.14	0.15
EUR ELM BV SWISS LIFE INS & PEN GRP-REG-S-SUB 4.500%/VAR 16-PRP	3 400 000.00	3 387 046.00	0.10
EUR ENEL SPA-REG-S-SUB 6.375%/VAR 23-PRP	477 000.00	505 280.66	0.02
EUR ENEL SPA-REG-S-SUB 6.625%/VAR 23-PRP	474 000.00	513 459.31	0.02
EUR ERSTE GROUP BANK AG-REG-S-SUB 4.000%/VAR 22-07.06.33	3 000 000.00	2 936 280.00	0.09
EUR ERSTE GROUP BANK AG-REG-S 4.250%/VAR 23-30.05.30	3 400 000.00	3 527 364.00	0.11
EUR ERSTE GROUP BANK AG-REG-S-SUB 1.000%/VAR 19-10.06.30	500 000.00	475 295.00	0.01
EUR GRAND CITY PROPERTIES SA-SUB 1.500%/VAR 20-PRP	2 000 000.00	1 058 700.00	0.03
EUR HAMBURG COMMERCIAL BANK AG-REG-S 0.500%/VAR 21-22.09.26	4 400 000.00	4 069 868.00	0.13

Description	Quantity/ Nominal	Valuation in EUR	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR HEIMSTADEN BOSTAD AB-REG-S-SUB 3.625%/VAR 21-PRP	2 775 000.00	1 570 594.50	0.05
EUR HSBC HOLDINGS PLC-REG-S 4.752%/VAR 23-10.03.28	4 365 000.00	4 517 705.16	0.14
EUR HSBC HOLDINGS PLC-REG-S 4.787%/VAR 23-10.03.32	3 379 000.00	3 573 096.52	0.11
EUR HSBC HOLDINGS PLC-REG-S 4.856%/VAR 23-23.05.33	1 000 000.00	1 064 706.00	0.03
EUR IBERDROLA FINANZAS SA-REG-S-SUB 4.875%/VAR 23-PRP	1 500 000.00	1 520 859.00	0.05
EUR ICCREA BANCA SPA-REG-S 4.250%/VAR 24-05.02.30	1 293 000.00	1 289 185.65	0.04
EUR INFINEON TECHNOLOGIES AG-REG-S-SUB 2.875%/VAR 19-PRP	2 000 000.00	1 951 004.00	0.06
EUR ING GROEP NV-REG-S 0.100%/VAR 19-03.09.25	3 000 000.00	2 933 400.00	0.09
EUR INMOBILIARI COL SOC SA-REG-S 2.000%/RATING LNKD 18-17.04.26	2 900 000.00	2 805 900.80	0.09
EUR INTESA SANPAOLO SPA-REG-S-SUB COCO 5.875%/VAR 20-PRP	391 000.00	387 248.74	0.01
EUR INTESA SANPAOLO SPA-REG-S 5.000%/VAR 23-08.03.28	2 000 000.00	2 074 040.00	0.06
EUR JP MORGAN CHASE & CO-REG-S 1.638%/VAR 17-18.05.28	688 000.00	650 620.96	0.02
EUR JP MORGAN CHASE & CO-REG-S 1.001%/VAR 19-25.07.31	1 670 000.00	1 429 399.76	0.04
EUR JP MORGAN CHASE & CO-REG-S 1.963%/VAR 22-23.03.30	6 378 000.00	5 928 988.80	0.18
EUR JPMORGAN CHASE & CO-REG-S 1.090%/VAR 19-11.03.27	7 737 000.00	7 364 958.62	0.23
EUR JPMORGAN CHASE & CO-REG-S 0.389%/3M EURIBOR+65BP 20-24.02.28	1 760 000.00	1 608 333.30	0.05
EUR JPMORGAN CHASE & CO-REG-S 4.457%/VAR 23-13.11.31	15 376 000.00	16 181 056.60	0.50
EUR JYSKE BANK A/S 4.625%/VAR 22-11.04.26	1 600 000.00	1 613 648.00	0.05
EUR JYSKE BANK A/S-REG-S VAR/0.050% 21-02.09.26	2 662 000.00	2 502 881.61	0.08
EUR JYSKE BANK A/S-REG-S 4.875%/VAR 23-10.11.29	4 464 000.00	4 624 096.90	0.14
EUR JYSKE BANK A/S-REG-S-SUB 5.125%/VAR 24-01.05.35	2 610 000.00	2 651 812.20	0.08
EUR KBC GROUP NV-REG-S 0.250%/VAR 21-01.03.27	4 100 000.00	3 832 056.80	0.12
EUR KBC GROUP NV-REG-S 1.500%/VAR 22-29.03.26	2 300 000.00	2 240 649.19	0.07
EUR KBC GROUP NV-REG-S 4.375%/VAR 23-19.04.30	2 000 000.00	2 070 460.00	0.06
EUR KBC GROUP NV-REG-S 4.250%/VAR 23-28.11.29	2 200 000.00	2 256 804.00	0.07
EUR KBC GROUP NV-REG-S-SUB 4.875%/VAR 23-25.04.33	2 000 000.00	2 034 276.00	0.06
EUR LA BANQUE POSTALE SA-REG-S-SUB 0.750%/VAR 21-02.08.32	1 000 000.00	883 784.00	0.03
EUR LANDBK HESEN-THUERGEN GIRLE-REG-S-SUB 4.500%/VAR 22-15.09.32	1 300 000.00	1 264 632.20	0.04
EUR LANDESBANK BADEN-WUERTEMBERG-REG-S-SUB 4.000%/VAR 19-PRP	1 200 000.00	1 008 000.00	0.03
EUR LLOYDS BANKING GROUP PLC-REG-S 0.500%/VAR 19-12.11.25	5 195 000.00	5 059 015.68	0.16
EUR LLOYDS BANKING GROUP PLC-REG-S 3.500%/VAR 20-01.04.26	564 000.00	561 478.92	0.02
EUR LLOYDS BANKING GROUP PLC-REG-S-SUB 4.375%/VAR 24-05.04.34	600 000.00	595 093.20	0.02
EUR MBANK SA-REG-S 8.375%/VAR 23-11.09.27	1 700 000.00	1 792 905.00	0.06
EUR MEDIOBANCA BANCA DI CREDITO-REG-S-SUB 5.250%/VAR 24-22.04.34	307 000.00	312 808.44	0.01
EUR MEDIOBANCA BANCA DI CREDITO FIN-REG-S 0.750%/VAR 21-02.11.28	2 078 000.00	1 868 483.57	0.06
EUR MEDIOBANCA BANCA DI CREDITO-REG-S 4.375%/VAR 23-01.02.30	2 270 000.00	2 338 281.60	0.07
EUR MEDIOBANCA-BANCA DI CREDITO FIN-REG-S 4.875%/VAR 23-13.09.27	1 868 000.00	1 916 343.84	0.06
EUR MITSUBISHI UFJ FINANCIAL GROUP-REG-S 4.636%/VAR 23-07.06.31	1 960 000.00	2 054 676.49	0.06
EUR MORGAN STANLEY 5.148%/VAR 22-25.01.34	1 101 000.00	1 207 805.81	0.04
EUR NATIONAL BANK OF GREECE SA-REG-S 4.500%/VAR 24-29.01.29	3 147 000.00	3 135 135.81	0.10
EUR NATIONWIDE BUILDING SOCIETY-REG-S-SUB 2.000%/VAR 17-25.07.29	9 770 000.00	9 635 408.47	0.30
EUR NATWEST GROUP PLC-REG-S 1.750%/3M EURIBOR+108BP 18-02.03.26	1 377 000.00	1 344 048.39	0.04
EUR NATWEST GROUP PLC-REG-S 0.780%/VAR 21-26.02.30	982 000.00	846 328.85	0.03
EUR NATWEST GROUP PLC-REG-S-SUB 1.043%/VAR 21-14.09.32	463 000.00	409 282.74	0.01
EUR NATWEST GROUP PLC-REG-S 4.067%/VAR 22-06.09.28	1 600 000.00	1 626 124.80	0.05
EUR NATWEST GROUP PLC-REG-S-SUB 5.763%/VAR 23-28.02.34	1 677 000.00	1 755 151.56	0.05
EUR NN GROUP N.V-REG-S-SUB 5.250%/VAR 22-01.03.43	7 332 000.00	7 483 361.80	0.23
EUR NN GROUP NV-REG-S-SUB 4.625%/VAR 17-13.01.48	1 180 000.00	1 190 792.28	0.04
EUR NN GROUP NV-REG-S-SUB 6.000%/VAR 23-03.11.43	5 276 000.00	5 607 835.08	0.17
EUR ORANGE SA-REG-S-SUB 2.375%/VAR 19-PRP	3 400 000.00	3 315 374.00	0.10
EUR ORANGE SA-REG-S-SUB 1.750%/VAR 20-PRP	1 700 000.00	1 513 000.00	0.05
EUR ORANGE SA-REG-S-SUB 1.375%/VAR 21-PRP	300 000.00	257 625.00	0.01
EUR PERMANENT TSB GROUP HLDNG PLC-REG-S 5.250%/VAR 22-30.06.25	1 500 000.00	1 499 304.00	0.05
EUR PERMANENT TSB GRUP HOLD-REG-S-SUB 3.000%/VAR 21-19.08.31	1 833 000.00	1 715 504.70	0.05
EUR PIRAEUS BANK SA-REG-S 6.750%/VAR 23-05.12.29	1 174 000.00	1 238 804.80	0.04
EUR RABOBANK NEDERLAND NV-REG-S 0.375%/VAR 21-01.12.27	3 400 000.00	3 134 018.00	0.10
EUR RAIFFEISEN BANK INTL AG-REG-S-SUB 1.500%/VAR 19-12.03.30	1 500 000.00	1 412 964.00	0.04
EUR RAIFFEISEN BANK INTL AG-REG-S 6.000%/VAR 23-15.09.28	5 500 000.00	5 796 560.00	0.18
EUR SANTANDER UK GROUP HOLDINGS PLC-REG-S 0.603%/VAR 21-13.09.29	3 121 000.00	2 692 155.87	0.08
EUR SANTANDER UK GROUP HOLDINGS PLC-REG-S 3.530%/VAR 22-25.08.28	2 439 000.00	2 421 078.23	0.07
EUR SOCIETE GENERALE SA-SUB 1.000%/VAR 20-24.11.30	6 800 000.00	6 399 425.60	0.20
EUR SOCIETE GENERALE SA-REG-S-SUB 1.125%/VAR 21-30.06.31	1 300 000.00	1 201 800.60	0.04
EUR SOCIETE GENERALE SA-REG-S 4.250%/VAR 22-06.12.30	2 600 000.00	2 641 808.00	0.08
EUR SOCIETE GENERALE SA-SUB-REG-S 7.875%/VAR 23-PRP	5 500 000.00	5 651 250.00	0.17
EUR STANDARD CHARTERED PLC-REG-S 3M BBSW+185BP 21-23.09.31	1 910 000.00	1 734 958.74	0.05
EUR SVENSKA HANDELSBANKEN AB-REG-S-SUB 1.625%/VAR 18-05.03.29	1 500 000.00	1 496 166.00	0.05
EUR SVENSKA HANDELSBANKEN AB-REG-S-SUB 5.000%/VAR 23-16.08.34	4 456 000.00	4 635 594.63	0.14
EUR TOTAL SE-REG-S-SUB 1.750%/VAR 19-PRP	2 500 000.00	2 483 400.00	0.08
EUR TOTAL SE-REG-S-SUB 1.625%/VAR 21-PRP	1 400 000.00	1 261 694.00	0.04
EUR TOTAL SE-REG-S-SUB 3.369%/VAR 16-PRP	1 600 000.00	1 566 220.80	0.05
EUR UBS GROUP AG-REG-S 0.650%/VAR 20-14.01.28	2 980 000.00	2 734 209.60	0.08
EUR UBS GROUP AG-REG-S 3.250%/VAR 20-02.04.26	2 300 000.00	2 254 000.00	0.07

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR UBS GROUP AG-REG-S 4.625%/VAR 23-17.03.28	2 760 000.00	2 840 735.52	0.09
EUR UBS GROUP INC-REG-S 3.125%/VAR 22-15.06.30	2 000 000.00	1 944 448.00	0.06
EUR UNICAJA BANCO SA-REG-S 5.125%/VAR 23-21.02.29	5 600 000.00	5 809 988.80	0.18
EUR UNICAJA BANCO SA-REG-S 7.250%/VAR 22-15.11.27	2 900 000.00	3 085 861.00	0.10
EUR UNICREDIT SPA-REG-S 1.250%/VAR 19-25.06.25	1 054 000.00	1 041 699.82	0.03
EUR UNICREDIT SPA-REG-S 1.250%/VAR 20-16.06.26	7 642 000.00	7 384 357.62	0.23
EUR UNICREDIT SPA-REG-S 0.800%/VAR 21-05.07.29	10 599 000.00	9 438 261.12	0.29
EUR UNICREDIT SPA-REG-S 4.450%/VAR 23-16.02.29	2 000 000.00	2 046 964.00	0.06
EUR UNICREDIT SPA-REG-S-SUB 5.375%/VAR 24-16.04.34	3 510 000.00	3 542 116.50	0.11
EUR UNICREDIT SPA-REG-S-SUB 2.000%/VAR 19-23.09.29	3 753 000.00	3 685 446.00	0.11
EUR VODAFONE GROUP PLC-REG-S-SUB 6.500%/VAR 23-30.08.84	3 316 000.00	3 541 885.92	0.11
EUR WELLS FARGO & CO-REG-S 1.338%/VAR 20-04.05.25	2 372 000.00	2 355 315.36	0.07
EUR WELLS FARGO & CO-REG-S 1.741%/VAR 20-04.05.30	1 500 000.00	1 365 864.00	0.04
<b>TOTAL EUR</b>		<b>553 589 343.72</b>	<b>17.13</b>
<b>GBP</b>			
GBP BRITISH TELECOMMUNICATIONS-REG-S-SUB 8.375%/VAR 23-20.12.83	1 410 000.00	1 766 637.11	0.05
<b>TOTAL GBP</b>		<b>1 766 637.11</b>	<b>0.05</b>
<b>Total Medium term notes, floating rate</b>		<b>555 355 980.83</b>	<b>17.18</b>

### Bonds, fixed rate

#### EUR

EUR ABN AMRO BANK NV-REG-S 4.37500% 23-20.10.28	1 600 000.00	1 655 916.80	0.05
EUR ALD SA-REG-S 3.87500% 24-24.01.28	2 300 000.00	2 331 266.20	0.07
EUR ALD SA-REG-S 4.00000% 24-24.01.31	8 600 000.00	8 727 641.20	0.27
EUR ALD SA-REG-S 4.87500% 23-06.10.28	2 500 000.00	2 641 490.00	0.08
EUR ALIAXIS FINANCE SA-REG-S 0.87500% 21-08.11.28	2 800 000.00	2 418 864.00	0.08
EUR AMCOR UK FINANCE PLC 1.12500% 20-23.06.27	1 150 000.00	1 070 633.31	0.03
EUR AMERICAN INTERNATIONAL GROUP INC 1.87500% 17-21.06.27	1 322 000.00	1 257 872.43	0.04
EUR APT PIPELINES LTD-REG-S 2.00000% 15-22.03.27	1 780 000.00	1 701 352.73	0.05
EUR ARGENTA SPAARBANK NV-REG-S 3.12500% 24-06.02.34	6 600 000.00	6 619 206.00	0.21
EUR ASML HOLDING NV-REG-S 1.37500% 16-07.07.26	520 000.00	500 765.20	0.02
EUR AT&T INC 1.80000% 18-05.09.26	3 459 000.00	3 333 099.32	0.10
EUR AT&T INC 2.45000% 15-15.03.35	6 582 000.00	5 800 124.22	0.18
EUR AT&T INC 2.60000% 14-17.12.29	2 000 000.00	1 928 256.00	0.06
EUR AT&T INC 3.55000% 12-17.12.32	2 000 000.00	2 008 620.00	0.06
EUR ATHORA HOLDING LTD-REG-S 6.62500% 23-16.06.28	9 581 000.00	9 926 682.48	0.31
EUR AUTOSTRAD PER L'ITALIA SPA REG-S 2.00000% 21-15.01.30	3 261 000.00	2 903 796.58	0.09
EUR AVANTOR FUNDING INC-REG-S 2.62500% 20-01.11.25	810 000.00	790 762.50	0.02
EUR BANCO SANTANDER SA-REG-S 1.12500% 14-27.11.24	500 000.00	490 075.00	0.02
EUR BANCO SANTANDER SA-REG-S 3.25000% 23-14.02.28	1 900 000.00	1 921 223.00	0.06
EUR BECTON DICKINSON AND CO 1.90000% 16-15.12.26	2 827 000.00	2 728 643.02	0.08
EUR BECTON DICKINSON EURO FINANCE SARL 1.33600% 21-13.08.41	3 767 000.00	2 570 397.38	0.08
EUR BLACKSTONE PROPERTY PARTNERS-REG-S 3.62500% 22-29.10.29	1 825 000.00	1 729 205.75	0.05
EUR BNP PARIBAS-REG-S 1.12500% 19-28.08.24	2 600 000.00	2 559 939.20	0.08
EUR BOELS TOPHOLDING BV-REG-S 6.25000% 23-15.02.29	578 000.00	602 565.00	0.02
EUR BOOKING HOLDINGS INC-REG-S 2.37500% 14-23.09.24	1 865 000.00	1 846 420.87	0.06
EUR BOOKING HOLDINGS INC 4.12500% 23-12.05.33	1 364 000.00	1 439 849.31	0.04
EUR BOUYGUES SA-REG-S 0.50000% 21-11.02.30	1 900 000.00	1 625 043.40	0.05
EUR BOUYGUES SA-REG-S 1.37500% 16-07.06.27	1 800 000.00	1 706 346.00	0.05
EUR BOUYGUES SA-REG-S 3.87500% 23-17.07.31	2 900 000.00	3 001 598.60	0.09
EUR BOUYGUES SA-REG-S 5.37500% 22-30.06.42	2 000 000.00	2 353 576.00	0.07
EUR BPCE SA-REG-S 0.25000% 20-15.01.26	2 400 000.00	2 256 796.80	0.07
EUR BPCE SA-REG-S 0.62500% 20-15.01.30	400 000.00	342 324.00	0.01
EUR BPCE SA-REG-S 0.62500% 20-28.04.25	2 900 000.00	2 796 702.00	0.09
EUR BPCE SFH SA-REG-S 3.37500% 23-27.06.33	3 700 000.00	3 810 445.00	0.12
EUR CAIXABANK SA-REG-S 0.75000% 19-09.07.26	2 900 000.00	2 729 636.60	0.08
EUR CAIXABANK SA-REG-S 1.12500% 19-12.11.26	3 500 000.00	3 278 296.00	0.10
EUR CARGILL INC-REG-S 3.87500% 23-24.04.30	4 160 000.00	4 327 498.24	0.13
EUR CARRIER GLOBAL CORP-REG-S 4.37500% 23-29.05.25	3 178 000.00	3 203 710.02	0.10
EUR CCEP FINANCE IRELAND DAC-REG-S 0.50000% 21-06.09.29	2 513 000.00	2 177 052.11	0.07
EUR CCEP FINANCE IRELAND DAC-REG-S 0.87500% 21-06.05.33	2 975 000.00	2 401 435.26	0.07
EUR CELANESE US HOLDINGS LLC 2.12500% 18-01.03.27	1 500 000.00	1 425 549.00	0.04
EUR COCA-COLA CO/THE 1.62500% 15-09.03.35	1 325 000.00	1 135 872.15	0.04
EUR COCA-COLA EUROPEAN PARTNERS PLC-REG-S 1.50000% 18-08.11.27	1 475 000.00	1 391 939.80	0.04
EUR COENTREPRISE DE TRANS D'ELECTRIC-REG-S 0.87500% 17-29.09.24	1 700 000.00	1 666 581.40	0.05
EUR COENTREPRISE DE TRANS D'ELECTRIC-REG-S 2.12500% 17-29.07.32	7 500 000.00	6 792 645.00	0.21
EUR COENTREPRISE DE TRANSPORT D'ELEC-T-REG-S 3.75000% 24-17.01.36	4 700 000.00	4 738 803.20	0.15

Description	Quantity/ Nominal	Valuation in EUR		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR CZECH GAS NETWORKS INVEST SARL-REG-S 1.00000% 20-16.07.27	1 640 000.00		1 520 594.88	0.05
EUR CZECH GAS NETWORKS INVEST SARL-REG-S 0.87500% 21-31.03.31	1 360 000.00		1 099 414.75	0.03
EUR DERICHEBOURG SA-REG-S 2.25000% 21-15.07.28	591 000.00		537 898.65	0.02
EUR DEUTSCHE BOERSE AG-REG-S 3.87500% 23-28.09.33	3 400 000.00		3 578 894.40	0.11
EUR DEUTSCHE WOHNEN AG-REG-S 1.00000% 20-30.04.25	900 000.00		862 874.89	0.03
EUR DH EUROPE FINANCE II SARL 1.35000% 19-18.09.39	808 000.00		605 883.65	0.02
EUR DIGITAL EURO FINCO LLC-REG-S 2.50000% 19-16.01.26	1 300 000.00		1 266 083.00	0.04
EUR DIGITAL INTREPID HOLDING BV-REG-S 0.62500% 21-15.07.31	3 140 000.00		2 443 767.80	0.08
EUR DNB BANK ASA-REG-S 0.25000% 19-09.04.24	2 000 000.00		1 985 740.00	0.06
EUR DXC CAPITAL FUNDING DAC-REG-S 0.45000% 21-15.09.27	1 950 000.00		1 722 501.30	0.05
EUR ELI LILLY & CO 1.37500% 21-14.09.61	1 930 000.00		1 152 144.38	0.04
EUR ENERGIA GROUP ROI FINANCECO DAC-REG-S 6.87500% 23-31.07.28	2 000 000.00		2 081 492.00	0.06
EUR EP INFRASTRUCTURE AS-REG-S 1.65900% 18-26.04.24	528 000.00		522 614.40	0.02
EUR EQT AB-REG-S 0.87500% 21-14.05.31	720 000.00		572 436.00	0.02
EUR EUROFINS SCIENTIFIC SE-REG-S 0.87500% 21-19.05.31	1 600 000.00		1 291 894.40	0.04
EUR EUROGRID GMBH-REG-S 1.87500% 15-10.06.25	1 900 000.00		1 858 747.20	0.06
EUR EUTELSAT SA-REG-S 2.00000% 18-02.10.25	800 000.00		740 080.00	0.02
EUR FORD MOTOR CREDIT CO LLC 4.86700% 23-03.08.27	2 453 000.00		2 515 394.51	0.08
EUR GERMANY, REPUBLIC OF-REG-S 1.00000% 22-15.05.38	6 823 400.00		5 710 298.76	0.18
EUR GERMANY, REPUBLIC OF-REG-S 2.20000% 22-12.12.24	12 000 000.00		11 892 480.00	0.37
EUR GERMANY, REPUBLIC OF-REG-S 3.25000% 10-04.07.42	260 000.00		291.57	0.00
EUR GERMANY, REPUBLIC OF-REG-S 2.60000% 23-15.08.33	110 000.00		114 458.08	0.00
EUR GOODMAN AUSTRALIA FINANCE-REG-S 1.37500% 17-27.09.25	1 428 000.00		1 374 623.53	0.04
EUR HEATHROW FUNDING LTD-REG-S 1.50000% 20-12.10.25	7 209 000.00		6 962 985.67	0.22
EUR HIGHLAND HOLDINGS SARL 0.31800% 21-15.12.26	1 900 000.00		1 753 730.40	0.05
EUR HOLCIM FINANCE LUXEMBOURG SA-REG-S 0.50000% 20-23.04.31	2 200 000.00		1 767 295.20	0.06
EUR IMCD NV-REG-S 4.87500% 23-18.09.28	2 000 000.00		2 100 440.00	0.07
EUR ING BANK NV-REG-S 3.00000% 23-15.02.26	4 600 000.00		4 605 998.40	0.14
EUR INTERNATIONAL BUSINESS MACHINES CORP 0.95000% 17-23.05.25	3 380 000.00		3 274 645.40	0.10
EUR INTERNATIONAL BUSINESS MACHINES CORP 1.25000% 19-29.01.27	1 770 000.00		1 681 786.74	0.05
EUR INTERNATIONAL FLAVORS & FRAGRANCES INC 1.80000% 18-25.09.26	1 500 000.00		1 422 392.37	0.04
EUR INTESA SANPAOLO VITA SPA-REG-S-SUB 2.37500% 20-22.12.30	1 010 000.00		825 343.72	0.03
EUR JAB HOLDINGS BV-REG-S 4.75000% 22-29.06.32	1 600 000.00		1 695 824.96	0.05
EUR KINDER MORGAN INC 2.25000% 15-16.03.27	482 000.00		463 659.90	0.01
EUR KKR GROUP FINANCE CO V LLC-REG-S 1.62500% 19-22.05.29	1 579 000.00		1 411 764.95	0.04
EUR KOJAMO OYJ-REG-S 1.62500% 18-07.03.25	1 756 000.00		1 694 030.76	0.05
EUR KRAFT HEINZ FOODS CO-REG-S 1.50000% 16-24.05.24	870 000.00		862 902.54	0.03
EUR LANDESBANK BADEN-WUERTTEMBERG-REG-S-SUB 2.87500% 16-28.09.26	400 000.00		389 140.00	0.01
EUR LEGRAND SA-REG-S 0.37500% 21-06.10.31	4 300 000.00		3 564 214.70	0.11
EUR LONZA FINANCE INTERNATIONAL NV-REG-S 3.87500% 23-25.05.33	1 380 000.00		1 433 861.40	0.04
EUR LOXAM SAS-REG-S 6.37500% 23-31.05.29	196 000.00		201 311.60	0.01
EUR MAPFRE SA-REG-S-SUB 2.87500% 22-13.04.30	1 200 000.00		1 103 138.40	0.03
EUR MEDIOBANCA BANCA DI CREDITO FINAN-REG-S 0.87500% 19-15.01.26	1 835 000.00		1 742 816.94	0.05
EUR MEDTRONIC GLOBAL HOLDINGS SCA 2.25000% 19-07.03.39	790 000.00		670 071.68	0.02
EUR MEDTRONIC GLOBAL HOLDINGS SCA 1.50000% 19-02.07.39	2 999 000.00		2 275 491.25	0.07
EUR MEDTRONIC GLOBAL HOLDINGS SCA 3.37500% 22-15.10.34	977 000.00		980 390.19	0.03
EUR MOBILUX FINANCE SAS-REG-S 4.25000% 21-15.07.28	1 310 000.00		1 159 350.00	0.04
EUR MOLNLYCKE HOLDING AB-REG-S 1.87500% 17-28.02.25	5 551 000.00		5 427 523.55	0.17
EUR MONDELEZ INTL 1.62500% 15-08.03.27	1 770 000.00		1 689 765.90	0.05
EUR MONDELEZ INTL 2.37500% 15-06.03.35	1 000 000.00		889 752.00	0.03
EUR MYLAN INC-REG-S 2.12500% 18-23.05.25	1 429 000.00		1 396 673.17	0.04
EUR NASDAQ INC 4.50000% 23-15.02.32	4 002 000.00		4 261 729.80	0.13
EUR NETFLIX INC 4.62500% 18-15.05.29	2 580 000.00		2 739 361.44	0.09
EUR NIDEC CORP-REG-S 0.04600% 21-30.03.26	606 000.00		562 933.97	0.02
EUR ORSTED A/S-REG-S 1.50000% 17-26.11.29	3 960 000.00		3 579 048.00	0.11
EUR PAPREC HOLDING SA-REG-S 6.50000% 23-17.11.27	1 101 000.00		1 164 307.50	0.04
EUR PAPREC HOLDING-REG-S-3 5.00000% 21-01.07.28	1 093 000.00		1 038 350.00	0.03
EUR PERKINELMER INC 1.87500% 16-19.07.26	1 400 000.00		1 344 560.00	0.04
EUR PROLOGIS EURO FINANCE 1.50000% 22-08.02.34	1 484 000.00		1 203 921.71	0.04
EUR RELX FINANCE BV-REG-S 3.75000% 23-12.06.31	1 130 000.00		1 169 177.10	0.04
EUR ROCHE FINANCE EUROPE BV-REG-S 3.58600% 23-04.12.36	5 000 000.00		5 212 300.00	0.16
EUR SANDOZ FINANCE BV-REG-S 3.97000% 23-17.04.27	2 000 000.00		2 040 920.00	0.06
EUR SARENS FINANCE CO NV-REG-S 5.75000% 20-21.02.27	200 000.00		186 000.00	0.01
EUR SCIL IV LLC / SCIL USA HLDNGS LLC-REG-S 9.50000% 23-15.07.28	472 000.00		509 288.00	0.02
EUR SELP FINANCE SARL-REG-S 1.50000% 17-20.11.25	3 350 000.00		3 214 901.20	0.10
EUR SIKA CAPITAL BV-REG-S 3.75000% 23-03.05.30	1 500 000.00		1 541 466.00	0.05
EUR SMURFIT KAPPA ACQUISITIONS-REG-S 2.87500% 18-15.01.26	3 084 000.00		3 039 454.70	0.09
EUR SMURFIT KAPPA TREASURY ULC-REG-S 1.50000% 19-15.09.27	430 000.00		403 321.94	0.01
EUR SOCIETE GENERALE SA-REG-S 0.12500% 20-24.02.26	1 800 000.00		1 689 498.00	0.05
EUR SPP-DISTRIBUCIA AS-REG-S 1.00000% 21-09.06.31	1 680 000.00		1 248 972.48	0.04

Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR STADSHYPOTEK AB-REG-S 0.37500% 17-06.12.24	2 158 000.00	2 101 982.64	0.07
EUR SUMITOMO MITSUI FIN GP INC-REG-S 1.54600% 16-15.06.26	789 000.00	756 497.94	0.02
EUR TAKEDA PHARMACEUTICAL CO LTD-REG-S 2.25000% 18-21.11.26	990 000.00	963 095.69	0.03
EUR TAKEDA PHARMACEUTICAL CO LTD-REG-S 3.00000% 18-21.11.30	4 063 000.00	3 968 882.55	0.12
EUR THERMO FISHER SCIENTIFIC INC 0.75000% 16-12.09.24	2 000 000.00	1 961 400.00	0.06
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S 1.75000% 19-27.02.34	200 000.00	168 610.40	0.01
EUR VERALTO CORP-REG-S 4.15000% 23-19.09.31	5 347 000.00	5 504 319.43	0.17
EUR VERIZON COMMUNICATIONS INC 1.37500% 16-02.11.28	3 756 000.00	3 463 790.71	0.11
EUR VERIZON COMMUNICATIONS INC 1.87500% 17-26.10.29	2 571 000.00	2 393 606.14	0.07
EUR VERIZON COMMUNICATIONS INC 0.87500% 19-08.04.27	2 000 000.00	1 864 940.00	0.06
EUR VERIZON COMMUNICATIONS INC 4.25000% 22-31.10.30	4 121 000.00	4 344 935.14	0.13
EUR VERIZON COMMUNICATIONS INC 4.75000% 22-31.10.34	6 250 000.00	6 891 550.00	0.21
EUR VIA OUTLETS BV-REG-S 1.75000% 21-15.11.28	1 266 000.00	1 117 695.79	0.03
EUR WENDEL SE-REG-S 4.50000% 23-19.06.30	1 700 000.00	1 775 452.80	0.06
EUR WINTERSHALL DEA FINANCE BV-REG-S 0.84000% 19-25.09.25	300 000.00	285 402.60	0.01
EUR WINTERSHALL DEA FINANCE-REG-S 1.82300% 19-25.09.31	2 900 000.00	2 467 900.00	0.08
<b>TOTAL EUR</b>		<b>299 743 001.69</b>	<b>9.27</b>

## GBP

GBP PINWOOD FINCO PLC-REG-S 3.25000% 19-30.09.25	2 100 000.00	2 400 948.86	0.08
<b>TOTAL GBP</b>		<b>2 400 948.86</b>	<b>0.08</b>
<b>Total Bonds, fixed rate</b>		<b>302 143 950.55</b>	<b>9.35</b>

## Bonds, zero coupon

### EUR

EUR CCEP FINANCE IRELAND DAC-REG-S 0.00000% 21-06.09.25	2 020 000.00	1 913 178.36	0.06
EUR CLEARSTREAM BANKING AG-REG-S 0.00000% 20-01.12.25	1 000 000.00	946 492.00	0.03
EUR GERMANY, REPUBLIC OF-REG-S 0.00000% 20-15.05.35	3 700.00	2 884.07	0.00
EUR GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.02.31	3 000.00	2 606.68	0.00
EUR GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.05.36	340 000.00	257 625.48	0.01
EUR GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.31	1 040 000.00	894 221.12	0.03
EUR GERMANY, REPUBLIC OF-REG-S 0.00000% 21-15.08.52	190 000.00	97 391.72	0.00
EUR THERMO FISHER SCIENTIFIC FINANCE 0.00000% 21-18.11.25	667 000.00	630 178.93	0.02
<b>TOTAL EUR</b>		<b>4 744 578.36</b>	<b>0.15</b>
<b>Total Bonds, zero coupon</b>		<b>4 744 578.36</b>	<b>0.15</b>

## Bonds, floating rate

### EUR

EUR AAREAL BANK AG-REG-S-SUB 7.625%/VAR 14-PRP	600 000.00	516 000.00	0.02
EUR ALLIANZ SE-REG-S-SUB 3.375%/VAR PRP	3 600 000.00	3 565 800.00	0.11
EUR ALLIANZ SE-REG-S-SUB 4.851%/VAR 24-26.07.54	3 500 000.00	3 587 598.00	0.11
EUR AROUNDTOWN SA-REG-S-SUB 2.125%/VAR 18-PRP	1 100 000.00	478 500.00	0.01
EUR ASR NEDERLAND NV-REG-S-SUB 5.000%/VAR 14-PRP	911 000.00	910 453.40	0.03
EUR ASR NEDERLAND NV-REG-S-SUB 5.125%/VAR 15-29.09.45	975 000.00	987 090.00	0.03
EUR ASR NEDERLAND NV-REG-S-SUB 3.375%/VAR 19-02.05.49	2 675 000.00	2 493 292.90	0.08
EUR AT&T INC-SUB 2.875%/VAR 20-PRP	1 500 000.00	1 456 995.00	0.04
EUR ATF NETHERLANDS BV-REG-S-SUB 3.750%/VAR 16-PRP	1 100 000.00	616 000.00	0.02
EUR AVIVA PLC-REG-S-SUB 3.875%/VAR 14-03.07.44	2 000 000.00	1 986 400.00	0.06
EUR BANCO BILBAO VIZCAYA ARGENTARIA-REG-S 4.625%/VAR 23-13.01.31	2 800 000.00	2 921 480.80	0.09
EUR BANCO DE SABADELL SA-REG-S 1.125%/VAR 20-11.03.27	400 000.00	380 091.20	0.01
EUR BANCO DE SABADELL SA-REG-S-SUB 5.000%/VAR 21-PRP	1 000 000.00	886 320.00	0.03
EUR BANCO SANTANDER SA-REG-S-SUB 4.750%/VAR 18-PRP	600 000.00	559 681.20	0.02
EUR BNP PARIBAS SA-REG-S 0.500%/VAR 20-01.09.28	2 800 000.00	2 511 415.20	0.08
EUR BP CAPITAL MARKETS PLC-REG-S-SUB 3.625%/VAR 20-PRP	9 789 000.00	9 207 043.95	0.28
EUR BPCE SA-REG-S 4.625%/VAR 23-02.03.30	1 000 000.00	1 042 806.00	0.03
EUR CAIXABANK SA-REG-S-SUB COCO 3.625%/VAR 21-PRP	1 600 000.00	1 278 240.00	0.04
EUR CNP ASSURANCES-REG-S-SUB 4.250%/VAR 14-05.06.45	2 000 000.00	1 994 904.00	0.06
EUR CNP ASSURANCES-REG-S-SUB 4.500%/3M EURIBOR+460BP 15-10.06.47	1 300 000.00	1 314 609.40	0.04
EUR COMMERZBANK AG-REG-S 3.000%/VAR 22-14.09.27	3 800 000.00	3 720 960.00	0.11
EUR CREDIT AGRICOLE ASSURANCES SA-SUB 4.750%/VAR 16-27.09.48	1 500 000.00	1 518 870.00	0.05
EUR CREDIT AGRICOLE SA-REG-S-SUB COCO 6.500%/VAR 24-PRP	2 300 000.00	2 314 375.00	0.07
EUR CRELAN SA-REG-S 5.250%/VAR 24-23.01.32	5 900 000.00	6 050 801.64	0.19
EUR DANSKE BANK A/S-REG-S 4.000%/VAR 22-12.01.27	2 663 000.00	2 682 615.65	0.08
EUR DANSKE BANK A/S-REG-S 4.125%/VAR 23-10.01.31	6 601 000.00	6 835 002.80	0.21

Description	Quantity/ Nominal	Valuation in EUR	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR DE VOLKSBANK NV-REG-S 2.375%/VAR 22-04.05.27	5 200 000.00	5 011 853.60	0.15
EUR DEUTSCHE BAHN FINANCE GMBH-REG-S-SUB 1.600%/VAR 19-PRP	3 100 000.00	2 643 428.90	0.08
EUR DEUTSCHE BANK AG 1.375%/VAR 21-17.02.32	1 400 000.00	1 161 610.80	0.04
EUR DEUTSCHE BANK AG-REG-S 5.000%/VAR 22-05.09.30	2 100 000.00	2 180 585.40	0.07
EUR DEUTSCHE BANK AG-REG-S 3.250%/VAR 22-24.05.28	2 500 000.00	2 451 720.00	0.08
EUR ENEL SPA-REG-S-SUB 3.375%/VAR 18-PRP	2 200 000.00	2 117 500.00	0.07
EUR ENGIE SA-REG-S-SUB 3.250%/VAR 19-PRP	2 900 000.00	2 856 500.00	0.09
EUR FINECOBANK BANCA FINECO SPA-REG-S 0.500%/VAR 21-21.10.27	1 975 000.00	1 809 179.00	0.06
EUR GROUPEAMA SA-REG-S-SUB 6.375%/3M EURIBOR+577BP 14-PRP	1 700 000.00	1 701 343.00	0.05
EUR IBERCAJA BANCO SA-REG-S 5.625%/VAR 23-07.06.27	3 300 000.00	3 409 553.40	0.11
EUR IBERCAJA BANCO SA-REG-S 4.375%/VAR 24-30.07.28	2 300 000.00	2 324 035.75	0.07
EUR INFINEON TECHNOLOGIES AG-REG-S-SUB 3.625%/VAR 19-PRP	4 300 000.00	4 123 106.60	0.13
EUR LA MONDIALE SAM-REG-S-SUB 5.050%/VAR 14-PRP	2 314 000.00	2 327 854.61	0.07
EUR MANDATUM LIFE INSURANCE CO-REG-S-SUB 1.875%/VAR 19-04.10.49	4 100 000.00	4 027 020.00	0.12
EUR MAPFRE SA-REG-S-SUB 4.375%/VAR 17-31.03.47	3 300 000.00	3 272 697.12	0.10
EUR MORGAN STANLEY 1.342%/3M EURIBOR+83.4BP 17-23.10.26	5 100 000.00	4 906 822.20	0.15
EUR MUNICH RUECKVER-REG-S-SUB 3.250%/VAR 18-26.05.49	2 800 000.00	2 704 811.20	0.08
EUR NATIONWIDE BUILDING SOCIETY-REG-S 1.500%/VAR 18-08.03.26	1 751 000.00	1 705 824.20	0.05
EUR O2 TELEF DUTSCHLND FIN-REG-S 1.750%/RATING LNK 18-05.07.25	2 800 000.00	2 724 148.00	0.08
EUR RAIFFEISEN BANK INTERNATIONAL-REG-S 4.750%/VAR 23-26.01.27	4 400 000.00	4 459 188.80	0.14
EUR RAIFFEISEN BANK INTL AG-REG-S-SUB COCO 6.125%/VAR 17-PRP	2 000 000.00	1 968 832.00	0.06
EUR REPSOL INTERNATIONAL FINANC-REG-S-SUB 4.500%/VAR 15-25.03.75	1 545 000.00	1 535 367.86	0.05
EUR SOCIETE GENERALE SA-REG-S 0.875%/VAR 20-22.09.28	2 500 000.00	2 271 825.00	0.07
EUR SOCIETE GENERALE SA-REG-S 0.625%/VAR 21-02.12.27	2 400 000.00	2 204 361.60	0.07
EUR SOCIETE GENERALE SA-REG-S 4.750%/VAR 23-28.09.29	4 500 000.00	4 679 181.00	0.14
EUR SOCIETE GENERALE-REG-S 0.125%/VAR 21-17.11.26	3 000 000.00	2 828 658.00	0.09
EUR SOGECAP SA-REG-S-SUB 4.125%/VAR 14-PRP	500 000.00	494 440.00	0.02
EUR STICHTING AK RABOBANK CERTIF-REG-S-SUB STEP-UP/DOWN 14-PRP	1 860 375.00	1 882 922.75	0.06
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.875%/VAR 19-PRP	600 000.00	562 194.00	0.02
EUR TENNET HOLDING BV-REG-S-SUB 2.993%/VAR 17-PRP	1 171 000.00	1 162 803.00	0.04
EUR UBS GROUP AG-REG-S 1.250%/VAR 18-17.04.25	1 801 000.00	1 799 199.00	0.06
EUR UBS GROUP AG-REG-S 7.750%/VAR 22-01.03.29	1 918 000.00	2 203 267.98	0.07
EUR UNIBAIL-RODAMCO-WESTFIELD-REG-S-SUB 2.125%/VAR 18-PRP	1 500 000.00	1 332 253.76	0.04
EUR UNICREDIT SPA-REG-S-SUB 5.375%/VAR 17-PRP	1 500 000.00	1 462 500.00	0.04
EUR VEOLIA ENVIRONNEMENT SA-REG-S-SUB 1.625%/VAR 19-PRP	600 000.00	555 690.00	0.02
EUR VOLKSWAGEN INTL FINANCE NV-REG-S-SUB 4.625%/VAR 18-PRP	400 000.00	386 500.00	0.01
EUR ZUERCHER KANTONALBANK-REG-S-SUB 2.020%/VAR 22-13.04.28	6 755 000.00	6 387 757.67	0.20
EUR ZUERCHER KANTONALBANK-REG-S 4.156%/VAR 23-08.06.29	4 500 000.00	4 618 179.00	0.14
<b>TOTAL EUR</b>		<b>158 072 061.34</b>	<b>4.89</b>
<b>Total Bonds, floating rate</b>		<b>158 072 061.34</b>	<b>4.89</b>
<b>Total Transferable securities and money market instruments listed on an official stock exchange</b>		<b>3 115 994 780.20</b>	<b>96.41</b>
<b>Transferable securities and money market instruments traded on another regulated market</b>			
<b>Notes, fixed rate</b>			
<b>USD</b>			
USD INTESA SANPAOLO SPA-144A 7.20000% 23-28.11.33	3 090 000.00	3 047 565.63	0.09
<b>TOTAL USD</b>		<b>3 047 565.63</b>	<b>0.09</b>
<b>Total Notes, fixed rate</b>		<b>3 047 565.63</b>	<b>0.09</b>
<b>Bonds, fixed rate</b>			
<b>GBP</b>			
GBP PINWOOD FINANCE-REG-S 3.62500% 21-15.11.27	1 200 000.00	1 296 833.41	0.04
<b>TOTAL GBP</b>		<b>1 296 833.41</b>	<b>0.04</b>
<b>Total Bonds, fixed rate</b>		<b>1 296 833.41</b>	<b>0.04</b>
<b>Bonds, floating rate</b>			
<b>EUR</b>			
EUR BANKINTER SA-REG-S 4.375%/VAR 23-03.05.30	2 100 000.00	2 167 888.80	0.07
<b>TOTAL EUR</b>		<b>2 167 888.80</b>	<b>0.07</b>
<b>Total Bonds, floating rate</b>		<b>2 167 888.80</b>	<b>0.07</b>
<b>Total Transferable securities and money market instruments traded on another regulated market</b>		<b>6 512 287.84</b>	<b>0.20</b>



Description	Quantity/ Nominal	Valuation in EUR Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Recently issued transferable securities and money market instruments</b>			
<b>Notes, fixed rate</b>			
<b>USD</b>			
USD AP MOLLER - MAERSK A/S-144A 5.87500% 23-14.09.33	1 890 000.00	1 810 086.69	0.06
<b>TOTAL USD</b>		<b>1 810 086.69</b>	<b>0.06</b>
<b>Total Notes, fixed rate</b>		<b>1 810 086.69</b>	<b>0.06</b>
<b>Total Recently issued transferable securities and money market instruments</b>		<b>1 810 086.69</b>	<b>0.06</b>
<b>Total investments in securities</b>		<b>3 124 317 154.73</b>	<b>96.67</b>

## Derivative instruments

### Derivative instruments listed on an official stock exchange

#### Financial Futures on bonds

EUR EURO-BUND FUTURE 07.03.24	-274.00	-156 247.28	-0.01
EUR EURO-BOBL FUTURE 07.03.24	-210.00	-87 893.92	0.00
EUR EURO-SCHATZ FUTURE 07.03.24	1 771.00	196 094.71	0.01
EUR EURO-BUXL FUTURE 07.03.24	-65.00	-345 963.06	-0.01
GBP LONG GILT FUTURE 26.03.24	-13.00	-58 218.21	0.00
USD US 10YR ULTRA NOTE FUTURE 19.03.24	-28.00	-105 523.59	-0.01
USD US 10YR TREASURY NOTE FUTURE 19.03.24	-17.00	-51 596.67	0.00
USD US 5YR TREASURY NOTE FUTURE 28.03.24	-88.00	-78 703.99	0.00
<b>TOTAL Financial Futures on bonds</b>		<b>-688 052.01</b>	<b>-0.02</b>
<b>Total Derivative instruments listed on an official stock exchange</b>		<b>-688 052.01</b>	<b>-0.02</b>

### Derivative instruments not listed on an official stock exchange and not traded on another regulated market

#### Credit default swaps\*

EUR BNP/ITRX EUR XOVER S40 V1 CDI PAY 5.00000% 23-20.12.28	-14 000 000.00	-1 069 952.71	-0.03
EUR BARCLAYS/ITRX EUR XOVER S40 V1 CDI PAY 5.00000% 23-20.12.28	-14 000 000.00	-1 069 952.71	-0.04
<b>TOTAL Credit default swaps</b>		<b>-2 139 905.42</b>	<b>-0.07</b>
<b>Total Derivative instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>-2 139 905.42</b>	<b>-0.07</b>
<b>Total Derivative instruments</b>		<b>-2 827 957.43</b>	<b>-0.09</b>

## Forward Foreign Exchange contracts

#### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

GBP	75 193 968.53	EUR	87 225 000.00	22.2.2024	864 316.79	0.03
CHF	1 262 920 927.39	EUR	1 351 008 000.00	22.2.2024	6 154 690.02	0.19
USD	350 006 106.58	EUR	320 964 000.00	22.2.2024	966 113.07	0.03
CHF	15 010 816.00	EUR	16 000 000.00	22.2.2024	130 954.03	0.00
EUR	2 176 405.00	USD	2 375 000.00	29.2.2024	-7 383.47	0.00
EUR	4 552 694.28	GBP	3 900 000.00	29.2.2024	-14 955.74	0.00
EUR	27 457 798.14	USD	29 789 745.00	29.2.2024	66 428.99	0.00
EUR	5 302 964.28	GBP	4 525 896.00	29.2.2024	2 269.68	0.00
CHF	9 337 560.00	EUR	10 000 000.00	22.2.2024	34 347.97	0.00
<b>Total Forward Foreign Exchange contracts</b>					<b>8 196 781.34</b>	<b>0.25</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>					<b>81 537 227.65**</b>	<b>2.52</b>
<b>Other assets and liabilities</b>					<b>20 812 801.40</b>	<b>0.65</b>
<b>Total net assets</b>					<b>3 232 036 007.69</b>	<b>100.00</b>

\* Positive nominal: the sub-fund is "Receiver of protection"; negative nominal: the sub-fund is "Seller of protection".

\*\* As at 31 January 2024, cash amount serves as collateral for the counterparty UBS Europe SE for an amount of EUR 23 932.28.



# Multi Manager Access II – Flexible

## Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		1 007 542 000.41	971 815 605.16	959 126 390.77
<b>Class F-acc</b>	<b>LU0392610902</b>			
Shares outstanding		6 337 192.5000	6 337 444.6910	6 416 018.2340
Net asset value per share in USD		158.99	153.35	149.49
Issue and redemption price per share in USD <sup>1</sup>		158.99	153.35	149.49

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

United States	33.87
Supranationals	17.73
The Netherlands	6.78
Canada	6.34
Australia	4.82
Switzerland	4.13
France	3.85
United Kingdom	3.42
Luxembourg	3.26
Germany	2.95
Norway	2.93
Finland	2.02
Sweden	1.46
South Korea	1.11
Spain	0.97
Austria	0.96
Japan	0.73
Israel	0.66
New Zealand	0.46
<b>TOTAL</b>	<b>98.45</b>

### Economic Breakdown as a % of net assets

Banks & credit institutions	31.00
Supranational organisations	17.73
Finance & holding companies	15.78
Countries & central governments	5.28
Petroleum	4.91
Pharmaceuticals, cosmetics & medical products	4.71
Computer hardware & network equipment providers	3.70
Food & soft drinks	3.36
Investment funds	3.26
Retail trade, department stores	2.51
Public, non-profit institutions	1.72
Internet, software & IT services	1.07
Miscellaneous unclassified companies	0.97
Cantons, federal states	0.88
Tobacco & alcohol	0.80
Electronics & semiconductors	0.39
Aerospace industry	0.38
<b>TOTAL</b>	<b>98.45</b>

## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	969 959 036.95
Investments in securities, unrealized appreciation (depreciation)	21 967 835.01
Total investments in securities (Note 1)	991 926 871.96
Cash at banks, deposits on demand and deposit accounts	8 845 327.62
Interest receivable on securities	6 935 445.71
<b>TOTAL Assets</b>	<b>1 007 707 645.29</b>
<b>Liabilities</b>	
Payable on redemptions	-40 000.01
Provisions for flat fee (Note 2)	-110 838.51
Provisions for taxe d'abonnement (Note 3)	-8 301.00
Provisions for other commissions and fees (Note 2)	-6 505.36
Total provisions	-125 644.87
<b>TOTAL Liabilities</b>	<b>-165 644.88</b>
<b>Net assets at the end of the period</b>	<b>1 007 542 000.41</b>

## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	165 178.91
Interest on securities	13 069 614.29
<b>TOTAL income</b>	<b>13 234 793.20</b>
<b>Expenses</b>	
Flat fee (Note 2)	-642 305.96
Taxe d'abonnement (Note 3)	-56 214.97
Other commissions and fees (Note 2)	-13 703.61
<b>TOTAL expenses</b>	<b>-712 224.54</b>
<b>Net income (loss) on investments</b>	<b>12 522 568.66</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-14 979 912.33
Realized gain (loss) on yield-evaluated securities and money market instruments	111 781.17
Realized gain (loss) on foreign exchange	232.17
<b>TOTAL realized gain (loss)</b>	<b>-14 867 898.99</b>
<b>Net realized gain (loss) of the period</b>	<b>-2 345 330.33</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	38 060 747.19
Unrealized appreciation (depreciation) on yield-evaluated securities and money market instruments	50 978.40
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>38 111 725.59</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>35 766 395.26</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	971 815 605.16
Redemptions	-40 000.01
Total redemptions	-40 000.01
Net income (loss) on investments	12 522 568.66
Total realized gain (loss)	-14 867 898.99
Total changes in unrealized appreciation (depreciation)	38 111 725.59
Net increase (decrease) in net assets as a result of operations	35 766 395.26
<b>Net assets at the end of the period</b>	<b>1 007 542 000.41</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	6 337 444.6910
Number of shares issued	0.0000
Number of shares redeemed	-252.1910
<b>Number of shares outstanding at the end of the period</b>	<b>6 337 192.5000</b>

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Certificates on indices</b>			
<b>Switzerland</b>			
USD UBS AG LONDON/MSCI DAILY TR GROSS USA INDEX 15-PRP	192 000.00	41 596 800.00	4.13
<b>TOTAL Switzerland</b>		<b>41 596 800.00</b>	<b>4.13</b>
<b>Total Certificates on indices</b>		<b>41 596 800.00</b>	<b>4.13</b>

## Notes, fixed rate

### USD

USD ABBOTT LABORATORIES 3.75000% 16-30.11.26	11 000 000.00	10 847 559.80	1.08
USD ABBVIE INC 4.25000% 18-14.11.28	8 000 000.00	7 955 764.40	0.79
USD AFRICAN DEVELOPMENT BANK 0.87500% 21-23.03.26	8 000 000.00	7 445 582.96	0.74
USD ALPHABET INC 1.10000% 20-15.08.30	13 000 000.00	10 762 955.84	1.07
USD AMAZON.COM INC 3.30000% 22-13.04.27	10 000 000.00	9 709 454.90	0.96
USD ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75000% 19-23.01.29	8 000 000.00	8 078 284.88	0.80
USD ANZ NEW ZEALAND INT'L LTD-REG-S 5.35500% 23-14.08.28	12 000 000.00	12 212 317.80	1.21
USD APPLE INC 1.12500% 20-11.05.25	5 000 000.00	4 787 563.10	0.48
USD APPLE INC 2.50000% 15-09.02.25	13 000 000.00	12 703 240.68	1.26
USD APPLE INC 3.35000% 17-09.02.27	5 000 000.00	4 870 449.95	0.48
USD BANCO SANTANDER SA 3.49600% 22-24.03.25	10 000 000.00	9 794 822.50	0.97
USD BMW US CAPITAL LLC-REG-S 4.15000% 20-09.04.30	7 500 000.00	7 314 561.68	0.73
USD BP CAPITAL MARKETS PLC 3.27900% 17-19.09.27	15 000 000.00	14 378 242.80	1.43
USD CANADIAN IMPERIAL BANK OF COM/TORONTO 3.45000% 22-07.04.27	10 000 000.00	9 641 431.70	0.96
USD CHEVRON USA INC 0.68700% 20-12.08.25	12 230 000.00	11 529 640.00	1.14
USD CHEVRON USA INC 1.01800% 20-12.08.27	5 000 000.00	4 457 802.20	0.44
USD CISCO SYSTEMS INC 2.95000% 16-28.02.26	6 000 000.00	5 824 228.68	0.58
USD COCA-COLA CO/THE 1.45000% 20-01.06.27	6 000 000.00	5 485 468.62	0.54
USD COMMONWEALTH BANK OF AUSTRALIA-REG-S 2.55200% 22-14.03.27	10 000 000.00	9 395 950.00	0.93
USD CREDIT AGRICOLE SA LONDON-REG-S 2.37500% 19-22.01.25	4 000 000.00	3 887 690.44	0.39
USD EQUINOR ASA 3.12500% 20-06.04.30	11 000 000.00	10 275 872.53	1.02
USD EXPORT-IMPORT BANK OF KOREA 2.37500% 16-21.04.27	12 000 000.00	11 200 680.00	1.11
USD EXXON MOBIL CORP 2.70900% 15-06.03.25	14 000 000.00	13 678 712.32	1.36
USD EXXON MOBIL CORP 3.48200% 20-19.03.30	8 000 000.00	7 586 742.40	0.75
USD HOME DEPOT INC 2.50000% 20-15.04.27	6 000 000.00	5 662 148.22	0.56
USD HONEYWELL INTERNATIONAL INC 1.35000% 20-01.06.25	4 000 000.00	3 832 447.00	0.38
USD INTERNATIONAL BUSINESS MACHINES CORP 1.70000% 20-15.05.27	10 000 000.00	9 126 876.20	0.91
USD INTERNATIONAL DEVELOPMENT ASSOC-REG-S 0.37500% 20-23.09.25	15 000 000.00	14 032 867.95	1.39
USD JOHNSON & JOHNSON 2.90000% 17-15.01.28	10 000 000.00	9 572 389.70	0.95
USD KREDITANSTALT FUER 3.87500% 23-15.06.28	20 000 000.00	19 881 048.60	1.97
USD MERCK & CO INC 1.70000% 21-10.06.27	10 000 000.00	9 187 184.20	0.91
USD MERCK & CO INC 4.30000% 23-17.05.30	10 000 000.00	9 932 024.40	0.99
USD MITSUBISHI UFJ FINANCIAL GROUP INC 2.04800% 20-17.07.30	5 000 000.00	4 189 979.04	0.42
USD MUNICIPALITY FINANCE PLC-REG-S 3.25000% 22-24.08.27	21 000 000.00	20 387 280.06	2.02
USD NESTLE HOLDINGS INC-REG-S 0.62500% 20-15.01.26	10 500 000.00	9 730 960.57	0.97
USD NESTLE HOLDINGS INC-REG-S 1.00000% 20-15.09.27	10 000 000.00	8 901 537.60	0.88
USD NORDIC INVESTMENT BANK 3.37500% 22-08.09.27	13 500 000.00	13 187 059.20	1.31
USD NOVARTIS CAPITAL CORP 2.20000% 20-14.08.30	10 000 000.00	8 804 087.40	0.87
USD PEPSICO INC 2.25000% 20-19.03.25	10 000 000.00	9 723 297.60	0.96
USD RABOBANK NEDERLAND NV/NY 3.37500% 15-21.05.25	8 000 000.00	7 859 245.84	0.78
USD ROCHE HOLDINGS INC-REG-S 2.13200% 22-10.03.25	10 000 000.00	9 723 849.80	0.97
USD SHELL INTERNATIONAL FINANCE BV 2.00000% 19-07.11.24	10 000 000.00	9 773 500.80	0.97
USD SHELL INTERNATIONAL FINANCE BV 2.75000% 20-06.04.30	15 000 000.00	13 599 290.40	1.35
USD SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.25000% 15-27.05.25	5 000 000.00	4 911 773.40	0.49
USD SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.12500% 17-16.03.24	3 000 000.00	2 990 754.00	0.30
USD SIEMENS FINANCIERINGSMAATSCH NV-REG-S 3.40000% 17-16.03.27	10 000 000.00	9 664 901.70	0.96
USD TOTAL CAPITAL INTERNATIONAL SA 2.43400% 19-10.01.25	5 000 000.00	4 885 783.45	0.48
USD TOTAL CAPITAL INTERNATIONAL SA 2.82900% 19-10.01.30	10 000 000.00	9 178 869.80	0.91
USD UNILEVER CAPITAL CORP 2.00000% 16-28.07.26	5 000 000.00	4 724 292.90	0.47
USD WALMART INC 4.00000% 23-15.04.30	10 000 000.00	9 917 149.10	0.98

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD WESTPAC BANKING CORP 2.85000% 16-13.05.26	5 000 000.00	4 804 000.58	0.48
USD WESTPAC BANKING CORP 1.15000% 21-03.06.26	11 000 000.00	10 138 143.02	1.01
<b>TOTAL USD</b>		<b>472 147 762.71</b>	<b>46.86</b>
<b>Total Notes, fixed rate</b>		<b>472 147 762.71</b>	<b>46.86</b>

### Notes, floating rate

USD			
USD KREDITANSTALT FUER WIEDERAUFBAU O/N SOFR+100BP 21-12.02.24	5 000 000.00	5 001 405.85	0.50
<b>TOTAL USD</b>		<b>5 001 405.85</b>	<b>0.50</b>
<b>Total Notes, floating rate</b>		<b>5 001 405.85</b>	<b>0.50</b>

### Medium term notes, fixed rate

USD			
USD ASIAN DEVELOPMENT BANK 0.62500% 21-08.10.24	10 000 000.00	9 701 385.00	0.96
USD BANK OF MONTREAL 1.50000% 22-10.01.25	6 000 000.00	5 798 225.34	0.58
USD BNG BANK NV-REG-S 1.50000% 19-16.10.24	8 000 000.00	7 800 816.00	0.77
USD CATERPILLAR FINANCIAL SERVICES CORP 3.65000% 22-12.08.25	4 000 000.00	3 941 640.20	0.39
USD CDP FINANCIAL INC-REG-S 1.75000% 22-01.02.27	17 000 000.00	15 776 945.71	1.57
USD COMMONWEALTH BANK OF AUSTRALIA-REG-S 2.62500% 16-06.09.26	10 000 000.00	9 472 995.96	0.94
USD DEVELOPMENT BANK OF JAPAN-REG-S 2.87500% 14-19.09.24	3 250 000.00	3 199 885.00	0.32
USD INTER-AMERICAN DEVELOPMENT BANK 0.87500% 20-03.04.25	11 000 000.00	10 526 280.71	1.05
USD INTERNATIONAL DEVELOPMENT ASSOC-REG-S 4.87500% 23-01.11.28	10 000 000.00	10 353 418.83	1.03
USD INTERNATIONAL FINANCE CORP 1.37500% 19-16.10.24	3 000 000.00	2 922 997.50	0.29
USD JOHN DEERE CAPITAL CORP 4.80000% 23-09.01.26	15 000 000.00	15 080 305.05	1.50
USD KOMMUNALBANKEN AS-REG-S 4.50000% 23-01.09.28	17 000 000.00	17 262 705.93	1.71
USD NATIONWIDE BUILDING SOCIETY-REG-S 3.90000% 15-21.07.25	4 000 000.00	3 936 475.84	0.39
USD NORDIC INVESTMENT BANK 0.50000% 21-21.01.26	10 000 000.00	9 283 743.70	0.92
USD OESTERREICHISCHE KONTROLLBANK AG 0.50000% 21-16.09.24	10 000 000.00	9 713 737.00	0.96
USD ROYAL BANK OF CANADA 3.62500% 22-04.05.27	10 000 000.00	9 688 558.90	0.96
USD TORONTO-DOMINION BANK 1.45000% 22-10.01.25	5 000 000.00	4 830 348.60	0.48
USD TORONTO-DOMINION BANK 1.95000% 22-12.01.27	10 000 000.00	9 294 855.40	0.92
USD TOYOTA MOTOR CREDIT CORP 3.20000% 17-11.01.27	11 000 000.00	10 626 933.68	1.05
<b>TOTAL USD</b>		<b>169 212 254.35</b>	<b>16.79</b>
<b>Total Medium term notes, fixed rate</b>		<b>169 212 254.35</b>	<b>16.79</b>

### Medium term notes, floating rate

USD			
USD AGENCE FRANCAISE DE DEV-REG-S O/N SOFR+100BP 21-19.11.24	17 200 000.00	17 290 644.00	1.71
USD BANK OF AMERICA CORP 3.559%VAR 19-23.04.27	10 000 000.00	9 663 761.60	0.96
USD CEN AMERICA BK ECO INTEG-REG-S 3M US LIBOR+145BP 20-17.06.25	6 000 000.00	6 036 600.00	0.60
<b>TOTAL USD</b>		<b>32 991 005.60</b>	<b>3.27</b>
<b>Total Medium term notes, floating rate</b>		<b>32 991 005.60</b>	<b>3.27</b>

### Bonds, fixed rate

USD			
USD ALBERTA, PROVINCE OF 1.87500% 19-13.11.24	4 255 000.00	4 150 006.89	0.41
USD BNG BANK NV-REG-S 2.37500% 16-16.03.26	10 000 000.00	9 598 000.00	0.95
USD BPCE SA-REG-S 1.00000% 21-20.01.26	8 000 000.00	7 397 140.96	0.74
USD EQUINOR ASA 3.25000% 14-10.11.24	2 000 000.00	1 971 273.78	0.19
USD EUROPEAN INVESTMENT BANK 0.75000% 21-26.10.26	10 000 000.00	9 137 680.70	0.91
USD EUROPEAN INVESTMENT BANK 3.62500% 23-15.07.30	21 000 000.00	20 547 826.53	2.04
USD INTER-AMERICAN DEVELOPMENT BANK 2.12500% 15-15.01.25	10 000 000.00	9 748 522.50	0.97
USD INTER-AMERICAN INVEST CORP-REG-S 1.75000% 19-02.10.24	8 000 000.00	7 820 095.68	0.78
USD INTL BK FOR RECONS & DEV WORLD BK 3.87500% 23-14.02.30	13 000 000.00	12 882 613.25	1.28
USD INTL BK FOR RECONSTR & DEVT WORLD BANK 4.00000% 23-25.07.30	15 000 000.00	14 946 422.55	1.48
USD ISRAEL, STATE OF 2.87500% 16-16.03.26	7 000 000.00	6 658 750.00	0.66
USD KREDITANSTALT FUER WIEDERAUFBAU 3.00000% 22-20.05.27	5 000 000.00	4 832 322.70	0.48
USD QUEBEC, PROVINCE OF 0.60000% 20-23.07.25	5 000 000.00	4 715 542.45	0.47
<b>TOTAL USD</b>		<b>114 406 197.99</b>	<b>11.36</b>
<b>Total Bonds, fixed rate</b>		<b>114 406 197.99</b>	<b>11.36</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Treasury notes, fixed rate</b>			
<b>USD</b>			
USD AMERICA, UNITED STATES OF 4.12500% 23-31.08.30	23 000 000.00	23 262 343.75	2.31
USD AMERICA, UNITED STATES OF 4.62500% 23-30.09.30	9 600 000.00	9 990 374.98	0.99
<b>TOTAL USD</b>		<b>33 252 718.73</b>	<b>3.30</b>
<b>Total Treasury notes, fixed rate</b>		<b>33 252 718.73</b>	<b>3.30</b>

#### Treasury notes, floating rate

<b>USD</b>			
USD AMERICA, UNITED STATES OF 0.125%/CPI LINKED 20-15.01.30	5 000 000.00	5 454 114.97	0.54
<b>TOTAL USD</b>		<b>5 454 114.97</b>	<b>0.54</b>
<b>Total Treasury notes, floating rate</b>		<b>5 454 114.97</b>	<b>0.54</b>
<b>Total Transferable securities and money market instruments listed on an official stock exchange</b>		<b>874 062 260.20</b>	<b>86.75</b>

### Transferable securities and money market instruments traded on another regulated market

#### Treasury bills, zero coupon

<b>USD</b>			
USD AMERICA, UNITED STATES OF TB 0.00000% 30.11.23-30.05.24	8 000 000.00	7 863 850.80	0.78
<b>TOTAL USD</b>		<b>7 863 850.80</b>	<b>0.78</b>
<b>Total Treasury bills, zero coupon</b>		<b>7 863 850.80</b>	<b>0.78</b>

#### Notes, fixed rate

<b>USD</b>			
USD BANK OF NEW ZEALAND-REG-S 2.28500% 22-27.01.27	5 000 000.00	4 619 575.08	0.46
USD BMW US CAPITAL LLC-REG-S 3.30000% 17-06.04.27	5 000 000.00	4 810 373.70	0.48
USD INTEL CORP 3.70000% 15-29.07.25	4 000 000.00	3 939 452.40	0.39
USD NATIONAL AUSTRALIA BANK LTD/NEW YORK 3.90500% 22-09.06.27	12 000 000.00	11 717 106.91	1.16
USD SKANDINAVISKA ENSK BANK-REG-S 1.20000% 21-09.09.26	8 950 000.00	8 146 558.50	0.81
USD SKANDINAVISKA ENSKILDA BANKEN AB-REG-S 0.85000% 20-02.09.25	7 000 000.00	6 563 253.97	0.65
<b>TOTAL USD</b>		<b>39 796 320.56</b>	<b>3.95</b>
<b>Total Notes, fixed rate</b>		<b>39 796 320.56</b>	<b>3.95</b>

#### Notes, floating rate

<b>USD</b>			
USD MORGAN STANLEY 5.449%/VAR 23-20.07.29	12 000 000.00	12 213 402.24	1.21
USD SIEMENS FINANCIERINGSMAATSCH-REG-S 3M SOFR+43BP 21-11.03.24	2 139 000.00	2 139 309.26	0.21
USD WESTPAC BANKING CORP 3M SORF+30BP 21-18.11.24	3 000 000.00	3 000 234.00	0.30
<b>TOTAL USD</b>		<b>17 352 945.50</b>	<b>1.72</b>
<b>Total Notes, floating rate</b>		<b>17 352 945.50</b>	<b>1.72</b>

#### Medium term notes, floating rate

<b>USD</b>			
USD ASIAN DEVELOPMENT BANK FEDL01+25BP 19-28.05.24	20 000 000.00	20 007 048.80	1.99
<b>TOTAL USD</b>		<b>20 007 048.80</b>	<b>1.99</b>
<b>Total Medium term notes, floating rate</b>		<b>20 007 048.80</b>	<b>1.99</b>
<b>Total Transferable securities and money market instruments traded on another regulated market</b>		<b>85 020 165.66</b>	<b>8.44</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets	
<b>UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010</b>				
<b>Investment funds, open end</b>				
<b>Luxembourg</b>				
CHF	UBS (LUX) FD SOL - MSCI SWITZERLAND 20/35 UCITS A-CAP	715 000.00	21 237 046.10	2.11
USD	UBS (LUX) FD SOL - SICAV-MSCI SHS-HEDGED TO USD A-ACC-CAP	700 000.00	11 607 400.00	1.15
<b>TOTAL Luxembourg</b>			<b>32 844 446.10</b>	<b>3.26</b>
<b>Total Investment funds, open end</b>			<b>32 844 446.10</b>	<b>3.26</b>
<b>Total UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010</b>			<b>32 844 446.10</b>	<b>3.26</b>
<b>Total investments in securities</b>			<b>991 926 871.96</b>	<b>98.45</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>			<b>8 845 327.62</b>	<b>0.88</b>
<b>Other assets and liabilities</b>			<b>6 769 800.83</b>	<b>0.67</b>
<b>Total net assets</b>			<b>1 007 542 000.41</b>	<b>100.00</b>



# Multi Manager Access II – Future of Earth

## Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		623 173 587.49	690 962 672.37	770 116 547.56
<b>Class F-acc</b>	<b>LU2307770805</b>			
Shares outstanding		3 002 979.4000	3 155 030.9820	3 805 496.7770
Net asset value per share in USD		92.21	94.20	88.49
Issue and redemption price per share in USD <sup>1</sup>		92.21	94.20	88.49
<b>Class CHF-hedged F-acc</b>	<b>LU2307770987</b>			
Shares outstanding		1 277 703.1220	1 323 158.2030	1 480 308.1680
Net asset value per share in CHF		83.59	87.49	86.46
Issue and redemption price per share in CHF <sup>1</sup>		83.59	87.49	86.46
<b>Class EUR-hedged F-acc</b>	<b>LU2307771019</b>			
Shares outstanding		801 066.1560	901 422.2520	1 198 134.1300
Net asset value per share in EUR		85.76	88.67	86.40
Issue and redemption price per share in EUR <sup>1</sup>		85.76	88.67	86.40
<b>Class GBP-hedged F-acc</b>	<b>LU2307771100</b>			
Shares outstanding		435 113.9150	447 076.7990	477 000.9450
Net asset value per share in GBP		88.34	90.76	87.22
Issue and redemption price per share in GBP <sup>1</sup>		88.34	90.76	87.22
<b>Class CHF-hedged F-dist</b>	<b>LU2352299353</b>			
Shares outstanding		34 214.1210	34 259.1210	33 441.9080
Net asset value per share in CHF		80.59	84.74	83.85
Issue and redemption price per share in CHF <sup>1</sup>		80.59	84.74	83.85
<b>Class EUR-hedged F-dist</b>	<b>LU2307771365</b>			
Shares outstanding		6 265.0000	5 990.0000	5 500.0000
Net asset value per share in EUR		83.71	86.96	84.72
Issue and redemption price per share in EUR <sup>1</sup>		83.71	86.96	84.72
<b>Class F-UKdist</b>	<b>LU2307771282</b>			
Shares outstanding		18 300.0000	19 800.0000	21 314.4330
Net asset value per share in USD		91.18	93.61	87.93
Issue and redemption price per share in USD <sup>1</sup>		91.18	93.61	87.93
<b>Class P-acc</b>	<b>LU2307769971</b>			
Shares outstanding		123 307.7730	167 665.7970	194 591.6720
Net asset value per share in USD		89.74	92.13	87.40
Issue and redemption price per share in USD <sup>1</sup>		89.74	92.13	87.40
<b>Class CHF-hedged P-acc</b>	<b>LU2307770391</b>			
Shares outstanding		86 560.1840	92 356.9080	94 209.2440
Net asset value per share in CHF		81.28	85.49	85.33
Issue and redemption price per share in CHF <sup>1</sup>		81.28	85.49	85.33
<b>Class EUR-hedged P-acc</b>	<b>LU2307770557</b>			
Shares outstanding		58 641.2370	69 282.4270	96 078.6660
Net asset value per share in EUR		83.43	86.69	85.31
Issue and redemption price per share in EUR <sup>1</sup>		83.43	86.69	85.31
<b>Class Q-acc</b>	<b>LU2307770128</b>			
Shares outstanding		313 113.2430	358 716.0890	546 302.0520
Net asset value per share in USD		91.72	93.79	88.26
Issue and redemption price per share in USD <sup>1</sup>		91.72	93.79	88.26
<b>Class CHF-hedged Q-acc</b>	<b>LU2307770474</b>			
Shares outstanding		245 411.5590	287 903.3000	350 841.9870
Net asset value per share in CHF		83.15	87.11	86.24
Issue and redemption price per share in CHF <sup>1</sup>		83.15	87.11	86.24

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
<b>Class EUR-hedged Q-acc</b>		<b>LU2307770631</b>		
Shares outstanding		116 779.3870	131 195.8460	181 416.7560
Net asset value per share in EUR		85.28	88.26	86.16
Issue and redemption price per share in EUR <sup>1</sup>		85.28	88.26	86.16
<b>Class GBP-hedged Q-acc</b>		<b>LU2307770714</b>		
Shares outstanding		43 310.3070	65 339.2480	73 561.2540
Net asset value per share in GBP		87.76	90.25	86.88
Issue and redemption price per share in GBP <sup>1</sup>		87.76	90.25	86.88

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

United States	49.13
Switzerland	7.48
United Kingdom	5.98
France	4.85
Ireland	4.80
Denmark	4.43
Canada	3.65
Japan	3.44
Sweden	3.15
Germany	2.78
The Netherlands	2.31
Norway	1.14
South Korea	0.92
China	0.73
Austria	0.69
Hong Kong	0.51
India	0.42
Chile	0.39
Finland	0.22
Luxembourg	0.21
Israel	0.14
Italy	0.13
<b>TOTAL</b>	<b>97.50</b>

### Economic Breakdown as a % of net assets

Pharmaceuticals, cosmetics & medical products	14.67
Mechanical engineering & industrial equipment	13.48
Electronics & semiconductors	10.30
Chemicals	7.99
Building industry & materials	7.33
Environmental services & recycling	6.48
Energy & water supply	6.08
Finance & holding companies	4.54
Food & soft drinks	4.17
Biotechnology	3.88
Miscellaneous services	3.50
Healthcare & social services	2.50
Internet, software & IT services	2.41
Electrical devices & components	2.33
Vehicles	1.44
Retail trade, department stores	1.15
Lodging, catering & leisure	1.10
Forestry, paper & pulp products	1.05
Agriculture & fishery	0.88
Real Estate	0.69
Aerospace industry	0.54
Miscellaneous unclassified companies	0.44
Investment funds	0.35
Miscellaneous consumer goods	0.20
<b>TOTAL</b>	<b>97.50</b>

## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	589 042 040.04
Investments in securities, unrealized appreciation (depreciation)	18 571 559.48
Total investments in securities (Note 1)	607 613 599.52
Cash at banks, deposits on demand and deposit accounts	12 243 799.27
Receivable on securities sales (Note 1)	6 129 688.19
Receivable on subscriptions	1 054 356.89
Receivable on dividends	479 408.80
Other receivables	367 405.90
Unrealized gain on forward foreign exchange contracts (Note 1)	386 568.48
<b>TOTAL Assets</b>	<b>628 274 827.05</b>
<b>Liabilities</b>	
Bank overdraft	-43.93
Payable on securities purchases (Note 1)	-2 378 206.71
Payable on redemptions	-2 114 320.45
Other payables	-136 944.76
Provisions for flat fee (Note 2)	-450 521.63
Provisions for taxe d'abonnement (Note 3)	-8 465.42
Provisions for other commissions and fees (Note 2)	-12 736.66
Total provisions	-471 723.71
<b>TOTAL Liabilities</b>	<b>-5 101 239.56</b>
<b>Net assets at the end of the period</b>	<b>623 173 587.49</b>

## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	330 436.92
Dividends	2 084 433.86
Net income on securities lending (Note 10)	86 879.61
<b>TOTAL income</b>	<b>2 501 750.39</b>
<b>Expenses</b>	
Flat fee (Note 2)	-2 597 314.12
Taxe d'abonnement (Note 3)	-49 351.45
Interest on bank overdraft	-232.77
Other commissions and fees (Note 2)	-74 078.20
<b>TOTAL expenses</b>	<b>-2 720 976.54</b>
<b>Net income (loss) on investments</b>	<b>-219 226.15</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-19 566 806.86
Realized gain (loss) on forward foreign exchange contracts	-11 029 657.43
Realized gain (loss) on foreign exchange	-125 594.27
<b>TOTAL realized gain (loss)</b>	<b>-30 722 058.56</b>
<b>Net realized gain (loss) of the period</b>	<b>-30 941 284.71</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	2 252 987.18
Unrealized appreciation (depreciation) on forward foreign exchange contracts	5 269 011.50
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>7 521 998.68</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>-23 419 286.03</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	690 962 672.37
Subscriptions	21 805 551.57
Redemptions	-66 149 942.87
Total net subscriptions (redemptions)	-44 344 391.30
Dividend paid	-25 407.55
Net income (loss) on investments	-219 226.15
Total realized gain (loss)	-30 722 058.56
Total changes in unrealized appreciation (depreciation)	7 521 998.68
Net increase (decrease) in net assets as a result of operations	-23 419 286.03
<b>Net assets at the end of the period</b>	<b>623 173 587.49</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	3 155 030.9820
Number of shares issued	91 801.6050
Number of shares redeemed	-243 853.1870
<b>Number of shares outstanding at the end of the period</b>	<b>3 002 979.4000</b>
<b>Class</b>	<b>CHF-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	1 323 158.2030
Number of shares issued	65 582.0310
Number of shares redeemed	-111 037.1120
<b>Number of shares outstanding at the end of the period</b>	<b>1 277 703.1220</b>
<b>Class</b>	<b>EUR-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	901 422.2520
Number of shares issued	41 174.9350
Number of shares redeemed	-141 531.0310
<b>Number of shares outstanding at the end of the period</b>	<b>801 066.1560</b>
<b>Class</b>	<b>GBP-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	447 076.7990
Number of shares issued	25 596.0000
Number of shares redeemed	-37 558.8840
<b>Number of shares outstanding at the end of the period</b>	<b>435 113.9150</b>
<b>Class</b>	<b>CHF-hedged F-dist</b>
Number of shares outstanding at the beginning of the period	34 259.1210
Number of shares issued	3 030.0000
Number of shares redeemed	-3 075.0000
<b>Number of shares outstanding at the end of the period</b>	<b>34 214.1210</b>
<b>Class</b>	<b>EUR-hedged F-dist</b>
Number of shares outstanding at the beginning of the period	5 990.0000
Number of shares issued	275.0000
Number of shares redeemed	0.0000
<b>Number of shares outstanding at the end of the period</b>	<b>6 265.0000</b>
<b>Class</b>	<b>F-UKdist</b>
Number of shares outstanding at the beginning of the period	19 800.0000
Number of shares issued	0.0000
Number of shares redeemed	-1 500.0000
<b>Number of shares outstanding at the end of the period</b>	<b>18 300.0000</b>

<b>Class</b>	<b>P-acc</b>
Number of shares outstanding at the beginning of the period	167 665.7970
Number of shares issued	3 086.0090
Number of shares redeemed	-47 444.0330
<b>Number of shares outstanding at the end of the period</b>	<b>123 307.7730</b>
<b>Class</b>	<b>CHF-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	92 356.9080
Number of shares issued	3 932.9660
Number of shares redeemed	-9 729.6900
<b>Number of shares outstanding at the end of the period</b>	<b>86 560.1840</b>
<b>Class</b>	<b>EUR-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	69 282.4270
Number of shares issued	1 800.2310
Number of shares redeemed	-12 441.4210
<b>Number of shares outstanding at the end of the period</b>	<b>58 641.2370</b>
<b>Class</b>	<b>Q-acc</b>
Number of shares outstanding at the beginning of the period	358 716.0890
Number of shares issued	3 190.0000
Number of shares redeemed	-48 792.8460
<b>Number of shares outstanding at the end of the period</b>	<b>313 113.2430</b>
<b>Class</b>	<b>CHF-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	287 903.3000
Number of shares issued	3 860.8010
Number of shares redeemed	-46 352.5420
<b>Number of shares outstanding at the end of the period</b>	<b>245 411.5590</b>
<b>Class</b>	<b>EUR-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	131 195.8460
Number of shares issued	175.0000
Number of shares redeemed	-14 591.4590
<b>Number of shares outstanding at the end of the period</b>	<b>116 779.3870</b>
<b>Class</b>	<b>GBP-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	65 339.2480
Number of shares issued	695.0000
Number of shares redeemed	-22 723.9410
<b>Number of shares outstanding at the end of the period</b>	<b>43 310.3070</b>

## Annual Distribution<sup>1</sup>

<b>Multi Manager Access II – Future of Earth</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
CHF-hedged F-dist	16.8.2023	21.8.2023	CHF	0.3673
EUR-hedged F-dist	16.8.2023	21.8.2023	EUR	0.3778
F-UKdist	16.8.2023	21.8.2023	USD	0.4355

<sup>1</sup> See note 4

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Equities</b>			
<b>Austria</b>			
EUR WIENERBERGER AG NPV	126 172.00	4 314 470.46	0.69
<b>TOTAL Austria</b>		<b>4 314 470.46</b>	<b>0.69</b>
<b>Canada</b>			
USD GFL ENVIRON INC COM NPV SUB VTG SHS	77 867.00	2 645 141.99	0.43
CAD INNERGEX RENEWABLE COM NPV	146 500.00	1 006 601.55	0.16
CAD NORTHLAND POWER IN COM NPV	97 600.00	1 807 285.66	0.29
CAD STANTEC INC COM NPV	134 977.00	10 913 936.83	1.75
CAD WEST FRASER TIMBER COM NPV	20 949.00	1 676 327.67	0.27
USD XENON PHARMACEUTIC COM NPV	103 325.00	4 672 356.50	0.75
<b>TOTAL Canada</b>		<b>22 721 650.20</b>	<b>3.65</b>
<b>Chile</b>			
USD SOCIEDAD QUIMICA MINERA DE CHI SPON ADR SER B	58 500.00	2 461 095.00	0.39
<b>TOTAL Chile</b>		<b>2 461 095.00</b>	<b>0.39</b>
<b>China</b>			
HKD BYD CO 'H' CNY1	146 000.00	3 255 339.16	0.52
USD XPENG INC SPN ADS ECH REP 2 CLS A ORD	155 000.00	1 291 150.00	0.21
<b>TOTAL China</b>		<b>4 546 489.16</b>	<b>0.73</b>
<b>Denmark</b>			
DKK NOVOZYMES A/S SER'B'DKK2 (POST CONS)	214 845.26	11 093 251.70	1.78
DKK ROCKWOOL INTL SER'B'DKK10	11 800.00	3 250 167.59	0.52
DKK VESTAS WIND SYSTEM DKK0.20 (POST SPLIT)	130 200.00	3 731 547.41	0.60
DKK ZEALAND PHARMA AS DKK1	138 808.00	9 552 178.38	1.53
<b>TOTAL Denmark</b>		<b>27 627 145.08</b>	<b>4.43</b>
<b>Finland</b>			
EUR KONE CORPORATION NPV ORD 'B'	27 510.00	1 372 812.96	0.22
<b>TOTAL Finland</b>		<b>1 372 812.96</b>	<b>0.22</b>
<b>France</b>			
EUR DANONE EURO.25	78 559.00	5 268 565.23	0.85
EUR DASSAULT SYSTEMES EURO.10	52 948.00	2 774 224.69	0.44
EUR EDENRED EUR2	68 357.00	4 115 089.69	0.66
EUR LEGRAND SA EUR4	19 980.00	1 958 503.54	0.31
EUR MEDINCELL SA EURO.01	16 727.00	161 892.06	0.03
EUR SCHNEIDER ELECTRIC EUR8	38 276.00	7 604 489.08	1.22
EUR VEOLIA ENVIRONNEME EUR5	253 135.00	8 323 278.14	1.34
<b>TOTAL France</b>		<b>30 206 042.43</b>	<b>4.85</b>
<b>Germany</b>			
EUR GEA GROUP AG NPV	101 593.00	4 105 220.74	0.66
EUR HELLOFRESH SE NPV	71 931.00	966 530.56	0.16
EUR INFINEON TECHNOLOG AG NPV (REGD)	111 100.00	4 072 426.76	0.65
EUR SYMRISE AG NPV (BR)	36 837.00	3 838 961.50	0.62
EUR THYSSENKRUPP NUCER NPV	103 000.00	1 711 821.38	0.27
EUR WACKER CHEMIE AG NPV(BR)	24 000.00	2 644 801.50	0.42
<b>TOTAL Germany</b>		<b>17 339 762.44</b>	<b>2.78</b>
<b>Hong Kong</b>			
HKD CHINA MENGNIU DAIR HKD0.1	1 435 000.00	3 164 719.05	0.51
<b>TOTAL Hong Kong</b>		<b>3 164 719.05</b>	<b>0.51</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>India</b>			
INR MAX HEALTHCARE INS INR10	278 650.00	2 619 943.34	0.42
<b>TOTAL India</b>		<b>2 619 943.34</b>	<b>0.42</b>
<b>Ireland</b>			
USD AVADEL PHARMACEUTI SPON ADR EACH REP 1 ORD SHS	263 297.00	3 788 843.83	0.61
USD EATON CORP PLC COM USD0.01	13 685.00	3 367 604.80	0.54
EUR KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST)	42 441.00	3 811 675.02	0.61
USD PENTAIR PLC COM USD0.01	142 446.00	10 422 773.82	1.67
USD TRANE TECHNOLOGIES COM USD1	33 746.00	8 505 679.30	1.37
<b>TOTAL Ireland</b>		<b>29 896 576.77</b>	<b>4.80</b>
<b>Israel</b>			
USD SOLAREEDGE TECHNOLO USD0.0001	13 100.00	871 150.00	0.14
<b>TOTAL Israel</b>		<b>871 150.00</b>	<b>0.14</b>
<b>Italy</b>			
EUR EUROGROUP LAMINATI NPV	250 000.00	820 118.75	0.13
<b>TOTAL Italy</b>		<b>820 118.75</b>	<b>0.13</b>
<b>Japan</b>			
JPY EBARA CORP NPV	125 500.00	8 030 111.17	1.29
JPY KUBOTA CORP NPV	241 600.00	3 722 962.20	0.60
JPY RENESAS ELECTRONIC NPV	156 200.00	2 641 535.15	0.42
JPY ROHM CO LTD NPV	130 400.00	2 301 123.99	0.37
JPY TDK CORP NPV	53 200.00	2 708 495.98	0.43
JPY YAKULT HONSHA CO NPV	92 700.00	2 048 373.52	0.33
<b>TOTAL Japan</b>		<b>21 452 602.01</b>	<b>3.44</b>
<b>Luxembourg</b>			
EUR BEFESA SA NPV	36 500.00	1 299 665.54	0.21
<b>TOTAL Luxembourg</b>		<b>1 299 665.54</b>	<b>0.21</b>
<b>The Netherlands</b>			
EUR ARCADIS NV EURO.02	78 007.00	4 317 253.54	0.69
EUR ARGEN X NV EURO.10	11 123.00	4 214 326.73	0.68
EUR CNH INDUSTRIAL NV COM EURO.01	228 595.00	2 745 081.63	0.44
USD NXP SEMICONDUCTORS EURO.20	14 900.00	3 137 493.00	0.50
<b>TOTAL The Netherlands</b>		<b>14 414 154.90</b>	<b>2.31</b>
<b>Norway</b>			
NOK MOWI ASA NOK7.50	194 741.00	3 534 785.85	0.57
NOK NORDIC SEMICONDUCT NOK0.01	160 000.00	1 637 243.46	0.26
NOK SALMAR ASA NOK0.25	34 707.00	1 941 037.59	0.31
<b>TOTAL Norway</b>		<b>7 113 066.90</b>	<b>1.14</b>
<b>South Korea</b>			
KRW HL MANDO CO LTD KRW1000	48 700.00	1 284 411.63	0.21
KRW LG CHEMICAL KRW5000	3 300.00	1 074 326.59	0.17
KRW LG ENERGY SOLUTION KRW500	6 900.00	1 969 729.88	0.31
KRW SAMSUNG SDI KRW5000	5 100.00	1 423 406.87	0.23
<b>TOTAL South Korea</b>		<b>5 751 874.97</b>	<b>0.92</b>
<b>Sweden</b>			
SEK ALFA LAVAL AB NPV	158 770.00	5 902 196.21	0.95
SEK HEXAGON AB SER'B'NPV (POST SPLIT)	205 613.00	2 268 591.56	0.37
SEK SVENSKA CELLULOSA SER'B'NPV	123 443.00	1 697 104.55	0.27
SEK SWEDISH ORPHAN BIOVITRUM AB NPV	344 674.00	9 740 747.07	1.56
<b>TOTAL Sweden</b>		<b>19 608 639.39</b>	<b>3.15</b>
<b>Switzerland</b>			
CHF BUCHER INDUSTRIES CHF0.20 (REGD)	5 026.00	2 149 019.99	0.34
EUR DSM FIRMENICH AG EURO.01	48 627.00	5 180 691.40	0.83



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
CHF GEBERIT CHF0.10(REGD)	17 604.00	10 264 639.27	1.65
CHF GEORG FISCHER AG CHF0.05 (REGD) (POST SPLIT)	116 497.00	7 890 045.70	1.27
CHF GIVAUDAN AG CHF10	1 168.00	4 913 810.11	0.79
CHF NESTLE SA CHF0.10(REGD)	38 821.00	4 460 217.71	0.72
CHF SIG COMMBLOC GROU CHF0.1	149 250.00	3 159 503.41	0.51
CHF SIKA AG CHF0.01 (REG)	24 127.00	6 752 803.75	1.08
EUR STMICROELECTRONICS EUR1.04	40 600.00	1 804 423.10	0.29
<b>TOTAL Switzerland</b>		<b>46 575 154.44</b>	<b>7.48</b>
<b>United Kingdom</b>			
USD ARM HOLDINGS PLC SPON ADS EACH REP 1 ORD SHS	31 000.00	2 190 770.00	0.35
GBP COMPASS GROUP ORD GBP0.1105	246 814.00	6 845 569.18	1.10
GBP CRODA INTL ORD GBP0.10609756	42 392.00	2 593 935.64	0.42
GBP FERGUSON PLC (NEW) ORD GBP0.10	43 319.00	8 191 940.21	1.31
GBP HALMA ORD GBP0.10	220 414.00	6 155 448.55	0.99
GBP ITM POWER ORD GBP0.05	269 600.00	204 619.99	0.03
USD LIVANOVA PLC ORD GBP1.00 (DI)	79 578.00	3 873 857.04	0.62
USD NVENT ELECTRIC PLC COM USD0.01	35 000.00	2 101 400.00	0.34
GBP SPIRAX-SARCO ENG ORD GBP0.269230769	14 799.00	1 885 520.94	0.30
GBP SSE PLC ORD GBP0.50	150 500.00	3 229 373.69	0.52
<b>TOTAL United Kingdom</b>		<b>37 272 435.24</b>	<b>5.98</b>
<b>United States</b>			
USD ABBVIE INC COM USD0.01	48 251.00	7 932 464.40	1.27
USD ACADIA HEALTHCARE COM USD0.01	62 589.00	5 141 060.46	0.82
USD ADVANCED DRAINAGE COM USD0.01	23 030.00	3 003 572.60	0.48
USD AGILENT TECHNOLOGIES INC COM	26 901.00	3 499 820.10	0.56
USD ALBEMARLE CORP COM USD0.01	21 500.00	2 466 910.00	0.40
USD AMERICAN WATER WOR COM STK USD0.01	44 641.00	5 536 376.82	0.89
USD AMERICOLD REAL TR COM USD0.01	74 164.00	2 039 510.00	0.33
USD AMGEN INC COM USD0.0001	19 992.00	6 282 685.92	1.01
USD ANALOG DEVICES INC COM	15 500.00	2 981 580.00	0.48
USD AUTODESK INC COM USD0.01	26 184.00	6 645 761.04	1.07
USD BADGER METER INC COM	26 640.00	3 835 893.60	0.62
USD BOSTON SCIENTIFIC COM USD0.01	150 658.00	9 530 625.08	1.53
USD CARLISLE COS INC COM	10 000.00	3 142 600.00	0.50
USD CELLDX THERAPEUTI COM USD0.001(POST REV SPLIT)	80 235.00	2 825 876.70	0.45
USD CLEAN HARBORS INC COM	4 617.00	775 471.32	0.12
USD CYTOKINETICS INC COM USD0.001(POST REV SPLIT)	30 751.00	2 402 575.63	0.39
USD DARLING INGR INC COM USD0.01	57 466.00	2 488 277.80	0.40
USD DEERE & CO COM USD1	15 863.00	6 243 359.54	1.00
USD DEXCOM INC COM	32 776.00	3 977 367.60	0.64
USD ECOLAB INC COM	60 264.00	11 945 530.08	1.92
USD ELI LILLY AND CO COM NPV	8 070.00	5 210 072.70	0.84
USD EXTRA SPACE STORAG COM USD0.01	15 531.00	2 243 297.64	0.36
USD FIRST SOLAR INC COM STK USD0.001	24 000.00	3 511 200.00	0.56
USD FORTUNE BRANDS INNOVATIONS INC RG	56 949.00	4 418 672.91	0.71
USD FRANKLIN ELEC INC COM	89 185.00	8 406 578.10	1.35
USD HOLOGIC INC COM USD0.01	75 619.00	5 629 078.36	0.90
USD IDEX CORP COM	53 103.00	11 231 284.50	1.80
USD IDEXX LABORATORIES COM USD0.10	7 336.00	3 778 626.88	0.61
USD INSULET CORP COM STK USD0.001	18 971.00	3 620 994.77	0.58
USD INTERNATIONAL FLAVORS&FRAGRANC COM	70 599.00	5 695 927.32	0.91
USD INTUITIVE SURGICAL COM USD0.001	20 897.00	7 903 663.34	1.27
USD ITRON INC COM	26 100.00	1 882 854.00	0.30
USD LATTICE SEMICONDUCTOR CORP COM	31 600.00	1 923 176.00	0.31
USD LEGEND BIOTECH COR SPON ADS EACH REP 2 ORD SHS	45 897.00	2 527 088.82	0.41
USD MARVELL TECHNOLOGY COM USD0.002	67 000.00	4 535 900.00	0.73
USD MCCORMICK & CO INC COM NVVTG NPV	66 425.00	4 527 528.00	0.73
USD MONOLITHIC PWR SYS INC COM	3 300.00	1 988 976.00	0.32
USD ON SEMICONDUCTOR COM USD0.01	40 000.00	2 845 200.00	0.46
USD OTIS WORLDWIDE COR COM USD0.01	38 318.00	3 388 843.92	0.54
USD PENUMBRA INC COM USD0.001	15 832.00	3 992 672.08	0.64
USD PTC INC COM USD0.01	30 900.00	5 582 085.00	0.90
USD QUANTA SVCS INC COM	24 600.00	4 773 630.00	0.77
USD REGAL BELOIT CORP. COM USD0.01	25 000.00	3 336 500.00	0.54
USD REGENERON PHARMACE COM USD0.001	4 979.00	4 694 101.62	0.75
USD REPUBLIC SERVICES COM USD0.01	66 889.00	11 446 045.68	1.84
USD REVANCE THERAPEUTI COM USD0.001	78 610.00	395 408.30	0.06

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD REVVITY INC COM USD1.00	17 509.00	1 876 614.62	0.30
USD SENSIENT TECHNOLOGIES CORP COM	28 174.00	1 747 633.22	0.28
USD SHOCKWAVE MEDICAL COM USD0.001	17 488.00	3 956 660.00	0.63
USD SILICON LABORATORIES INC COM	13 000.00	1 603 680.00	0.26
USD SPROUTS FMRS MKT I COM USD0.001	27 214.00	1 370 769.18	0.22
USD STRYKER CORP COM USD0.10	25 578.00	8 580 907.44	1.38
USD SUNRUN INC COM USD0.0001	81 300.00	1 177 224.00	0.19
USD TENET HEALTHCARE COM USD0.05 (POST REV SPLIT)	47 849.00	3 959 026.26	0.63
USD TESLA INC COM USD0.001	22 700.00	4 251 483.00	0.68
USD TETRA TECH INC COM USD0.01	35 964.00	5 688 785.52	0.91
USD TORO CO COM	13 462.00	1 244 965.76	0.20
USD UNITED RENTALS INC COM	9 255.00	5 788 077.00	0.93
USD UNIVERSAL DISPLAY COM USD0.01	13 800.00	2 342 826.00	0.38
USD VERALTO CORPORATIO COM USD0.01 WI	36 022.00	2 762 527.18	0.44
USD VERTIV HOLDINGS CO COM USD0.0001	81 300.00	4 579 629.00	0.73
USD WASTE CONNECTIONS COM NPV (POST REV SPLIT)	21 873.00	3 396 001.98	0.54
USD WASTE MGMT INC DEL COM	65 208.00	12 104 561.04	1.94
USD WATTS WATER TECHNOLOGIES INC CL A	44 516.00	8 814 613.16	1.41
USD WEYERHAEUSER CO COM USD1.25	96 773.00	3 171 251.21	0.51
USD XYLEM INC COM USD0.01 WI	92 473.00	10 397 664.12	1.67
USD ZEBRA TECHNOLOGIES CORP CL A	3 791.00	908 134.05	0.15
USD ZOETIS INC COM USD0.01 CL 'A'	22 652.00	4 254 272.12	0.68
<b>TOTAL United States</b>		<b>306 164 030.49</b>	<b>49.13</b>
<b>Total Equities</b>		<b>607 613 599.52</b>	<b>97.50</b>
<b>Total Transferable securities and money market instruments listed on an official stock exchange</b>		<b>607 613 599.52</b>	<b>97.50</b>
<b>Total investments in securities</b>		<b>607 613 599.52</b>	<b>97.50</b>

## Forward Foreign Exchange contracts

### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

CHF	136 012 920.04	USD	158 636 000.00	22.2.2024	273 428.38	0.04
EUR	85 056 729.24	USD	92 757 000.00	22.2.2024	-282 372.31	-0.04
GBP	42 370 529.00	USD	53 578 000.00	22.2.2024	387 737.98	0.06
USD	1 200 000.00	EUR	1 103 185.54	22.2.2024	604.34	0.00
GBP	274 685.60	USD	350 000.00	22.2.2024	-143.36	0.00
CHF	948 208.80	USD	1 100 000.00	22.2.2024	7 830.92	0.00
EUR	367 515.32	USD	400 000.00	22.2.2024	-433.23	0.00
GBP	708 924.33	USD	900 000.00	1.2.2024	2 779.69	0.00
USD	900 000.00	GBP	708 872.40	22.2.2024	-2 863.93	0.00
<b>Total Forward Foreign Exchange contracts</b>					<b>386 568.48</b>	<b>0.06</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>					<b>12 243 799.27</b>	<b>1.96</b>
<b>Bank overdraft and other short-term liabilities</b>					<b>-43.93</b>	<b>0.00</b>
<b>Other assets and liabilities</b>					<b>2 929 664.15</b>	<b>0.48</b>
<b>Total net assets</b>					<b>623 173 587.49</b>	<b>100.00</b>

# Multi Manager Access II – Future of Humans

## Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		146 637 809.98	173 134 700.90	520 934 023.19
<b>Class F-acc</b>	<b>LU2213664688</b>			
Shares outstanding		637 963.7880	760 039.5840	3 783 869.4460
Net asset value per share in USD		93.58	93.68	90.32
Issue and redemption price per share in USD <sup>1</sup>		93.58	93.68	90.32
<b>Class CHF-hedged F-acc</b>	<b>LU2213664928</b>			
Shares outstanding		3 200.0000	3 200.0000	194 163.1080
Net asset value per share in CHF		84.16	86.17	87.17
Issue and redemption price per share in CHF <sup>1</sup>		84.16	86.17	87.17
<b>Class EUR-hedged F-acc</b>	<b>LU2213665065</b>			
Shares outstanding		3 345.0000	3 260.0000	318 619.5940
Net asset value per share in EUR		86.55	87.56	87.47
Issue and redemption price per share in EUR <sup>1</sup>		86.55	87.56	87.47
<b>Class GBP-hedged F-acc<sup>2</sup></b>	<b>LU2213665222</b>			
Shares outstanding		-	-	8 741.7120
Net asset value per share in GBP		-	-	88.63
Issue and redemption price per share in GBP <sup>1</sup>		-	-	88.63
<b>Class EUR-hedged F-dist<sup>2</sup></b>	<b>LU2213665818</b>			
Shares outstanding		-	-	4 367.0000
Net asset value per share in EUR		-	-	86.78
Issue and redemption price per share in EUR <sup>1</sup>		-	-	86.78
<b>Class F-UKdist</b>	<b>LU2213665578</b>			
Shares outstanding		350.0000	8 250.0000	88 065.4440
Net asset value per share in USD		92.59	92.98	90.13
Issue and redemption price per share in USD <sup>1</sup>		92.59	92.98	90.13
<b>Class P-acc</b>	<b>LU2204946672</b>			
Shares outstanding		165 260.3800	188 874.8740	252 466.4650
Net asset value per share in USD		90.61	91.15	88.75
Issue and redemption price per share in USD <sup>1</sup>		90.61	91.15	88.75
<b>Class CHF-hedged P-acc</b>	<b>LU2215385100</b>			
Shares outstanding		31 035.3310	35 380.4630	37 674.5770
Net asset value per share in CHF		81.48	83.85	85.66
Issue and redemption price per share in CHF <sup>1</sup>		81.48	83.85	85.66
<b>Class EUR-hedged P-acc</b>	<b>LU2215385365</b>			
Shares outstanding		73 883.1300	89 262.3990	140 532.5460
Net asset value per share in EUR		83.80	85.20	85.95
Issue and redemption price per share in EUR <sup>1</sup>		83.80	85.20	85.95
<b>Class Q-acc</b>	<b>LU2204946912</b>			
Shares outstanding		412 215.6960	457 264.7640	568 337.0740
Net asset value per share in USD		93.03	93.21	90.03
Issue and redemption price per share in USD <sup>1</sup>		93.03	93.21	90.03
<b>Class CHF-hedged Q-acc</b>	<b>LU2215385282</b>			
Shares outstanding		129 777.5000	155 295.4940	184 011.3650
Net asset value per share in CHF		83.65	85.74	86.89
Issue and redemption price per share in CHF <sup>1</sup>		83.65	85.74	86.89

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
<b>Class EUR-hedged Q-acc</b>		<b>LU2215385449</b>		
Shares outstanding		56 327.4360	77 011.9870	110 681.2470
Net asset value per share in EUR		86.03	87.12	87.19
Issue and redemption price per share in EUR <sup>1</sup>		86.03	87.12	87.19
<b>Class GBP-hedged Q-acc</b>		<b>LU2215385795</b>		
Shares outstanding		47 816.4710	53 817.3990	73 378.5990
Net asset value per share in GBP		88.02	88.54	87.34
Issue and redemption price per share in GBP <sup>1</sup>		88.02	88.54	87.34

<sup>1</sup> See note 1

<sup>2</sup> The share classes GBP-hedged F-acc and EUR-hedged F-dist were in circulation until 2.11.2022

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

United States	68.26
China	3.44
France	3.26
Japan	3.18
Denmark	2.95
United Kingdom	2.78
Switzerland	2.76
Ireland	2.07
The Netherlands	1.48
Hong Kong	1.39
Canada	1.36
Brazil	1.01
Uruguay	1.00
Australia	0.96
Belgium	0.88
Sweden	0.70
India	0.68
Germany	0.65
Macau	0.29
South Korea	0.02
<b>TOTAL</b>	<b>99.12</b>

### Economic Breakdown as a % of net assets

Pharmaceuticals, cosmetics & medical products	29.56
Internet, software & IT services	15.94
Finance & holding companies	10.08
Healthcare & social services	9.22
Biotechnology	6.71
Insurance	3.64
Retail trade, department stores	3.32
Graphic design, publishing & media	3.18
Miscellaneous services	2.75
Mechanical engineering & industrial equipment	2.00
Electronics & semiconductors	1.96
Banks & credit institutions	1.70
Real Estate	1.54
Textiles, garments & leather goods	1.45
Chemicals	1.18
Lodging, catering & leisure	1.08
Vehicles	0.84
Miscellaneous consumer goods	0.63
Food & soft drinks	0.51
Telecommunications	0.51
Computer hardware & network equipment providers	0.44
Electrical devices & components	0.29
Building industry & materials	0.27
Traffic & transportation	0.19
Miscellaneous unclassified companies	0.13
<b>TOTAL</b>	<b>99.12</b>

## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	135 956 695.69
Investments in securities, unrealized appreciation (depreciation)	9 392 136.13
Total investments in securities (Note 1)	145 348 831.82
Cash at banks, deposits on demand and deposit accounts	1 333 739.37
Receivable on securities sales (Note 1)	898 307.10
Receivable on subscriptions	72 334.21
Receivable on dividends	47 227.47
Other assets	86 788.21
Other receivables	222 486.22
Unrealized gain on forward foreign exchange contracts (Note 1)	27 193.03
<b>TOTAL Assets</b>	<b>148 036 907.43</b>
<b>Liabilities</b>	
Bank overdraft	-10 474.10
Payable on securities purchases (Note 1)	-894 848.11
Payable on redemptions	-291 321.13
Other payables	-36 659.53
Provisions for flat fee (Note 2)	-113 631.08
Provisions for taxe d'abonnement (Note 3)	-4 185.68
Provisions for other commissions and fees (Note 2)	-47 977.82
Total provisions	-165 794.58
<b>TOTAL Liabilities</b>	<b>-1 399 097.45</b>
<b>Net assets at the end of the period</b>	<b>146 637 809.98</b>

## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	48 057.02
Dividends	536 016.81
Net income on securities lending (Note 10)	13 337.40
<b>TOTAL income</b>	<b>597 411.23</b>
<b>Expenses</b>	
Flat fee (Note 2)	-763 299.99
Taxe d'abonnement (Note 3)	-24 495.47
Interest on bank overdraft	-3 324.31
Other commissions and fees (Note 2)	-58 289.56
<b>TOTAL expenses</b>	<b>-849 409.33</b>
<b>Net income (loss) on investments</b>	<b>-251 998.10</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-5 864 678.95
Realized gain (loss) on financial futures	-15 706.00
Realized gain (loss) on forward foreign exchange contracts	-1 326 700.24
Realized gain (loss) on foreign exchange	-14 231.09
<b>TOTAL realized gain (loss)</b>	<b>-7 221 316.18</b>
<b>Net realized gain (loss) of the period</b>	<b>-7 473 314.28</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	4 657 166.35
Unrealized appreciation (depreciation) on forward foreign exchange contracts	617 910.74
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>5 275 077.09</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>-2 198 237.19</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	173 134 700.90
Subscriptions	4 239 485.42
Redemptions	-28 535 807.70
Total net subscriptions (redemptions)	-24 296 322.28
Dividend paid	-2 331.45
Net income (loss) on investments	-251 998.10
Total realized gain (loss)	-7 221 316.18
Total changes in unrealized appreciation (depreciation)	5 275 077.09
Net increase (decrease) in net assets as a result of operations	-2 198 237.19
<b>Net assets at the end of the period</b>	<b>146 637 809.98</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	760 039.5840
Number of shares issued	41 280.9200
Number of shares redeemed	-163 356.7160
<b>Number of shares outstanding at the end of the period</b>	<b>637 963.7880</b>
<b>Class</b>	<b>CHF-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	3 200.0000
Number of shares issued	0.0000
Number of shares redeemed	0.0000
<b>Number of shares outstanding at the end of the period</b>	<b>3 200.0000</b>
<b>Class</b>	<b>EUR-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	3 260.0000
Number of shares issued	85.0000
Number of shares redeemed	0.0000
<b>Number of shares outstanding at the end of the period</b>	<b>3 345.0000</b>
<b>Class</b>	<b>F-UKdist</b>
Number of shares outstanding at the beginning of the period	8 250.0000
Number of shares issued	0.0000
Number of shares redeemed	-7 900.0000
<b>Number of shares outstanding at the end of the period</b>	<b>350.0000</b>
<b>Class</b>	<b>P-acc</b>
Number of shares outstanding at the beginning of the period	188 874.8740
Number of shares issued	2 235.1760
Number of shares redeemed	-25 849.6700
<b>Number of shares outstanding at the end of the period</b>	<b>165 260.3800</b>
<b>Class</b>	<b>CHF-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	35 380.4630
Number of shares issued	885.8250
Number of shares redeemed	-5 230.9570
<b>Number of shares outstanding at the end of the period</b>	<b>31 035.3310</b>
<b>Class</b>	<b>EUR-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	89 262.3990
Number of shares issued	818.7690
Number of shares redeemed	-16 198.0380
<b>Number of shares outstanding at the end of the period</b>	<b>73 883.1300</b>

Class	Q-acc
Number of shares outstanding at the beginning of the period	457 264.7640
Number of shares issued	848.0000
Number of shares redeemed	-45 897.0680
<b>Number of shares outstanding at the end of the period</b>	<b>412 215.6960</b>
Class	CHF-hedged Q-acc
Number of shares outstanding at the beginning of the period	155 295.4940
Number of shares issued	663.6090
Number of shares redeemed	-26 181.6030
<b>Number of shares outstanding at the end of the period</b>	<b>129 777.5000</b>
Class	EUR-hedged Q-acc
Number of shares outstanding at the beginning of the period	77 011.9870
Number of shares issued	170.0000
Number of shares redeemed	-20 854.5510
<b>Number of shares outstanding at the end of the period</b>	<b>56 327.4360</b>
Class	GBP-hedged Q-acc
Number of shares outstanding at the beginning of the period	53 817.3990
Number of shares issued	0.0000
Number of shares redeemed	-6 000.9280
<b>Number of shares outstanding at the end of the period</b>	<b>47 816.4710</b>

## Annual Distribution<sup>1</sup>

Multi Manager Access II – Future of Humans	Ex-Date	Pay-Date	Currency	Amount per share
F-UKdist	16.8.2023	21.8.2023	USD	0.2826

<sup>1</sup> See note 4



# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Equities</b>			
<b>Australia</b>			
AUD ARENA REIT STAPLED UNITS	197 313.00	456 518.16	0.31
AUD CHARTER HALL SOCIA NPV	218 990.00	402 442.08	0.27
AUD IDP EDUCATION LTD NPV	42 224.00	551 265.47	0.38
<b>TOTAL Australia</b>		<b>1 410 225.71</b>	<b>0.96</b>
<b>Belgium</b>			
EUR UCB NPV	13 656.00	1 294 993.36	0.88
<b>TOTAL Belgium</b>		<b>1 294 993.36</b>	<b>0.88</b>
<b>Brazil</b>			
BRL B3 SA COM NPV	178 846.00	473 800.19	0.33
BRL COGNA EDUCACAO SA NPV	75 322.00	44 512.40	0.03
BRL YDUQS PARTICIPAC COM NPV	244 948.00	955 778.56	0.65
<b>TOTAL Brazil</b>		<b>1 474 091.15</b>	<b>1.01</b>
<b>Canada</b>			
CAD CAE INC COM NPV	21 397.00	431 127.01	0.30
CAD DOCEBO INC COM NPV	9 006.00	397 974.81	0.27
USD IMAX CORP COM NPV	18 963.00	264 913.11	0.18
CAD OPEN TEXT CO COM NPV	7 407.00	325 042.03	0.22
USD SHOIFY INC COM NPV CL A	7 145.00	572 100.15	0.39
<b>TOTAL Canada</b>		<b>1 991 157.11</b>	<b>1.36</b>
<b>China</b>			
USD BAIDU INC ADS EACH REPR 10 ORD CLS'A	4 394.00	462 732.14	0.32
HKD CHINA CHUNLAI EDUC HKD0.00001	17 266.00	12 302.49	0.01
HKD CHINA EAST EDUCATI HKD0.0001	33 567.00	9 704.36	0.01
HKD CHINA NEW HIGHER E USD0.0001	91 543.00	23 772.08	0.02
USD HELLO GROUP INC SPON ADS EACH REP 2 ORD SHS	101 143.00	593 709.41	0.40
HKD HOPE EDUCATION GRO USD0.00001	3 774 164.00	144 839.83	0.10
USD KANZHUN LTD SPON EACH ADR REP 2 ORD SHS	28 128.00	391 260.48	0.27
HKD KOOLEARN TECHNOLOG USD0.00002	30 242.00	88 978.35	0.06
HKD NETEASE INC USD0.0001	24 449.00	473 826.92	0.32
HKD NEW ORIENTAL EDUCA USD0.001	156 207.00	1 187 950.51	0.81
CNY OFFCN EDUCATION TE 'A' CNY1	39 634.00	19 487.02	0.01
USD PINDUODUO INC-4 SHS-A-ADR	6 185.00	784 690.95	0.54
USD TAL EDUCATION GRP ADS EA REPR 2 CL A ORD SHS	47 401.00	504 346.64	0.34
HKD TIANLI EDUCATION I HKD0.1	48 212.00	18 625.51	0.01
HKD WUXI BIOLOGICS (CA USD0.0000083)	119 500.00	313 377.47	0.21
USD YOUDAO INC SPON ADS EACH REP 1 ORD SHS	2 960.00	10 093.60	0.01
<b>TOTAL China</b>		<b>5 039 697.76</b>	<b>3.44</b>
<b>Denmark</b>			
DKK GENMAB AS DKK1	1 734.00	485 443.18	0.33
DKK NOVO NORDISK A/S DKK0.1 B	31 405.00	3 546 094.90	2.42
USD NOVO-NORDISK A S ADR	2 572.00	295 111.28	0.20
<b>TOTAL Denmark</b>		<b>4 326 649.36</b>	<b>2.95</b>
<b>France</b>			
EUR ESSILORLUXOTTICA EURO.18	5 248.00	1 039 226.67	0.71
EUR HERMES INTL NPV	379.00	806 004.23	0.55
EUR SANOFI EUR2	13 655.00	1 384 784.96	0.94
EUR SCOR SE EUR7.876972 (POST CONS)	47 759.00	1 434 951.39	0.98
EUR UBISOFT ENTERTAIN EURO.31	5 008.00	111 573.17	0.08
<b>TOTAL France</b>		<b>4 776 540.42</b>	<b>3.26</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Germany</b>			
USD BIONTECH SE SPON ADS EACH REP 1 ORD SHS	5 687.00	540 492.48	0.37
EUR HELLOFRESH SE NPV	27 952.00	375 588.57	0.26
USD MYT NETHERLANDS PA SPON ADS EA REP 1 ORD SHS	10 968.00	30 162.00	0.02
<b>TOTAL Germany</b>		<b>946 243.05</b>	<b>0.65</b>
<b>Hong Kong</b>			
HKD AIA GROUP LTD NPV	199 000.00	1 551 575.04	1.06
HKD CHINA EDUCATION GP HKD0.00001	912 455.00	452 886.30	0.31
HKD FENBI LTD USD0.00001	33 303.00	16 912.97	0.01
HKD NETDRAGON WEBSOFT USD0.01	11 536.00	15 819.62	0.01
<b>TOTAL Hong Kong</b>		<b>2 037 193.93</b>	<b>1.39</b>
<b>India</b>			
INR HDFC LIFE INSURANC INR10	142 732.00	991 035.10	0.68
<b>TOTAL India</b>		<b>991 035.10</b>	<b>0.68</b>
<b>Ireland</b>			
USD ICON ORD EUR0.06	2 449.00	638 870.63	0.44
USD MEDTRONIC PLC USD0.0001	25 194.00	2 205 482.76	1.50
USD PROTHENA CORP PLC USD0.01	6 590.00	187 090.10	0.13
<b>TOTAL Ireland</b>		<b>3 031 443.49</b>	<b>2.07</b>
<b>Japan</b>			
JPY BENESSE HOLDINGS INC NPV	2 669.00	47 655.82	0.03
JPY CAPCOM CO LTD NPV	1 300.00	50 203.52	0.03
JPY INSOURCE CO LTD NPV	3 590.00	20 654.63	0.01
JPY LITALICO MEDIA & S NPV	21 506.00	318 084.30	0.22
JPY M3 INC NPV	26 023.00	419 163.02	0.29
JPY NINTENDO CO LTD NPV	11 400.00	648 086.20	0.44
JPY OPEN UP GROUP INC RG	77 132.00	1 216 276.79	0.83
JPY RECRUIT HLDGS CO L NPV	25 464.00	1 032 496.17	0.70
JPY SONY GROUP CORPORA NPV	8 100.00	814 294.51	0.56
USD SONY GROUP CORPORA SPON ADS EA REP 1 ORD SHS	1 053.00	102 930.75	0.07
<b>TOTAL Japan</b>		<b>4 669 845.71</b>	<b>3.18</b>
<b>Macau</b>			
HKD MGM CHINA HLDGS LT HKD1	129 600.00	160 979.37	0.11
HKD SANDS CHINA LTD USD0.01 REG'S'	103 200.00	270 632.26	0.18
<b>TOTAL Macau</b>		<b>431 611.63</b>	<b>0.29</b>
<b>The Netherlands</b>			
USD ARGENX SE SPON ADR EACH REP 1 ORD SHS	1 068.00	406 384.68	0.28
EUR WOLTERS KLUWER EURO.12	11 852.00	1 757 333.08	1.20
<b>TOTAL The Netherlands</b>		<b>2 163 717.76</b>	<b>1.48</b>
<b>Russian Federation (CIS)</b>			
USD YANDEX N.V. COM USD0.01 CL 'A'*	12 073.00	0.00	0.00
<b>TOTAL Russian Federation (CIS)</b>		<b>0.00</b>	<b>0.00</b>
<b>South Korea</b>			
KRW MEGASTUDYEDU CO LT KRW100	668.00	30 080.40	0.02
<b>TOTAL South Korea</b>		<b>30 080.40</b>	<b>0.02</b>
<b>Sweden</b>			
USD AUTOLIV INC. COM	3 597.00	385 310.64	0.26
USD SPOTIFY TECHNOLOGY COM EURO.000625	440.00	94 754.00	0.07
SEK SURGICAL SCIENCE S NPV (POST SPLIT)	31 273.00	542 083.29	0.37
<b>TOTAL Sweden</b>		<b>1 022 147.93</b>	<b>0.70</b>

\* Fair - valued

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Switzerland</b>			
CHF ALCON AG CHF0.04	8 692.00	663 058.20	0.45
CHF LONZA GROUP AG CHF1(REGD)	2 486.00	1 231 045.99	0.84
CHF NOVARTIS AG CHF0.49 (REGD)	5 085.00	529 928.31	0.36
CHF ROCHE HLDGS AG GENUSSSCHEINE NPV	5 639.00	1 624 289.68	1.11
<b>TOTAL Switzerland</b>		<b>4 048 322.18</b>	<b>2.76</b>
<b>United Kingdom</b>			
GBP ASTRAZENECA ORD USD0.25	17 904.00	2 393 984.13	1.63
GBP PEARSON ORD GBP0.25	41 975.00	519 349.97	0.35
GBP PRUDENTIAL ORD GBP0.05	38 676.00	403 077.97	0.28
GBP UNITE GROUP ORD GBP0.25	59 008.00	764 211.81	0.52
<b>TOTAL United Kingdom</b>		<b>4 080 623.88</b>	<b>2.78</b>
<b>United States</b>			
USD ABBOTT LABS COM	22 587.00	2 555 719.05	1.74
USD ABBVIE INC COM USD0.01	8 552.00	1 405 948.80	0.96
USD ADOBE INC COM USD0.0001	1 216.00	751 220.48	0.51
USD ADTALEM GBL ED INC COM USD0.01	21 771.00	1 099 000.08	0.75
USD ADVANCED MICRO DEV COM USD0.01	1 887.00	316 431.03	0.22
USD AGILENT TECHNOLOGIES INC COM	1 760.00	228 976.00	0.16
USD ALNYLAM PHARMACEUTICALS INC COM	6 655.00	1 150 716.05	0.78
USD ALPHABET INC CAP STK USD0.001 CL C	1 377.00	195 258.60	0.13
USD ALPHABET INC CAP STK USD0.001 CL A	9 189.00	1 287 378.90	0.88
USD AMAZON COM INC COM USD0.01	15 607.00	2 422 206.40	1.65
USD AMER INTL GRP COM USD2.50	13 696.00	952 008.96	0.65
USD AMERIPRISE FINL INC COM	2 645.00	1 023 165.35	0.70
USD AON PLC COM USD0.01 CL A	4 080.00	1 217 594.40	0.83
USD ARCLUS BIOSCIENCES COM USD0.0001	11 765.00	178 122.10	0.12
USD ARROWHEAD PHARMACE COM USD0.001	11 259.00	361 413.90	0.25
USD ASPEN TECHNOLOGY COM USD0.10	1 361.00	261 298.39	0.18
USD AVANTOR INC COM USD0.01	21 834.00	501 963.66	0.34
USD BAXTER INTL INC COM USD1	34 812.00	1 346 876.28	0.92
USD BEAM THERAPEUTICS COM USD0.01	9 295.00	226 798.00	0.15
USD BECTON DICKINSON COM USD1	6 338.00	1 513 577.78	1.03
USD BIO RAD LABS INC CL A	1 619.00	519 520.91	0.35
USD BIO-TECHNE CORP COM USD0.01	15 365.00	1 080 466.80	0.74
USD BIOHAVEN LTD COM NPV WI	7 600.00	338 048.00	0.23
USD BK OF AMERICA CORP COM USD0.01	21 244.00	722 508.44	0.49
USD BLUEPRINT MEDICINE COM USD0.001	4 098.00	325 913.94	0.22
USD BOOKING HLDGS INC COM USD0.008	838.00	2 939 259.86	2.00
USD BOSTON SCIENTIFIC COM USD0.01	62 474.00	3 952 105.24	2.70
USD BRIDGEBIO PHARMA I COM USD0.001	15 101.00	517 813.29	0.35
USD BURLINGTON STORES COM USD0.0001	3 732.00	713 371.80	0.49
USD CAESARS ENT INC COM USD0.00001	693.00	30 401.91	0.02
USD CENTENE CORP DEL COM	23 078.00	1 738 004.18	1.19
USD CHARLES RIV LABS INTL INC COM	2 604.00	563 193.12	0.38
USD CHEGG INC COM USD0.001	11 238.00	110 694.30	0.08
USD COOPER COS INC COM USD0.10	1 122.00	418 539.66	0.29
USD COURSERA INC COM USD0.00001	3 409.00	65 248.26	0.04
USD CVS HEALTH CORP COM STK USD0.01	4 815.00	358 091.55	0.24
USD DANAHER CORP COM USD0.01	12 245.00	2 937 697.95	2.00
USD DANIMER SCIENTIFIC COM USD0.0001	19 357.00	12 349.76	0.01
USD DAYFORCE INC RG	13 817.00	960 557.84	0.65
USD DENALI THERAPEUTIC COM USD0.01	17 045.00	272 890.45	0.19
USD DEXCOM INC COM	16 113.00	1 955 312.55	1.33
USD DOORDASH INC COM USD0.00001 CLASS A	3 572.00	372 202.40	0.25
USD DRAFTKINGS INC NEW COM USD0.0001 CL A	33 694.00	1 315 750.70	0.90
USD DUOLINGO INC COM USD0.0001 CLASS A	5 020.00	898 027.80	0.61
USD ELANCO ANIMAL HEAL COM NPV	90 609.00	1 335 576.66	0.91
USD ELI LILLY AND CO COM NPV	6 286.00	4 058 304.46	2.77
USD ENANTA PHARMACEUTI COM USD0.01	15 620.00	189 783.00	0.13
USD EVOLENT HEALTH INC COM USD0.01 CL 'A'	19 938.00	586 376.58	0.40
USD FIRST HORIZON CORP COM USD0.625	46 682.00	664 751.68	0.45
USD GILEAD SCIENCES COM USD0.001	5 994.00	469 090.44	0.32
USD GOPRO INC. COM USD0.0001 CL A	3 960.00	11 800.80	0.01
USD GRAND CANYON EDUCA COM USD0.01	8 527.00	1 113 540.93	0.76
USD GROCERY OUTLET HLD COM USD0.001	13 636.00	337 900.08	0.23
USD GUARDANT HEALTH IN COM USD0.00001	20 571.00	451 122.03	0.31

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD HEALTHSTREAM INC COM NPV	1 171.00	31 172.02	0.02
USD ILLUMINA INC COM USD0.01	2 645.00	378 261.45	0.26
USD INSPIRE MEDICAL SY COM USD0.001	3 963.00	835 677.81	0.57
USD INTELLIA THERAPEUT COM USD0.0001	9 743.00	232 078.26	0.16
USD INTUITIVE SURGICAL COM USD0.001	4 926.00	1 863 111.72	1.27
USD JAMF HOLDING CORP COM USD0.001	1 976.00	36 635.04	0.01
USD JOHNSON & JOHNSON COM USD1	7 072.00	1 123 740.80	0.77
USD LAB CORP AMER HLDG COM USD0.1	5 597.00	1 244 213.10	0.85
USD LAUREATE EDUCATION COM USD0.004 CL A	153 848.00	1 941 561.76	1.32
USD LEVI STRAUSS & CO COM USD0.001 CL A	46 580.00	758 322.40	0.52
USD LIFE TIME GROUP HL COM USD0.01	22 366.00	297 467.80	0.20
USD LIONS GATE ENTERTA VOTING SHARES CL A	35 535.00	370 630.05	0.25
USD LOWE'S COS INC COM USD0.50	4 443.00	945 648.12	0.64
USD LYFT INC COM USD0.00001 CLASS A	22 445.00	280 338.05	0.19
USD MANPOWER GROUP COM USD0.01	11 035.00	818 134.90	0.56
USD META PLATFORMS INC	6 187.00	2 413 796.18	1.65
USD MICROSOFT CORP COM USD0.0000125	1 772.00	704 511.76	0.48
USD MOBILEYE GLOBAL INC-MOBILEYE GLOBAL IN COM USD0.01 CLASS A	4 071.00	105 276.06	0.07
USD MODERNA INC COM USD0.0001	14 557.00	1 470 984.85	1.00
USD MORGAN STANLEY COM STK USD0.01	5 777.00	503 985.48	0.34
USD NAVIENT CORP COM USD0.01	5 181.00	89 216.82	0.06
USD NELNET INC CL A	1 632.00	142 196.16	0.10
USD NETFLIX INC COM USD0.001	3 563.00	2 009 923.93	1.37
USD NVIDIA CORP COM USD0.001	711.00	437 456.97	0.30
USD OREILLY AUTO NEW COM USD0.01	471.00	481 856.55	0.33
USD PALO ALTO NETWORKS COM USD0.0001	2 157.00	730 166.07	0.50
USD PAYCOM SOFTWARE IN COM USD0.01	2 377.00	452 200.48	0.31
USD PAYLOCITY HLDG COR COM USD0.001	1 538.00	243 634.58	0.17
USD PERDOCEO EDUCATION COM USD0.01	6 934.00	125 505.40	0.09
USD PINTEREST INC COM USD0.00001 CL A	14 832.00	555 755.04	0.38
USD PLAYA HOTELS & RES COM USD0.01	67 173.00	557 535.90	0.38
USD POWERSCHOOL HLDGS COM USD0.0001 CL A	43 312.00	1 019 564.48	0.70
USD PULTE GROUP INC COM USD0.01	3 860.00	403 601.60	0.28
USD PVH CORP COM USD1	4 636.00	557 525.36	0.38
USD QUANTERIX CORPORAT COM USD0.001	7 524.00	166 205.16	0.11
USD REGENERON PHARMACE COM USD0.001	2 102.00	1 981 723.56	1.35
USD RELAY THERAPEUTICS COM USD0.001	19 925.00	184 306.25	0.13
USD RINGCENTRAL INC COM USD0.0001 CL 'A'	3 910.00	132 509.90	0.09
USD RIVIAN AUTOMOTIVE COM USD0.001 CL A	20 460.00	313 242.60	0.21
USD ROBLOX CORPORATION COM USD0.0001 CL A	6 069.00	235 537.89	0.16
USD ROSS STORES INC COM USD0.01	5 457.00	765 507.96	0.52
USD SCHOLASTIC CORP COM	2 345.00	90 141.80	0.06
USD SEAGATE TECHNOLOGY COM USD0.00001	7 385.00	632 746.80	0.43
USD SLM CORP COM USD0.20	77 743.00	1 545 530.84	1.05
USD SOFI TECHNOLOGIES COM USD0.0001 CL A	60 331.00	472 391.73	0.32
USD STRATEGIC EDUCATIO COM USD0.01	2 353.00	221 323.18	0.15
USD STRIDE INC COM USD0.0001	29 436.00	1 764 688.20	1.20
USD SWEETGREEN INC COM USD0.001 CL A	24 752.00	264 351.36	0.18
USD SYMBOTIC INC COM USD0.0001 CLASS A	4 930.00	212 137.90	0.14
USD SYNOPSIS INC COM USD0.01	1 060.00	565 351.00	0.39
USD TAKE TWO INTERACTI COM USD0.01	5 580.00	920 309.40	0.63
USD TEMPUR SEALY INTL INC COM	2 113.00	105 417.57	0.07
USD TESLA INC COM USD0.001	2 860.00	535 649.40	0.37
USD THERMO FISHER SCIE COM USD1	1 432.00	771 819.36	0.53
USD TRINET GROUP INC COM USD0.000025	10 037.00	1 141 206.90	0.78
USD UBER TECHNOLOGIES COM USD0.00001	17 296.00	1 128 909.92	0.77
USD UDEMY INC COM USD0.00001	7 065.00	96 013.35	0.07
USD UNITEDHEALTH GRP COM USD0.01	7 152.00	3 659 964.48	2.50
USD VERTEX PHARMACEUTI COM USD0.01	3 585.00	1 553 667.30	1.06
USD VOYA FINL INC COM USD0.01	14 039.00	1 016 002.43	0.69
USD WILEY(JOHNJ)& SONS CLASS'A'COM USD1	3 045.00	103 042.80	0.07
USD WORKDAY INC COM USD0.001 CL A	4 119.00	1 198 917.33	0.82
USD ZOETIS INC COM USD0.01 CL 'A'	5 849.00	1 098 500.69	0.75
USD ZOOM VIDEO COMMUNI COM USD0.001 CL A	7 418.00	479 276.98	0.33
USD ZSCALER INC COM USD0.001	2 686.00	633 009.62	0.43
<b>TOTAL United States</b>		<b>99 482 982.19</b>	<b>67.83</b>
<b>Uruguay</b>			
USD MERCADOLIBRE INC COM STK USD0.001	856.00	1 465 309.36	1.00
<b>TOTAL Uruguay</b>		<b>1 465 309.36</b>	<b>1.00</b>
<b>Total Equities</b>		<b>144 713 911.48</b>	<b>98.69</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Investment funds, closed end</b>			
<b>United States</b>			
USD EPR PROPERTIES	14 342.00	634 920.34	0.43
<b>TOTAL United States</b>		<b>634 920.34</b>	<b>0.43</b>
<b>Total Investment funds, closed end</b>		<b>634 920.34</b>	<b>0.43</b>
<b>Total Transferable securities and money market instruments listed on an official stock exchange</b>		<b>145 348 831.82</b>	<b>99.12</b>

## Derivative instruments listed on an official stock exchange

### Warrants on shares

#### Australia

AUD POINTSBET HOLDINGS PTY LTD CALL WARRANT 10.00000 22-08.07.24	737.00	0.00	0.00
<b>TOTAL Australia</b>		<b>0.00</b>	<b>0.00</b>
<b>Total Warrants on shares</b>		<b>0.00</b>	<b>0.00</b>
<b>Total Derivative instruments listed on an official stock exchange</b>		<b>0.00</b>	<b>0.00</b>
<b>Total investments in securities</b>		<b>145 348 831.82</b>	<b>99.12</b>

## Forward Foreign Exchange contracts

### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

CHF	13 752 535.60	USD	16 040 000.00	22.2.2024	27 646.88	0.02
EUR	11 774 080.70	USD	12 840 000.00	22.2.2024	-39 087.73	-0.03
GBP	4 283 078.60	USD	5 416 000.00	22.2.2024	39 194.99	0.03
USD	500 000.00	EUR	459 660.64	22.2.2024	251.81	0.00
USD	200 000.00	GBP	157 075.38	22.2.2024	-60.96	0.00
USD	100 000.00	CHF	86 180.40	22.2.2024	-688.07	0.00
CHF	103 285.44	USD	120 000.00	5.2.2024	400.35	0.00
USD	120 000.00	CHF	103 107.12	22.2.2024	-464.24	0.00
<b>Total Forward Foreign Exchange contracts</b>					<b>27 193.03</b>	<b>0.02</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>					<b>1 333 739.37</b>	<b>0.91</b>
<b>Bank overdraft and other short-term liabilities</b>					<b>-10 474.10</b>	<b>-0.01</b>
<b>Other assets and liabilities</b>					<b>-61 480.14</b>	<b>-0.04</b>
<b>Total net assets</b>					<b>146 637 809.98</b>	<b>100.00</b>

# Multi Manager Access II – High Yield

## Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		2 936 830 780.41	2 919 803 822.59	3 357 096 459.47
<b>Class F-acc</b>	<b>LU1344275315</b>			
Shares outstanding		9 024 113.7160	9 542 758.3510	11 763 361.9210
Net asset value per share in USD		150.16	140.53	132.13
Issue and redemption price per share in USD <sup>1</sup>		150.16	140.53	132.13
<b>Class CHF-hedged F-acc</b>	<b>LU1344275075</b>			
Shares outstanding		3 266 076.2280	3 463 466.7470	4 551 285.0840
Net asset value per share in CHF		121.19	115.75	113.61
Issue and redemption price per share in CHF <sup>1</sup>		121.19	115.75	113.61
<b>Class EUR-hedged F-acc</b>	<b>LU1344275158</b>			
Shares outstanding		6 801 552.8180	7 002 829.4450	8 907 887.4830
Net asset value per share in EUR		127.31	120.21	116.26
Issue and redemption price per share in EUR <sup>1</sup>		127.31	120.21	116.26
<b>Class JPY-hedged F-acc</b>	<b>LU1749434194</b>			
Shares outstanding		107 783.0000	119 978.0000	159 141.0000
Net asset value per share in JPY		10 797	10 421	10 275
Issue and redemption price per share in JPY <sup>1</sup>		10 797	10 421	10 275
<b>Class SGD-hedged F-acc</b>	<b>LU1344275745</b>			
Shares outstanding		70 071.7320	62 456.1300	64 650.0000
Net asset value per share in SGD		142.51	134.66	128.05
Issue and redemption price per share in SGD <sup>1</sup>		142.51	134.66	128.05
<b>Class F-UKdist</b>	<b>LU1344275406</b>			
Shares outstanding		594 311.7610	628 474.0000	651 830.0490
Net asset value per share in USD		104.50	103.11	101.65
Issue and redemption price per share in USD <sup>1</sup>		104.50	103.11	101.65
<b>Class CHF-hedged F-UKdist</b>	<b>LU1363543452</b>			
Shares outstanding		122 513.0000	114 407.0000	84 025.0000
Net asset value per share in CHF		84.41	84.78	87.19
Issue and redemption price per share in CHF <sup>1</sup>		84.41	84.78	87.19
<b>Class EUR-hedged F-UKdist</b>	<b>LU1344275232</b>			
Shares outstanding		467 869.6300	472 259.0000	333 472.9590
Net asset value per share in EUR		88.15	87.64	89.15
Issue and redemption price per share in EUR <sup>1</sup>		88.15	87.64	89.15
<b>Class GBP-hedged F-UKdist</b>	<b>LU1344275661</b>			
Shares outstanding		372 515.6730	422 443.2580	708 152.1250
Net asset value per share in GBP		95.73	94.38	94.51
Issue and redemption price per share in GBP <sup>1</sup>		95.73	94.38	94.51

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

United States	50.73
France	6.85
The Netherlands	6.66
Germany	5.55
Italy	4.08
Luxembourg	3.82
United Kingdom	3.51
Canada	2.71
Spain	2.59
Multinationals	1.56
Sweden	1.28
Ireland	0.94
Cayman Islands	0.73
Australia	0.64
Israel	0.64
Panama	0.52
Liberia	0.52
Portugal	0.50
Bermuda	0.38
Belgium	0.27
Finland	0.26
Mexico	0.25
Japan	0.23
Jersey	0.23
Austria	0.21
Denmark	0.19
Romania	0.15
Norway	0.10
Switzerland	0.09
Puerto Rico	0.08
Gibraltar	0.07
Isle of Man	0.07
Hong Kong	0.07
Greece	0.06
Poland	0.06
Czech Republic	0.05
Hungary	0.04
Singapore	0.02
Malta	0.01
<b>TOTAL</b>	<b>96.72</b>

### Economic Breakdown as a % of net assets

Finance & holding companies	34.73
Telecommunications	7.08
Banks & credit institutions	4.69
Petroleum	4.53
Lodging, catering & leisure	4.22
Energy & water supply	3.87
Internet, software & IT services	3.25
Healthcare & social services	2.64
Traffic & transportation	2.61
Vehicles	2.59
Real Estate	2.33
Chemicals	2.32
Building industry & materials	2.23
Pharmaceuticals, cosmetics & medical products	2.16
Packaging industry	1.76
Miscellaneous services	1.66
Aerospace industry	1.61
Miscellaneous consumer goods	1.35
Computer hardware & network equipment providers	1.34
Food & soft drinks	1.25
Mechanical engineering & industrial equipment	1.21
Retail trade, department stores	1.04
Graphic design, publishing & media	1.00
Electrical devices & components	0.84
Miscellaneous unclassified companies	0.69
Textiles, garments & leather goods	0.59
Electronics & semiconductors	0.43
Biotechnology	0.43
Forestry, paper & pulp products	0.39
Mining, coal & steel	0.39
Environmental services & recycling	0.29
Insurance	0.29
Various capital goods	0.26
Mortgage & funding institutions	0.20
Agriculture & fishery	0.12
Precious metals & stones	0.09
Non-ferrous metals	0.09
Miscellaneous trading companies	0.05
Tobacco & alcohol	0.05
Public, non-profit institutions	0.03
Rubber & tyres	0.02
<b>TOTAL</b>	<b>96.72</b>

## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	2 902 958 470.42
Investments in securities, unrealized appreciation (depreciation)	-62 355 525.21
Total investments in securities (Note 1)	2 840 602 945.21
Cash at banks, deposits on demand and deposit accounts	82 505 450.32
Other liquid assets (Margins)	3 103 481.76
Receivable on securities sales (Note 1)	8 466 948.39
Receivable on subscriptions	2 213 543.37
Interest receivable on securities	44 680 537.43
Receivable on dividends	3 828.13
Unrealized gain on swaps (Note 1)	705 206.66
<b>TOTAL Assets</b>	<b>2 982 281 941.27</b>
<b>Liabilities</b>	
Unrealized loss on financial futures (Note 1)	-795 544.05
Unrealized loss on forward foreign exchange contracts (Note 1)	-3 012 257.11
Bank overdraft	-771 577.77
Payable on securities purchases (Note 1)	-26 613 566.84
Payable on redemptions	-12 597 336.71
Other payables	-83 221.10
Provisions for flat fee (Note 2)	-1 536 771.33
Provisions for tax d'abonnement (Note 3)	-25 011.48
Provisions for other commissions and fees (Note 2)	-15 874.47
Total provisions	-1 577 657.28
<b>TOTAL Liabilities</b>	<b>-45 451 160.86</b>
<b>Net assets at the end of the period</b>	<b>2 936 830 780.41</b>



## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	1 874 808.84
Interest on securities	78 781 334.54
Interest received on swaps (Note 1)	57 424.40
Dividends	123 888.63
Net income on securities lending (Note 10)	1 092 479.23
Other income	395 955.21
<b>TOTAL income</b>	<b>82 325 890.85</b>
<b>Expenses</b>	
Interest paid on swaps (Note 1)	-9 368.20
Flat fee (Note 2)	-9 054 393.05
Taxe d'abonnement (Note 3)	-143 570.85
Interest on bank overdraft	-96 976.72
Other commissions and fees (Note 2)	-56 901.89
<b>TOTAL expenses</b>	<b>-9 361 210.71</b>
<b>Net income (loss) on investments</b>	<b>72 964 680.14</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-23 631 965.59
Realized gain (loss) on financial futures	1 272 542.01
Realized gain (loss) on forward foreign exchange contracts	-35 821 296.34
Realized gain (loss) on swaps	150 619.05
Realized gain (loss) on foreign exchange	8 911 373.91
<b>TOTAL realized gain (loss)</b>	<b>-49 118 726.96</b>
<b>Net realized gain (loss) of the period</b>	<b>23 845 953.18</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	113 149 735.61
Unrealized appreciation (depreciation) on financial futures	-1 872 335.67
Unrealized appreciation (depreciation) on forward foreign exchange contracts	23 738 802.89
Unrealized appreciation (depreciation) on swaps	582 368.35
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>135 598 571.18</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>159 444 524.36</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	2 919 803 822.59
Subscriptions	181 768 742.18
Redemptions	-315 496 475.74
Total net subscriptions (redemptions)	-133 727 733.56
Dividend paid	-8 689 832.98
Net income (loss) on investments	72 964 680.14
Total realized gain (loss)	-49 118 726.96
Total changes in unrealized appreciation (depreciation)	135 598 571.18
Net increase (decrease) in net assets as a result of operations	159 444 524.36
<b>Net assets at the end of the period</b>	<b>2 936 830 780.41</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	9 542 758.3510
Number of shares issued	375 447.2130
Number of shares redeemed	-894 091.8480
<b>Number of shares outstanding at the end of the period</b>	<b>9 024 113.7160</b>
<b>Class</b>	<b>CHF-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	3 463 466.7470
Number of shares issued	142 804.6030
Number of shares redeemed	-340 195.1220
<b>Number of shares outstanding at the end of the period</b>	<b>3 266 076.2280</b>
<b>Class</b>	<b>EUR-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	7 002 829.4450
Number of shares issued	673 939.0770
Number of shares redeemed	-875 215.7040
<b>Number of shares outstanding at the end of the period</b>	<b>6 801 552.8180</b>
<b>Class</b>	<b>JPY-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	119 978.0000
Number of shares issued	0.0000
Number of shares redeemed	-12 195.0000
<b>Number of shares outstanding at the end of the period</b>	<b>107 783.0000</b>
<b>Class</b>	<b>SGD-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	62 456.1300
Number of shares issued	11 049.7330
Number of shares redeemed	-3 434.1310
<b>Number of shares outstanding at the end of the period</b>	<b>70 071.7320</b>
<b>Class</b>	<b>F-UKdist</b>
Number of shares outstanding at the beginning of the period	628 474.0000
Number of shares issued	57 987.3480
Number of shares redeemed	-92 149.5870
<b>Number of shares outstanding at the end of the period</b>	<b>594 311.7610</b>

<b>Class</b>	<b>CHF-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	114 407.0000
Number of shares issued	23 161.0000
Number of shares redeemed	-15 055.0000
<b>Number of shares outstanding at the end of the period</b>	<b>122 513.0000</b>
<b>Class</b>	<b>EUR-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	472 259.0000
Number of shares issued	52 555.6300
Number of shares redeemed	-56 945.0000
<b>Number of shares outstanding at the end of the period</b>	<b>467 869.6300</b>
<b>Class</b>	<b>GBP-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	422 443.2580
Number of shares issued	50 728.4450
Number of shares redeemed	-100 656.0300
<b>Number of shares outstanding at the end of the period</b>	<b>372 515.6730</b>

## Annual Distribution<sup>1</sup>

<b>Multi Manager Access II – High Yield</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
F-UKdist	16.8.2023	21.8.2023	USD	5.0396
CHF-hedged F-UKdist	16.8.2023	21.8.2023	CHF	3.8902
EUR-hedged F-UKdist	16.8.2023	21.8.2023	EUR	4.1239
GBP-hedged F-UKdist	16.8.2023	21.8.2023	GBP	4.3967

## Interim Distribution<sup>1</sup>

<b>Multi Manager Access II – High Yield</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
F-UKdist	12.12.2023	15.12.2023	USD	0.2592
CHF-hedged F-UKdist	12.12.2023	15.12.2023	CHF	0.2479
EUR-hedged F-UKdist	12.12.2023	15.12.2023	EUR	0.2667
GBP-hedged F-UKdist	12.12.2023	15.12.2023	GBP	0.2963

<sup>1</sup> See note 4

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Equities</b>			
<b>United Kingdom</b>			
USD NOBLE CORPORATION COM USD0.0001 CL A	9 228.00	407 231.64	0.02
<b>TOTAL United Kingdom</b>		<b>407 231.64</b>	<b>0.02</b>
<b>United States</b>			
USD BK OF AMERICA CORP 4.375% DP SH RP 1/1000TH IN	20 000.00	398 200.00	0.01
<b>TOTAL United States</b>		<b>398 200.00</b>	<b>0.01</b>
<b>Total Equities</b>		<b>805 431.64</b>	<b>0.03</b>

## Notes, fixed rate

### EUR

EUR ACCOR SA-REG-S 2.37500% 21-29.11.28	1 100 000.00	1 132 297.01	0.04
EUR ADIENT GLOBAL HOLDINGS LTD-REG-S 3.50000% 16-15.08.24	2 284 000.00	367 289.45	0.01
EUR ADLER PELZER HOLDING GMBH-REG-S 9.50000% 23-01.04.27	1 490 000.00	1 642 563.60	0.06
EUR AGPS BONDCO PLC-REG-S 1.87500% 21-14.01.26	1 400 000.00	600 696.25	0.02
EUR AGPS BONDCO PLC-REG-S 2.25000% 21-14.01.29	4 000 000.00	1 698 026.00	0.06
EUR AGPS BONDCO PLC-REG-S 2.25000% 21-27.04.27	1 100 000.00	467 913.05	0.02
EUR AIR FRANCE KLM-REG-S 1.87500% 20-16.01.25	1 100 000.00	1 166 496.71	0.04
EUR AIR FRANCE-KLM-REG-S 3.00000% 21-01.07.24	2 000 000.00	2 155 554.50	0.07
EUR AIR FRANCE-KLM-REG-S 3.87500% 21-01.07.26	500 000.00	539 079.80	0.02
EUR AIR FRANCE-KLM-REG-S 8.12500% 23-31.05.28	500 000.00	613 716.04	0.02
EUR ALTICE FINCO SA-REG-S 4.75000% 17-15.01.28	1 486 000.00	1 356 701.33	0.05
EUR ALTICE FRANCE HOLDING SA-REG-S 8.00000% 19-15.05.27	8 112 000.00	4 609 960.92	0.16
EUR ALTICE FRANCE SA/FRANCE-REG-S 11.50000% 24-01.02.27	275 000.00	293 117.77	0.01
EUR ALTICE FRANCE-REG-S 5.87500% 18-01.02.27	3 425 000.00	3 174 816.12	0.11
EUR AMERICAN TOWER CORP 4.62500% 23-16.05.31	1 100 000.00	1 256 554.45	0.04
EUR AMS-OSRAM AG-REG-S 10.50000% 23-30.03.29	749 000.00	878 689.35	0.03
EUR APCOA PARKING HOLDINGS GMBH-REG-S 4.62500% 21-15.01.27	1 325 000.00	1 376 096.80	0.05
EUR ARAMARK INTERNATIONAL FIN SARL-REG-S 3.12500% 17-01.04.25	300 000.00	322 215.42	0.01
EUR ARD FINANCE SA-REG-S (PIK) 5.00000% 19-30.06.27	2 608 400.00	1 367 103.19	0.05
EUR ARDAGH METAL PACKAGING FINANCE -REG-S 3.00000% 21-01.09.29	4 325 000.00	3 664 464.37	0.12
EUR ARDAGH PACKAGING FINANCE/MP-REG-S 2.12500% 19-15.08.26	2 625 000.00	2 558 996.36	0.09
EUR ARENA LUXEMBOURG FINANCE SARL-REG-S 1.87500% 20-01.02.28	4 092 000.00	3 931 989.50	0.13
EUR ASHLAND SERVICES BV-REG-S 2.00000% 20-30.01.28	1 820 000.00	1 813 874.56	0.06
EUR AUTOSTRADA PER L'ITALIA SPA-REG-S 2.00000% 20-04.12.28	618 000.00	619 801.51	0.02
EUR AVANTOR FUNDING INC-REG-S 3.87500% 20-15.07.28	600 000.00	634 641.57	0.02
EUR AZELIS FINANCE NV-REG-S 5.75000% 23-15.03.28	1 700 000.00	1 902 023.76	0.06
EUR BALL CORP 0.87500% 19-15.03.24	2 690 000.00	2 907 402.44	0.10
EUR BANFF MERGER SUB INC-REG-S 8.37500% 18-01.09.26	950 000.00	1 024 053.49	0.03
EUR BELDEN INC-REG-S 3.37500% 21-15.07.31	728 000.00	713 643.70	0.02
EUR BLITZ F18-674 GMBH-REG-S 6.00000% 18-30.07.26	1 875 000.00	1 783 695.15	0.06
EUR BOXER PARENT CO INC-REG-S 6.50000% 20-02.10.25	775 000.00	841 843.75	0.03
EUR CANPACK SA AND EASTERN PA-REG-S 2.37500% 20-01.11.27	3 391 000.00	3 374 651.31	0.12
EUR CARNIVAL PLC 1.00000% 19-28.10.29	3 604 000.00	2 956 412.66	0.10
EUR CATALENT PHARMA SOLUTIONS INC-REG-S 2.37500% 20-01.03.28	5 987 000.00	5 771 748.64	0.20
EUR CECONOMY AG-REG-S 1.75000% 21-24.06.26	800 000.00	772 367.20	0.03
EUR CELLNEX TELECOM SA-REG-S1.87500% 20-26.06.29	7 600 000.00	7 562 384.74	0.26
EUR CHROME HOLDCO REG-S-SUB 5.00000% 21-31.05.29	2 011 000.00	1 695 678.35	0.06
EUR CONSOLIDATED ENERGY FINANCE SA-REG-S 5.00000% 21-15.10.28	3 500 000.00	3 217 184.65	0.11
EUR CONSTELLUM SE-REG-S 4.25000% 17-15.02.26	1 500 000.00	1 619 712.81	0.06
EUR CONSTELLUM SE-REG-S 3.12500% 21-15.07.29	1 200 000.00	1 198 255.41	0.04
EUR COTY INC-REG-S 5.75000% 23-15.09.28	3 471 000.00	3 918 172.41	0.13
EUR CROWN EUROPEAN HOLDINGS SA-REG-S 5.00000% 23-15.05.28	1 430 000.00	1 597 141.62	0.05
EUR CROWN EUROPEAN HOLDINGS SA-REG-S 4.75000% 23-15.03.29	1 675 000.00	1 843 576.71	0.06
EUR DANA FINANCING LUXEMBOURG SARL-REG-S 3.00000% 21-15.07.29	1 295 000.00	1 240 338.15	0.04
EUR DANA FINANCING LUXEMBOURG SARL-REG-S 8.50000% 23-15.07.31	500 000.00	592 419.03	0.02
EUR DEMIRE DUTCH MITSTND REL EST AG-REG-S 1.87500% 19-15.10.24	1 500 000.00	1 100 107.08	0.04

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR DOUGLAS GMBH-REG-S 6.00000% 21-08.04.26	5 185 000.00	5 582 924.44	0.19
EUR DOVALUE SPA-REG-S 5.00000% 20-04.08.25	1 000 000.00	1 058 822.19	0.04
EUR DUFYR ONE BV-REG-S 2.50000% 17-15.10.24	895 000.00	958 581.10	0.03
EUR DUFYR ONE BV-REG-S 2.00000% 19-15.02.27	4 350 000.00	4 415 876.72	0.15
EUR EDREAMS ODIGEO SA-REG-S 5.50000% 22-15.07.27	1 700 000.00	1 818 925.62	0.06
EUR ELIOR GROUP SA-REG-S 3.75000% 21-15.07.26	1 600 000.00	1 623 222.48	0.06
EUR EP INFRASTRUCTURE AS-REG-S 1.69800% 19-30.07.26	1 500 000.00	1 483 480.77	0.05
EUR FAURECIA SE-REG-S 3.75000% 20-15.06.28	500 000.00	524 794.53	0.02
EUR FAURECIA-REG-S 2.75000% 21-15.02.27	5 070 000.00	5 213 143.28	0.18
EUR FORD MOTOR CREDIT CO LLC 6.12500% 23-15.05.28	500 000.00	585 162.87	0.02
EUR GOODYEAR DUNLOP TIRES EUROPE BV-REG-S 2.75000% 21-15.08.28	850 000.00	818 222.92	0.03
EUR GRIFOLS SA-REG-S 1.62500% 19-15.02.25	3 065 000.00	3 229 475.56	0.11
EUR GRIFOLS SA-REG-S 3.87500% 21-15.10.28	6 275 000.00	5 751 866.19	0.20
EUR IHO VERWALTUNGS GMBH-REG-S (PIK) 3.87500% 19-15.05.27	3 625 000.00	3 813 620.09	0.13
EUR ILIAD HOLDING SASU-REG-S 5.12500% 21-15.10.26	832 000.00	902 232.65	0.03
EUR ILIAD HOLDING SASU-REG-S 5.62500% 21-15.10.28	1 500 000.00	1 633 546.20	0.06
EUR ILIAD SA-REG-S 5.37500% 23-15.02.29	4 600 000.00	5 117 671.35	0.17
EUR ILIAD SA-REG-S 5.62500% 23-15.02.30	4 200 000.00	4 727 339.58	0.16
EUR INEOS QUATTRO FINANCE 2 PLC-REG-S 8.50000% 23-15.03.29	600 000.00	690 046.83	0.02
EUR INTERMEDIATE CAPITAL GROUP-REG-S 2.50000% 22-28.01.30	2 239 000.00	2 135 196.44	0.07
EUR INTERNATIONAL GAME TECHNOLOGY PLC-REG-S 2.37500% 19-15.04.28	1 000 000.00	1 015 643.75	0.03
EUR INTL CONSOLIDATED AIRLINES GROUP-REG-S 2.75000% 21-25.03.25	2 000 000.00	2 133 855.57	0.07
EUR INTL CONSOLIDATED AIRLINES GP-REG-S 3.75000% 21-25.03.29	5 500 000.00	5 776 850.22	0.20
EUR INTRUM AB-REG-S 4.87500% 20-15.08.25	2 000 000.00	1 892 942.70	0.06
EUR INTRUM AB-REG-S 9.25000% 22-15.03.28	100 000.00	86 189.71	0.00
EUR IQVIA INC-REG-S 2.25000% 19-15.01.28	3 925 000.00	3 975 572.34	0.14
EUR IQVIA INC-REG-S 2.87500% 20-15.06.28	2 725 000.00	2 801 403.18	0.10
EUR JAGUAR LAND ROVER AUTOMOTIVE PLC-REG-S 4.50000% 18-15.01.26	700 000.00	759 462.55	0.03
EUR JAGUAR LAND ROVER AUTOMOTIVE PLC-REG-S 6.87500% 19-15.11.26	150 000.00	173 519.32	0.01
EUR JAGUAR LAND ROVER AUTOMOTIVE PLC-REG-S 5.87500% 19-15.11.24	1 110 000.00	1 211 628.74	0.04
EUR JAGUAR LAND ROVER AUTOMOTIVE PLC-REG-S 4.50000% 21-15.07.28	1 075 000.00	1 147 937.59	0.04
EUR JAMES HARDIE INTERNATIONAL LTD-REG-S 3.62500% 18-01.10.26	500 000.00	534 380.69	0.02
EUR KAIKO BONDCO TELECOM SA-REG-S 5.12500% 21-30.09.29	1 900 000.00	1 989 303.06	0.07
EUR KLEOPATRA HOLDINGS 2 SCA-REG-S-SUB 6.50000% 21-01.09.26	2 325 000.00	1 613 463.70	0.05
EUR KRONOS INTERNATIONAL INC-REG-S 3.75000% 17-15.09.25	1 500 000.00	1 642 784.75	0.06
EUR LA FINANCIERE ATALIAN SA-REG-S 5.12500% 18-15.05.25	1 965 000.00	1 600 860.94	0.05
EUR LABORATOIRE EIMER SELARL-REG-S 5.00000% 21-01.02.29	1 600 000.00	1 486 824.24	0.05
EUR LOXAM SAS-REG-S 4.50000% 22-15.02.27	655 000.00	707 852.31	0.02
EUR LOXAM SAS-REG-S-SUB 5.75000% 19-15.07.27	625 000.00	670 347.97	0.02
EUR LUNE HOLDINGS SARL-REG-S 5.62500% 21-15.11.28	4 100 000.00	3 610 642.86	0.12
EUR MATTERHORN TELECOM SA-REG-S 4.00000% 17-15.11.27	1 250 000.00	1 337 445.31	0.05
EUR MAXEDA DIY HOLDING BV-REG-S 5.87500% 20-01.10.26	500 000.00	438 573.43	0.01
EUR MOTION BONDCO DAC-REG-S 4.50000% 19-15.11.27	1 250 000.00	1 283 230.57	0.04
EUR MYTILINEOS FINANCIAL PARTNERS SA-REG-S 2.50000% 19-01.12.24	300 000.00	320 647.96	0.01
EUR NEMAK SAB DE CV-REG-S 2.25000% 21-20.07.28	700 000.00	662 172.57	0.02
EUR NEXANS SA-REG-S 5.50000% 23-05.04.28	1 000 000.00	1 143 365.02	0.04
EUR NIDDA HEALTHCARE HOLDING GMBH-REG-S 7.50000% 22-21.08.26	12 164 000.00	13 675 605.08	0.47
EUR NITROGENMUVEK RT-REG-S 7.00000% 18-14.05.25	700 000.00	532 262.50	0.02
EUR OI EUROPEAN GROUP BV-REG-S 6.25000% 23-15.05.28	726 000.00	820 619.60	0.03
EUR OLYMPUS WATER US HOLDING CORP-REG-S 3.87500% 21-01.10.28	2 100 000.00	2 118 719.79	0.07
EUR OLYMPUS WATER US HOLDING CORP-REG-S 9.62500% 23-15.11.28	2 000 000.00	2 343 427.96	0.08
EUR ONTEX GROUP N.V.-REG-S 3.50000% 21-15.07.26	3 450 000.00	3 569 028.62	0.12
EUR ORGANON FINANCE 1 LLC-REG-S 2.87500% 21-30.04.28	2 459 000.00	2 483 311.21	0.08
EUR PEACH PROPERTY FINANCE GMBH-REG-S 4.37500% 20-15.11.25	500 000.00	437 215.62	0.01
EUR PIAGGIO & C SPA-REG-S 6.50000% 23-05.10.30	1 270 000.00	1 448 398.50	0.05
EUR PICARD BONDCO SA-REG-S 5.37500% 21-01.07.27	1 025 000.00	1 057 624.60	0.04
EUR PLAYTECH PLC-REG-S 4.25000% 19-07.03.26	1 175 000.00	1 247 985.94	0.04
EUR PREEM HOLDINGS AB-REG-S 12.00000% 22-30.06.27	600 000.00	635 703.00	0.02
EUR PROGROUPE AG-REG-S 3.00000% 18-31.03.26	2 709 000.00	2 846 720.83	0.10
EUR QUINTILES IMS INC-REG-S 2.87500% 17-15.09.25	1 800 000.00	1 918 143.26	0.07
EUR RENAULT SA-REG-S 1.12500% 19-04.10.27	500 000.00	490 985.00	0.02
EUR REXEL SA-REG-S 2.12500% 21-15.12.28	500 000.00	501 239.20	0.02
EUR REXEL SA-REG-S 5.25000% 23-15.09.30	300 000.00	336 071.63	0.01
EUR ROLLS-ROYCE PLC-REG-S 4.62500% 20-16.02.26	1 300 000.00	1 422 009.88	0.05
EUR SECHE ENVIRONNEMENT SA-REG-S 2.25000% 04.11.21.28	1 500 000.00	1 485 501.19	0.05
EUR SELECTA GROUP BV-REG-S (PAY IN KIND) 8.00000% 20-01.04.26	2 435 275.00	2 585 797.82	0.09
EUR SILGAN HOLDINGS INC 3.25000% 18-15.03.25	3 369 000.00	3 618 103.32	0.12
EUR SILGAN HOLDINGS INC 2.25000% 20-01.06.28	3 500 000.00	3 450 201.57	0.12
EUR SOFTBANK GROUP CORP-REG-S 3.12500% 17-19.09.25	500 000.00	528 209.62	0.02
EUR SOFTBANK GROUP CORP-REG-S 5.00000% 18-15.04.28	500 000.00	542 706.79	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR SOFTBANK GROUP CORP-REG-S 2.12500% 21-06.07.24	2 600 000.00		2 781 886.25	0.09
EUR SOFTBANK GROUP CORP-REG-S 2.87500% 21-06.01.27	1 300 000.00		1 327 397.50	0.05
EUR SOFTBANK GROUP CORP-REG-S 3.37500% 21-06.07.29	943 000.00		936 210.32	0.03
EUR STANDARD INDUSTRIES INC/NJ-REG-S 2.25000% 19-21.11.26	5 872 000.00		5 977 777.88	0.20
EUR SYNTHOMER PLC-REG-S 3.87500% 20-01.07.25	1 200 000.00		1 277 430.00	0.04
EUR TELE COLUMBUS AG-REG-S 3.87500% 18-02.05.25	1 500 000.00		1 015 996.78	0.03
EUR TELECOM ITALIA SPA/MILANO-REG-S 6.87500% 23-15.02.28	6 945 000.00		8 021 164.64	0.27
EUR TELECOM ITALIA SPA/MILANO-REG-S 7.87500% 23-31.07.28	7 155 000.00		8 555 159.71	0.29
EUR TELENET FINANCE LUXEMBOURG-REG-S 3.50000% 17-01.03.28	1 000 000.00		1 033 479.97	0.04
EUR TEVA PHARMACEUTICAL FINANCE II BV 3.75000% 21-09.05.27	2 750 000.00		2 880 544.92	0.10
EUR TEVA PHARMACEUTICAL FINANCE II BV 4.37500% 21-09.05.30	14 465 000.00		14 727 268.70	0.50
EUR TEVA PHARMACEUTICAL FINANCE NETHERLANDS 7.87500% 23-15.09.31	925 000.00		1 132 016.70	0.04
EUR TEVA PHARMACEUTICAL FINANCE II BV 7.37500% 23-15.09.29	2 800 000.00		3 291 541.72	0.11
EUR TI AUTOMOTIVE FINANCE PLC-REG-S 3.75000% 21-15.04.29	4 119 000.00		4 089 477.07	0.14
EUR TITAN HOLDINGS II BV-REG-S 5.12500% 21-15.07.29	4 140 000.00		3 971 366.93	0.14
EUR TUI CRUISES GMBH-REG-S 6.50000% 21-15.05.26	3 881 000.00		4 173 578.88	0.14
EUR UGI INTERNATIONAL LLC-REG-S 2.50000% 21-01.12.29	2 000 000.00		1 917 426.78	0.07
EUR VERISURE HOLDING AB-REG-S 7.12500% 23-01.02.28	275 000.00		312 912.68	0.01
EUR VERISURE MIDHOLDING AB-REG-S 5.25000% 21-15.02.29	6 575 000.00		6 806 058.24	0.23
EUR VERTICAL HOLDCO GMBH-REG-S 6.62500% 20-15.07.28	1 941 000.00		1 818 961.38	0.06
EUR VIRGIN MEDIA FINANCE PLC-REG-S 3.75000% 20-15.07.30	2 900 000.00		2 874 287.46	0.10
EUR VOLVO CAR REG-S 4.25000% 22-31.05.28	1 740 000.00		1 880 329.78	0.06
EUR WEBUILD SPA-REG-S 3.87500% 22-28.07.26	1 500 000.00		1 602 806.41	0.05
EUR WEBUILD SPA-REG-S 5.87500% 20-15.12.25	600 000.00		665 462.82	0.02
EUR WEBUILD SPA-REG-S 7.00000% 23-27.09.28	1 120 000.00		1 282 296.40	0.04
EUR WMG ACQUISITION CORP-REG-S 2.75000% 20-15.07.28	775 000.00		797 562.77	0.03
EUR WMG ACQUISITION CORP-REG-S 2.25000% 21-15.08.31	919 000.00		858 506.82	0.03
EUR WP/AP TELECOM HOLDINGS III BV-REG-S 5.50000% 21-15.01.30	5 248 000.00		5 194 708.20	0.18
EUR ZF EUROPE FINANCE BV-REG-S 3.00000% 19-23.10.29	1 100 000.00		1 083 871.12	0.04
EUR ZF EUROPE FINANCE BV-REG-S 2.50000% 19-23.10.27	300 000.00		302 249.06	0.01
EUR ZIGGO BOND CO BV-REG-S 3.37500% 20-28.02.30	2 444 000.00		2 250 358.21	0.08
<b>TOTAL EUR</b>			<b>322 912 210.18</b>	<b>11.00</b>
<b>GBP</b>				
GBP ARDAGH PACKAGING FINANCE/MP-REG-S 4.75000% 17-15.07.27	150 000.00		141 410.47	0.00
GBP CONSTELLATION AUTOMOTIVE FINANCE-REG-S 4.87500% 21-15.07.27	1 350 000.00		1 437 016.25	0.05
GBP INSPIRED ENTERTAINMENT FINANCING-REG-S 7.87500% 21-01.06.26	500 000.00		604 252.02	0.02
GBP OCADO GROUP PLC-REG-S 3.87500% 21-08.10.26	800 000.00		882 500.86	0.03
GBP TALKTALK TELECOM GROUP PLC-REG-S 3.87500% 20-20.02.25	1 250 000.00		1 316 428.94	0.05
GBP VIRGIN MEDIA SECURED FINANCE PLC-REG-S 5.25000% 19-15.05.29	1 025 000.00		1 222 074.25	0.04
GBP VIRGIN MEDIA SECURED FINANCE PLC-REG-S 4.25000% 19-15.01.30	2 000 000.00		2 230 269.39	0.08
<b>TOTAL GBP</b>			<b>7 833 952.18</b>	<b>0.27</b>
<b>USD</b>				
USD ALLEGHENY TECHNOLOGIES INC 4.87500% 21-01.10.29	2 488 000.00		2 298 762.72	0.08
USD ALLY FINANCIAL INC-SUB 5.75000% 15-20.11.25	553 000.00		554 498.12	0.02
USD ALLY FINANCIAL INC-SUB 6.70000% 23-14.02.33	4 585 000.00		4 602 621.02	0.16
USD ALTICE FINANCING SA-144A 5.00000% 20-15.01.28	3 372 000.00		3 030 189.80	0.10
USD ALTICE FRANCE HOLDING SA 6.00000% 20-15.02.28	200 000.00		89 284.28	0.00
USD ALTICE FRANCE SA/FRANCE-144A 5.50000% 21-15.10.29	4 292 000.00		3 162 191.95	0.11
USD ALTICE FRANCE-144A 8.12500% 18-01.02.27	3 445 000.00		3 079 172.00	0.10
USD AMC NETWORKS INC 4.25000% 21-15.02.29	1 810 000.00		1 392 306.30	0.05
USD AMERICAN AIRLINES INC-144A 7.25000% 23-15.02.28	2 790 000.00		2 827 832.90	0.10
USD AMERIGAS PARTNERS LP/FINANCE CORP 5.75000% 17-20.05.27	760 000.00		726 976.10	0.02
USD ARD FINANCE SA-144A (PIK) 6.50000% 19-30.06.27	5 134 000.00		2 480 697.46	0.08
USD ARDAGH PACKAGING FINANCE/MP-144A 4.12500% 19-15.08.26	1 707 000.00		1 533 210.33	0.05
USD ARDAGH PACKAGING FINANCE/MP-144A 5.25000% 19-15.08.27	1 601 000.00		1 196 718.39	0.04
USD AVIS BUDGET CAR RENT LLC/FIN INC-144A 5.37500% 21-01.03.29	373 000.00		345 346.82	0.01
USD BALL CORP 2.87500% 20-15.08.30	1 540 000.00		1 312 522.90	0.04
USD BALL CORP 6.00000% 23-15.06.29	1 090 000.00		1 099 551.39	0.04
USD BANIJAY ENTERTAINMENT SASU-144A 8.12500% 23-01.05.29	1 615 000.00		1 669 905.76	0.06
USD BEAZER HOMES USA INC 5.87500% 18-15.10.27	1 301 000.00		1 267 187.01	0.04
USD BRANDYWINE OPERATING PARTNERSHIP LP 4.55000% 14-01.10.29	1 580 000.00		1 373 149.56	0.05
USD BUCKEYE PARTNERS LP 3.95000% 16-01.12.26	783 000.00		742 871.25	0.03
USD CARNIVAL CORP-144A 5.75000% 21-01.03.27	5 367 000.00		5 279 786.25	0.18
USD CATALENT PHARMA SOLUTIONS INC-144A 3.50000% 21-01.04.30	3 394 000.00		2 982 681.14	0.10
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 7.37500% 23-01.03.31	2 050 000.00		2 071 781.25	0.07
USD CENTENE CORP 2.50000% 21-01.03.31	800 000.00		665 000.00	0.02
USD CENTRAL GARDEN & PET CO 4.12500% 20-15.10.30	1 529 000.00		1 370 998.65	0.05
USD CHEPLAPHARM ARZNEIMITTEL GMBH-144A 5.50000% 20-15.01.28	3 476 000.00		3 328 791.40	0.11

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD CIMPRESS PLC 7.00000% 18-15.06.26	2 725 000.00		2 684 125.00	0.09
USD CLEVELAND-CLIFFS INC 6.25000% 10-01.10.40	253 000.00		222 787.73	0.01
USD COMMERCIAL METALS CO 3.87500% 21-15.02.31	1 954 000.00		1 723 283.60	0.06
USD COMMERCIAL METALS CO 4.37500% 22-15.03.32	630 000.00		562 518.24	0.02
USD CONCENTRIX CORP 6.65000% 23-02.08.26	755 000.00		773 010.49	0.03
USD CONSOLIDATED ENERGY FINANCE SA-144A 5.62500% 21-15.10.28	2 537 000.00		2 073 997.50	0.07
USD COVANTA HOLDING CORP 5.00000% 20-01.09.30	1 550 000.00		1 317 678.25	0.04
USD CROWDSTRIKE HOLDINGS INC 3.00000% 21-15.02.29	703 000.00		628 293.53	0.02
USD DANA INC 4.25000% 21-01.09.30	590 000.00		515 878.30	0.02
USD DANAOS CORP-144A 8.50000% 21-01.03.28	1 280 000.00		1 305 753.65	0.04
USD DRAX FINCO PLC-144A 6.62500% 18-01.11.25	1 000 000.00		992 900.00	0.03
USD ENCOMPASS HEALTH CORP 4.75000% 19-01.02.30	1 600 000.00		1 500 585.22	0.05
USD ENCOMPASS HEALTH CORP 4.62500% 20-01.04.31	1 310 000.00		1 203 533.29	0.04
USD ENLINK MIDSTREAM LLC 5.37500% 19-01.06.29	348 000.00		339 081.98	0.01
USD ENLINK MIDSTREAM PARTNERS LP 5.45000% 17-01.06.47	1 590 000.00		1 382 168.78	0.05
USD ENQUEST PLC-144A 11.62500% 22-01.11.27	696 000.00		659 943.56	0.02
USD FORD MOTOR CO 4.75000% 13-15.01.43	253 000.00		208 525.53	0.01
USD FORD MOTOR CREDIT CO 4.12500% 20-17.08.27	970 000.00		921 333.85	0.03
USD FORD MOTOR CREDIT CO 4.00000% 20-13.11.30	1 251 000.00		1 115 769.16	0.04
USD FORD MOTOR CREDIT CO LLC 2.30000% 22-10.02.25	2 213 000.00		2 136 215.03	0.07
USD FORD MOTOR CREDIT CO 4.95000% 22-28.05.27	1 349 000.00		1 320 185.51	0.05
USD FORD MOTOR CREDIT CO LLC 6.80000% 23-12.05.28	300 000.00		311 732.78	0.01
USD FORD MOTOR CREDIT CO LLC 3.81500% 17-02.11.27	2 521 000.00		2 366 361.13	0.08
USD FORD MOTOR CREDIT CO LLC 5.11300% 19-03.05.29	820 000.00		796 688.35	0.03
USD GEMS MENASA CAYMAN LTD/GEDL-144A 7.12500% 19-31.07.26	1 928 000.00		1 896 067.50	0.06
USD GENERAL MOTORS FINANCIAL CO INC 2.35000% 21-08.01.31	700 000.00		580 461.12	0.02
USD GENESIS ENERGY LP 6.25000% 17-15.05.26	162 000.00		161 251.01	0.01
USD GENESIS ENERGY LP 7.75000% 20-01.02.28	3 097 000.00		3 105 268.99	0.11
USD GENESIS ENERGY LP 8.00000% 20-15.01.27	3 625 000.00		3 667 673.50	0.12
USD GLOBAL PARTNERS LP 7.00000% 20-01.08.27	1 520 000.00		1 528 679.20	0.05
USD GOODYEAR TIRE & RUBBER CO/THE 5.62500% 21-30.04.33	611 000.00		552 846.61	0.02
USD GRIFOLS SA-144A 4.75000% 21-15.10.28	2 149 000.00		1 848 268.94	0.06
USD HB FULLER CO 4.25000% 20-15.10.28	654 000.00		607 326.12	0.02
USD HERENS HOLDCO SARL-144A 4.75000% 21-15.05.28	872 000.00		734 527.41	0.04
USD HILLENBRAND INC 3.75000% 21-01.03.31	1 711 000.00		1 480 209.35	0.05
USD IHEARTCOMMUNICATIONS INC-144A 4.75000% 19-15.01.28	891 000.00		666 022.50	0.02
USD IHO VERWALTUNGS GMBH-144A (PIK) 6.37500% 19-15.05.29	573 000.00		569 617.46	0.02
USD JAGUAR LAND ROVER AUTOMOTIVE PLC-144A 7.75000% 20-15.10.25	1 000 000.00		1 009 583.00	0.03
USD JAMES HARDIE INTERNATIONAL FIN LTD-144A 5.00000% 17-15.01.28	858 000.00		831 187.50	0.03
USD KB HOME 4.00000% 21-15.06.31	2 100 000.00		1 851 700.56	0.06
USD KOHL'S CORP 3.37500% 21-01.05.31	2 175 000.00		1 740 000.00	0.06
USD L BRANDS INC 6.75000% 16-01.07.36	600 000.00		591 159.84	0.02
USD L BRANDS INC 6.87500% 15-01.11.35	1 365 000.00		1 361 113.16	0.05
USD LABL INC-144A 9.50000% 23-01.11.28	48 000.00		47 875.57	0.00
USD LAREDO PETROLEUM INC 10.12500% 20-15.01.28	588 000.00		615 819.46	0.02
USD LAS VEGAS SANDS CORP 3.90000% 19-08.08.29	1 987 000.00		1 834 020.87	0.06
USD MACYS RETAIL HOLDINGS INC 4.50000% 14-15.12.34	1 290 000.00		1 081 890.75	0.04
USD MELCO RESORTS FINANCE LTD-144A 5.37500% 19-04.12.29	2 179 000.00		1 940 581.09	0.07
USD MELCO RESORTS FINANCE LTD-144A 5.75000% 20-21.07.28	691 000.00		643 817.69	0.02
USD METHANEX CORP 5.12500% 20-15.10.27	1 005 000.00		969 481.49	0.03
USD METHANEX CORP 5.25000% 19-15.12.29	1 010 000.00		964 764.83	0.03
USD MOTION BONDCO DAC-144A 6.62500% 19-15.11.27	200 000.00		191 140.21	0.01
USD MPT OPERATING PARTNERSHIP LP/FIN CORP 4.62500% 19-01.08.29	2 525 000.00		1 707 311.32	0.06
USD MURPHY OIL USA INC 4.75000% 19-15.09.29	3 274 000.00		3 101 132.80	0.11
USD NAVIENT CORP 4.87500% 21-15.03.28	4 250 000.00		3 860 955.00	0.13
USD NAVIENT CORP 5.00000% 20-15.03.27	2 004 000.00		1 911 517.93	0.07
USD NAVIENT CORP 5.50000% 21-15.03.29	914 000.00		825 165.87	0.03
USD NEWELL BRANDS INC STEP-UP/DOWN 16-01.04.26	748 000.00		728 154.45	0.02
USD NGL ENRGY PARTNRS LP/ FINANCE CORP 6.12500% 17-01.03.25	2 026 000.00		2 024 546.75	0.07
USD NORDSTROM INC 5.00000% 14-15.01.44	1 990 000.00		1 440 219.71	0.05
USD NOVA CHEMICALS CORP-144A 8.50000% 23-15.11.28	1 767 000.00		1 849 130.16	0.06
USD NRG ENERGY INC 5.75000% 18-15.01.28	1 272 000.00		1 258 445.11	0.04
USD NRG ENERGY INC-144A 3.87500% 21-15.02.32	1 191 000.00		1 021 353.96	0.03
USD NUSTAR LOGISTICS LP 5.62500% 17-28.04.27	1 920 000.00		1 903 910.40	0.06
USD NUSTAR LOGISTICS LP 5.75000% 20-01.10.25	2 045 000.00		2 039 887.50	0.07
USD NUSTAR LOGISTICS LP 6.37500% 20-01.10.30	2 521 000.00		2 533 605.00	0.09
USD OCEANEERING INTERNATIONAL INC 6.00000% 18-01.02.28	1 575 000.00		1 538 633.25	0.05
USD OLIN CORP 5.62500% 19-01.08.29	2 036 000.00		1 994 748.55	0.07
USD ONEMAIN FINANCE CORP 4.00000% 20-15.09.30	1 294 000.00		1 095 861.94	0.04
USD ONEMAIN FINANCE CORP 3.50000% 21-15.01.27	2 001 000.00		1 830 773.53	0.06

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD ONEMAIN FINANCE CORP 3.87500% 21-15.09.28	845 000.00		741 567.86	0.03
USD ONEMAIN FINANCE CORP 7.87500% 23-15.03.30	2 287 000.00		2 323 364.31	0.08
USD PENSKE AUTOMOTIVE GROUP INC-SUB 3.75000% 21-15.06.29	1 398 000.00		1 245 932.69	0.04
USD PERRIGO FINANCE UNLIMITED CO 4.37500% 16-15.03.26	1 249 000.00		1 221 124.45	0.04
USD PERRIGO FINANCE UNLIMITED CO STEP-UP 20-15.06.30	1 032 000.00		945 306.84	0.03
USD PETROLEOS MEXICANOS 6.70000% 22-16.02.32	677 000.00		549 351.65	0.02
USD PETROLEOS MEXICANOS 5.35000% 18-12.02.28	2 950 000.00		2 577 326.50	0.09
USD PITNEY BOWES INC-144A 7.25000% 21-15.03.29	690 000.00		587 362.50	0.02
USD POPULAR INC 7.25000% 23-13.03.28	2 150 000.00		2 229 550.00	0.08
USD PRIMO WATER HOLDINGS INC-144A 4.37500% 21-30.04.29	3 666 000.00		3 337 535.30	0.11
USD RAKUTEN GROUP INC-REG-5 10.25000% 22-30.11.24	570 000.00		583 965.00	0.02
USD RESORTS WORLD LAS VEGAS LLC/RWL-REG-5 8.45000% 23-27.07.30	1 200 000.00		1 249 464.00	0.04
USD ROLLS-ROYCE PLC-144A 5.75000% 20-15.10.27	7 237 000.00		7 240 931.58	0.25
USD ROYAL CARIBBEAN CRUISES LTD 7.50000% 97-15.10.27	850 000.00		893 611.80	0.03
USD ROYAL CARIBBEAN CRUISES LTD 3.70000% 17-15.03.28	2 500 000.00		2 304 179.50	0.08
USD ROYAL CARIBBEAN CRUISES LTD-144A 5.50000% 21-01.04.28	5 681 000.00		5 608 705.86	0.19
USD SEAGATE HDD CAYMAN 5.75000% 15-01.12.34	1 168 000.00		1 131 943.84	0.04
USD SEAGATE HDD CAYMAN 9.62500% 22-01.12.32	1 220 370.00		1 401 997.66	0.05
USD SERVICE CORP 3.37500% 20-15.08.30	1 830 000.00		1 595 760.00	0.05
USD SERVICE CORP INTERNATIONAL/US 4.00000% 21-15.05.31	2 049 000.00		1 823 835.39	0.06
USD SERVICE PROPERTIES TRUST 4.95000% 17-15.02.27	800 000.00		731 985.92	0.02
USD SERVICE PROPERTIES TRUST 4.75000% 19-01.10.26	1 250 000.00		1 159 690.12	0.04
USD SERVICE PROPERTIES TRUST 4.95000% 19-01.10.29	1 000 000.00		831 081.10	0.03
USD SIGMA HOLDCO BV-144A 7.87500% 18-15.05.26	2 683 000.00		2 529 911.88	0.09
USD SIRIUS XM RADIO INC-144A 3.87500% 21-01.09.31	3 817 000.00		3 182 229.08	0.11
USD SM ENERGY CO 6.50000% 21-15.07.28	245 000.00		245 000.00	0.01
USD SM ENERGY CO 6.75000% 16-15.09.26	497 000.00		496 329.05	0.02
USD SOUTHWESTERN ENERGY CO 5.37500% 21-15.03.30	1 895 000.00		1 831 280.63	0.06
USD SPCM SA-144A 3.37500% 21-15.03.30	1 095 000.00		940 457.95	0.03
USD SPIRIT AEROSYSTEMS INC 4.60000% 18-15.06.28	2 900 000.00		2 479 674.00	0.08
USD SPRINGLEAF FINANCE CORP 6.62500% 19-15.01.28	1 240 000.00		1 235 657.89	0.04
USD SPRINGLEAF FINANCE CORP 5.37500% 19-15.11.29	1 857 000.00		1 718 201.50	0.06
USD STEELCASE INC 5.12500% 19-18.01.29	2 465 000.00		2 361 543.95	0.08
USD STUDIO CITY FINANCE LTD-144A 5.00000% 21-15.01.29	1 540 000.00		1 316 282.80	0.04
USD SYMANTEC CORP-144A 5.00000% 17-15.04.25	3 764 000.00		3 743 787.32	0.13
USD SYNCHRONY FINANCIAL-SUB 7.25000% 23-02.02.33	3 920 000.00		3 917 746.43	0.13
USD TAPESTRY INC 7.35000% 23-27.11.28	1 150 000.00		1 204 552.85	0.04
USD TELECOM ITALIA CAPITAL 6.37500% 04-15.11.33	270 000.00		261 695.78	0.01
USD TELECOM ITALIA CAPITAL 7.20000% 06-18.07.36	1 282 000.00		1 287 166.46	0.04
USD TELECOM ITALIA CAPITAL 7.72100% 08-06.04.38	1 400 000.00		1 444 914.80	0.05
USD TELENET FINANCE LUXEMBOURG-144A 5.50000% 17-01.03.28	1 200 000.00		1 135 073.28	0.04
USD TENET HEALTHCARE CORP-144A 4.25000% 21-01.06.29	965 000.00		895 840.96	0.03
USD TENET HEALTHCARE CORP 6.12500% 22-15.06.30	1 750 000.00		1 749 347.78	0.06
USD TEVA PHARMACEUTICAL FINANCE NL III BV 4.75000% 21-09.05.27	1 185 000.00		1 137 635.55	0.04
USD TEVA PHARMACEUTICAL FINANCE NL III BV 5.12500% 21-09.05.29	412 000.00		395 647.72	0.01
USD TEVA PHARMACEUTICAL FINANCE NETHERLANDS 7.87500% 23-15.09.29	1 424 000.00		1 530 800.00	0.05
USD TRANSDIGM INC-SUB 4.62500% 21-15.01.29	6 060 000.00		5 666 524.20	0.19
USD TRANSDIGM INC-SUB 4.87500% 21-01.05.29	4 940 000.00		4 616 947.22	0.16
USD TRANSDIGM INC-SUB 5.50000% 20-15.11.27	2 807 000.00		2 730 954.55	0.09
USD TRANSOCEAN LTD 7.50000% 01-15.04.31	1 000 000.00		882 500.00	0.03
USD TRI POINTE GROUP INC 5.70000% 20-15.06.28	3 400 000.00		3 343 967.02	0.11
USD TRIVIUM PACKAGING FINANCE BV-144A 5.50000% 19-15.08.26	3 025 000.00		2 953 159.45	0.10
USD TRIVIUM PACKAGING FINANCE BV-144A 8.50000% 19-15.08.27	1 727 000.00		1 685 202.99	0.06
USD TWILIO INC 3.87500% 21-15.03.31	839 000.00		739 602.33	0.03
USD UNITED AIRLINES INC-144A 4.62500% 21-15.04.29	2 693 000.00		2 491 112.59	0.08
USD UNITED RENTALS NORTH AMERICA INC-144A 6.00000% 22-15.12.29	435 000.00		440 968.41	0.03
USD VERITAS US INC / BERMUDA LTD-144A 7.50000% 20-01.09.25	1 300 000.00		1 110 905.37	0.04
USD VIASAT INC-144A 7.50000% 23-30.05.31	3 648 000.00		2 704 080.00	0.09
USD VIRGIN MEDIA VENDOR FINANC-144A 5.00000% 20-15.07.28	1 725 000.00		1 623 834.24	0.06
USD VISTRA OPERATIONS CO LLC-144A 4.37500% 21-01.05.29	4 048 000.00		3 716 906.63	0.13
USD VITAL ENERGY INC 9.75000% 23-15.10.30	1 900 000.00		2 018 531.14	0.07
USD VORNADO REALTY LP 3.40000% 21-01.06.31	1 180 000.00		930 291.78	0.03
USD WALGREENS BOOTS ALLIANCE INC 3.45000% 16-01.06.26	780 000.00		746 031.43	0.03
USD WYNN MACAU LTD-144A 5.12500% 19-15.12.29	1 305 000.00		1 164 451.50	0.04
USD YUM BRANDS INC 3.62500% 20-15.03.31	2 825 000.00		2 493 162.62	0.08
USD YUM BRANDS INC 4.62500% 21-31.01.32	700 000.00		649 328.20	0.02
USD YUM BRANDS 5.37500% 22-01.04.32	1 507 000.00		1 465 623.65	0.05
USD ZIGGO BOND CO BV-144A 6.00000% 16-15.01.27	3 180 000.00		3 119 909.29	0.11
USD ZIGGO BV-144A 4.87500% 19-15.01.30	1 061 000.00		948 649.61	0.03
<b>TOTAL USD</b>			<b>270 883 089.92</b>	<b>9.22</b>
<b>Total Notes, fixed rate</b>			<b>601 629 252.28</b>	<b>20.49</b>



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Notes, floating rate</b>			
<b>EUR</b>			
EUR ABERTIS INFRA FINANCE BV-REG-S-SUB 3.248%/VAR 20-PRP	4 900 000.00	5 136 333.11	0.17
EUR ABERTIS INFRA FINANCE BV-REG-S-SUB 2.625%/VAR 20-PRP	2 000 000.00	2 012 495.38	0.07
EUR ACCOR SA-REG-S-SUB 2.625%/VAR 19-PRP	2 000 000.00	2 121 533.15	0.07
EUR ACCOR SA-REG-S-SUB 7.250%/VAR 23-PRP	1 800 000.00	2 131 222.50	0.07
EUR AIB GROUP PLC-REG-S-SUB 6.250%/VAR 19-PRP	500 000.00	536 828.00	0.02
EUR ALLIANZ SE-REG-S-SUB 2.625%/VAR 20-PRP	600 000.00	512 383.69	0.02
EUR BANCO BPM SPA-REG-S-SUB 5.000%/VAR 20-14.09.30	1 120 000.00	1 226 279.27	0.04
EUR BANCO COMERCIAL PORTUGUES-REG-S-SUB COCO 8.125%/VAR 24-PRP	800 000.00	869 695.20	0.03
EUR BANCO DE SABADELL SA-REG-S-SUB 2.000%/VAR 20-17.01.30	1 000 000.00	1 047 970.54	0.04
EUR BANCO DE SABADELL SA-REG-S-SUB COCO 5.750%/VAR 21-PRP	1 000 000.00	1 029 964.87	0.03
EUR BANCO DE SABADELL SA-REG-S-SUB COCO 9.375%/VAR 23-PRP	400 000.00	463 654.95	0.02
EUR BANK OF IRELAND GROUP PLC-REG-S-SUB COCO 7.500%/VAR 20-PRP	260 000.00	284 539.79	0.01
EUR BANK OF IRELAND GROUP PLC-REG-S-SUB COCO 6.000%/VAR 20-PRP	300 000.00	320 172.19	0.01
EUR BANKINTER SA-REG-S-SUB COCO 7.375%/VAR 23-PRP	1 400 000.00	1 549 264.06	0.05
EUR BAYER AG-REG-S-SUB 5.375%/VAR 22-25.03.82	7 000 000.00	7 170 929.34	0.24
EUR BAYNGR AG-REG-S-SUB 7.000%/VAR 23-25.09.83	600 000.00	666 173.23	0.02
EUR BRITISH AMERICAN TOBACCO PLC-REG-S-SUB 3.000%/VAR 21-PRP	1 000 000.00	986 249.82	0.03
EUR BRITISH AMERICAN TOBACCO PLC-REG-S-SUB 3.750%/VAR 21-PRP	500 000.00	474 414.25	0.02
EUR CAIXABANK SA-REG-S-SUB COCO 8.250%/VAR 23-PRP	600 000.00	689 225.63	0.02
EUR CAIXABANK SA-REG-S-SUB COCO 7.500%/VAR 24-PRP	1 000 000.00	1 113 013.03	0.04
EUR CASTELLUM AB-REG-S 3.125%/VAR 21-PRP	1 550 000.00	1 383 637.55	0.05
EUR COMMERZBANK AG-REG-S-SUB 6.125%/VAR 20-PRP	1 400 000.00	1 477 028.44	0.05
EUR EDP-ENERGIAS DE PORTUGAL SA-REG-S-SUB 1.700%/VAR 20-20.07.80	3 600 000.00	3 734 480.57	0.13
EUR EDP-ENERGIAS DE PORTUGAL SA-REG-S-SUB 1.500%/VAR 21-14.03.82	1 200 000.00	1 181 622.75	0.04
EUR EDP-ENERGIAS DE PORTUGAL SA-REG-S-SUB 1.875%/VAR 21-14.03.82	7 500 000.00	6 884 304.90	0.23
EUR ELECTRICITE DE FRANCE SA-REG-S-SUB 3.000%/VAR 19-PRP	200 000.00	199 976.45	0.01
EUR ELECTRICITE DE FRANCE SA-REG-S-SUB 3.375%/VAR 20-PRP	9 600 000.00	9 254 850.00	0.32
EUR ELECTRICITE DE FRANCE SA-REG-S-SUB 2.875%/VAR 20-PRP	8 400 000.00	8 530 495.04	0.29
EUR ELECTRICITE DE FRANCE SA-REG-S-SUB 2.625%/VAR 21-PRP	8 000 000.00	7 860 035.48	0.27
EUR ELM BV FOR FIRMENICH INTL SA-REG-S-SUB 3.750%/VAR 20-PRP	5 263 000.00	5 596 878.14	0.19
EUR ENEL SPA-REG-S-SUB 1.875%/VAR 21-PRP	3 300 000.00	2 925 950.17	0.10
EUR ENEL SPA-REG-S-SUB 2.250%/VAR 20-PRP	750 000.00	755 826.98	0.03
EUR ENERGIAS DE PORTUGAL SA-REG-S-SUB 1.875%/VAR 21-02.08.81	1 700 000.00	1 724 286.09	0.06
EUR ENI SPA-REG-S-SUB 2.625%/VAR 20-PRP	2 900 000.00	3 033 727.88	0.10
EUR FASTIGHETS AB BALDER-REG-S-SUB 2.873%/VAR 21-02.06.81	348 000.00	317 381.39	0.01
EUR FIBER BIDCO SPA-REG-S 3M EURIBOR+400BP 24-15.01.30	740 000.00	809 870.32	0.03
EUR GALAPAGO SA/LUX-REG-S *DEFAULT* 3M EURIBOR+475BP 14-15.06.21	1 066 000.00	578.97	0.00
EUR HEIMSTADEN BOSTAD AB-REG-S-SUB 3.000%/VAR 21-PRP	2 696 000.00	1 427 658.38	0.05
EUR INTESA SANPAOLO SPA-REG-S-SUB COCO 6.375%/VAR 20-PRP	1 550 000.00	1 621 222.69	0.06
EUR INTESA SANPAOLO SPA-REG-S-SUB COCO 9.125%/VAR 23-PRP	360 000.00	431 132.62	0.01
EUR KAPLA HOLDING SAS-REG-S 3M EURIBOR+350BP 24-31.07.30	1 120 000.00	1 216 600.00	0.04
EUR KBC GROUP NV-REG-S-SUB COCO 8.000%/VAR 23-PRP	400 000.00	462 175.04	0.02
EUR KONINKLIJKE KPN NV-REG-S-SUB 2.000%/VAR 19-PRP	1 000 000.00	1 061 114.18	0.04
EUR LENZING AG-REG-S-SUB 5.750%/VAR 20-PRP	1 400 000.00	1 329 327.11	0.05
EUR PERMANENT TSB GROUP HOLD PLC-REG-S 6.625%/VAR 23-25.04.28	600 000.00	690 196.73	0.02
EUR PERMANENT TSB GROUP HLDINGS PLC-REG-S 6.625%/VAR 23-30.06.29	575 000.00	673 870.45	0.02
EUR REPSOL INTERNATIONAL FINANCE BV-REG-S-SUB 3.750%/VAR 20-PRP	479 000.00	508 060.37	0.02
EUR REPSOL INTERNATIONAL FINANCE BV-SUB 4.247%/VAR 20-PRP	2 497 000.00	2 629 394.96	0.09
EUR REPSOL INTERNATIONAL FINANCE BV-REG-S-SUB 2.500%/VAR 21-PRP	7 523 000.00	7 640 687.93	0.26
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.502%/VAR 20-PRP	300 000.00	303 471.10	0.01
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.376%/VAR 21-PRP	2 500 000.00	2 379 566.40	0.08
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.880%/VAR 21-PRP	3 300 000.00	3 315 849.82	0.11
EUR TELEFONICA EUROPE BV-REG-S-SUB 7.125%/VAR 22-PRP	2 000 000.00	2 354 468.60	0.08
EUR TELEFONICA EUROPE BV-REG-S-SUB 6.135%/VAR 23-PRP	1 700 000.00	1 902 201.02	0.06
EUR TELEFONICA EUROPE-REG-S-SUB 6.750%/VAR 23-PRP	1 200 000.00	1 404 698.53	0.05
EUR UNICREDIT SPA-REG-S-SUB 2.731%/VAR 20-15.01.32	3 262 000.00	3 325 233.19	0.11
EUR VEOLIA ENVIRONNEMENT SA-REG-S-SUB 2.500%/VAR 20-PRP	1 000 000.00	972 888.95	0.03
EUR VEOLIA ENVIRONNEMENT SA-REG-S-SUB 5.993%/VAR 23-PRP	3 700 000.00	4 226 391.27	0.14
EUR VODAFONE GROUP PLC-REG-S-SUB 2.625%/VAR 20-27.08.80	1 025 000.00	1 060 519.45	0.04
EUR VODAFONE GROUP PLC-REG-S-SUB 3.000%/VAR 20-27.08.80	1 450 000.00	1 409 680.94	0.05
EUR WINTERSHALL DEA FINANCE 2BV-REG-S-SUB 3.000%/VAR 21-PRP	4 000 000.00	3 823 600.00	0.13
<b>TOTAL EUR</b>		<b>132 183 282.85</b>	<b>4.50</b>
<b>GBP</b>			
GBP LEGAL & GENERAL GROUP PLC-REG-S-SUB COCO 5.625%/VAR 20-PRP	900 000.00	999 976.62	0.03
GBP LLOYDS BANKING GROUP-SUB COCO 8.500%/VAR 22-PRP	780 000.00	1 000 641.35	0.03

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
GBP NATWEST GROUP PLC-SUB 5.125%/VAR 20-PRP	2 000 000.00	2 295 266.28	0.08
GBP NATWEST GROUP PLC-SUB 4.500%/VAR 21-PRP	1 225 000.00	1 309 303.66	0.05
GBP UTMOST GROUP PLC-REG-S-SUB 6.125%/VAR 22-PRP	2 100 000.00	2 197 812.21	0.08
<b>TOTAL GBP</b>		<b>7 803 000.12</b>	<b>0.27</b>

## USD

USD AERCAP GLOBAL AVIATION TRUST-144A-SUB 6.500%/VAR 15-15.06.45	1 635 000.00	1 624 768.52	0.05
USD AMERICAN EXPRESS CO-SUB 3.550%/VAR 21-PRP	125 000.00	111 437.03	0.00
USD BANK OF AMERICA CORP-SUB 2.482%/VAR 21-21.09.36	1 103 000.00	885 202.77	0.03
USD BNP PARIBAS SA-REG-S-SUB COCO 9.250%/VAR 22-PRP	1 200 000.00	1 278 102.00	0.04
USD BNP PARIBAS SA-REG-S-SUB COCO 8.500%/VAR 23-PRP	1 325 000.00	1 371 981.85	0.05
USD BNP PARIBAS SA-REG-S-SUB COCO 7.000%/VAR 18-PRP	325 000.00	316 345.41	0.01
USD BNP PARIBAS SA-REG-S-SUB 6.625%/VAR 19-PRP	460 000.00	459 311.75	0.02
USD CAPITAL ONE FINANCIAL CORP-SUB 3.950%/VAR 21-PRP	860 000.00	744 932.00	0.03
USD CITIGROUP INC-SUB 4.000%/VAR 20-PRP	430 000.00	401 811.95	0.01
USD COMMERZBANK AG-REG-S-SUB 7.000%/VAR 19-PRP	600 000.00	577 790.40	0.02
USD DANSKE BANK A/S-REG-S-SUB 4.375%/VAR 21-PRP	1 475 000.00	1 344 093.75	0.05
USD DEUTSCHE BANK AG/NEW YORK NY-SUB 3.729%/VAR 21-14.01.32	700 000.00	587 678.86	0.02
USD ING GROEP NV-REG-S-SUB COCO 7.500%/VAR 23-PRP	1 600 000.00	1 584 960.00	0.05
USD ING GROEP NV-SUB 3.875%/VAR 21-PRP	700 000.00	573 938.05	0.02
USD MORGAN STANLEY-SUB 2.484%/VAR 21-16.09.36	1 107 000.00	884 648.62	0.03
USD NORDEA BANK ABP-REG-S-SUB 6.125%/VAR 14-PRP	300 000.00	298 442.64	0.01
USD PARAMOUNT GLOBAL-SUB 6.375%/VAR 22-30.03.62	927 000.00	827 871.26	0.03
USD PNC FINANCIAL SERVICES GROUP INC/THE-SUB 6.200%/VAR 22-PRP	1 136 000.00	1 112 693.03	0.04
USD SOCIETE GENERALE SA-REG-S-SUB COCO 10.000%/VAR 23-PRP	590 000.00	629 469.23	0.02
USD STANDARD CHARTERED PLC-REG-S-SUB 6.000%/VAR 20-PRP	1 000 000.00	988 065.40	0.03
USD SWEDBANK AB-REG-S-SUB 7.625%/VAR 23-PRP	1 400 000.00	1 399 720.00	0.05
USD UBS GROUP AG-144A-SUB COCO 9.250%/VAR 23-PRP	240 000.00	256 725.36	0.01
USD UBS GROUP AG-REG-S-SUB COCO 3.875%/VAR 21-PRP	2 325 000.00	2 078 918.28	0.07
USD UBS GROUP AG-REG-S-SUB COCO 9.250%/VAR 23-PRP	400 000.00	427 875.60	0.01
USD VODAFONE GROUP PLC-SUB 4.125%/VAR 21-04.06.81	490 000.00	425 050.16	0.01
USD VODAFONE GROUP PLC-SUB 5.125%/VAR 21-04.06.81	600 000.00	452 882.73	0.02
USD WELLS FARGO & CO-SUB 7.625%/VAR 23-PRP	565 000.00	591 853.32	0.02
USD WYNDHAM WORLDWIDE CORP STEP UP/RATING LINKED 17-01.04.27	1 701 000.00	1 701 394.63	0.06
<b>TOTAL USD</b>		<b>23 937 964.60</b>	<b>0.81</b>
<b>Total Notes, floating rate</b>		<b>163 924 247.57</b>	<b>5.58</b>

## Medium term notes, fixed rate

## EUR

EUR ASSICURAZIONI GENERALI SPA-REG-S-SUB 5.80000% 22-06.07.32	500 000.00	584 958.93	0.02
EUR AUTOSTRADE PER L'ITALIA SPA-REG-S 1.87500% 17-26.09.29	800 000.00	783 194.94	0.03
EUR BANCO DE SABADELL SA-REG-S-SUB 2.50000% 21-15.04.31	800 000.00	822 291.25	0.03
EUR CASINO GUICHARD PERRACHON SA-REG-S STEP-UP 14-07.02.25	700 000.00	4 790.37	0.00
EUR CELLNEX FINANCE CO SA -REG-S 1.25000% 21-15.01.29	5 100 000.00	4 978 430.83	0.17
EUR CELLNEX FINANCE CO SA-REG-S 2.00000% 21-15.02.33	3 400 000.00	3 174 437.01	0.11
EUR CELLNEX FINANCE CO SA-REG-S 1.50000% 21-08.06.28	1 000 000.00	1 000 577.46	0.03
EUR CELLNEX FINANCE CO SA-REG-S 2.00000% 21-15.09.32	1 700 000.00	1 601 980.42	0.05
EUR CELLNEX FINANCE CO SA-REG-S 2.25000% 22-12.04.26	2 100 000.00	2 217 627.61	0.08
EUR CELLNEX TELECOM SA-REG-S 1.75000% 20-23.10.30	7 000 000.00	6 727 265.74	0.23
EUR DEUTSCHE LUFTHANSA AG-REG-S 3.00000% 20-29.05.26	3 800 000.00	4 031 111.13	0.14
EUR DEUTSCHE LUFTHANSA AG-REG-S 3.75000% 21-11.02.28	2 000 000.00	2 145 343.75	0.07
EUR DEUTSCHE LUFTHANSA AG-REG-S 3.50000% 21-14.07.29	1 000 000.00	1 049 426.12	0.04
EUR DEUTSCHE LUFTHANSA AG-REG-S 2.00000% 21-14.07.24	4 800 000.00	5 155 186.08	0.18
EUR DEUTSCHE LUFTHANSA AG-REG-S 2.87500% 21-16.05.27	3 600 000.00	3 769 409.16	0.13
EUR DOMETIC GROUP AB-REG-S 3.00000% 19-08.05.26	700 000.00	730 233.74	0.02
EUR DOMETIC GROUP AB-REG-S 2.00000% 21-29.09.28	300 000.00	285 140.62	0.01
EUR ELIS SA-REG-S 1.00000% 19-03.04.25	1 900 000.00	1 991 680.65	0.07
EUR ELIS SA-REG-S 1.62500% 19-03.04.28	800 000.00	801 676.83	0.03
EUR ELIS SA-REG-S 1.75000% 19-11.04.24	2 900 000.00	3 132 383.50	0.11
EUR ELIS SA-REG-S 4.12500% 22-24.05.27	400 000.00	441 326.00	0.01
EUR FORD MOTOR CREDIT CO LLC 3.25000% 20-15.09.25	1 150 000.00	1 231 485.68	0.04
EUR FORD MOTOR CREDIT CO LLC 5.12500% 23-20.02.29	438 000.00	495 411.88	0.02
EUR HEIMSTADEN BOSTAD TREASURY BV-REG-S 0.75000% 21-06.09.29	800 000.00	614 817.50	0.02
EUR INFRASTRUTTURE WIRELESS ITALI SPA-REG-S 1.87500% 20-08.07.26	2 475 000.00	2 588 452.34	0.09
EUR INFRASTRUTTURE WIRELESS ITALI SPA-REG-S 1.62500% 20-21.10.28	300 000.00	301 077.87	0.01
EUR INTESA SANPAOLO SPA-REG-S-SUB 2.92500% 20-14.10.30	2 100 000.00	2 054 559.11	0.07
EUR INTRUM JUSTITIA AB-REG-S 3.50000% 19-15.07.26	3 000 000.00	2 444 062.51	0.08

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR LOXAM SAS-REG-S 6.37500% 23-15.05.28	1 700 000.00		1 907 770.45	0.06
EUR MAHLE GMBH-REG-S 2.37500% 21-14.05.28	1 900 000.00		1 746 554.22	0.06
EUR MUNDYS SPA-REG-S 4.75000% 24-24.01.29	1 355 000.00		1 479 487.14	0.05
EUR NOVELIS SHEET INGOT GMBH-REG-S 3.37500% 21-15.04.29	6 755 000.00		6 840 245.59	0.23
EUR PETROLEOS MEXICANOS-REG-S 2.75000% 15-21.04.27	1 500 000.00		1 389 042.18	0.05
EUR PPF ARENA 1 BV-REG-S 2.12500% 19-31.01.25	700 000.00		744 407.12	0.03
EUR PPF TELECOM GROUP BV-REG-S 3.25000% 20-29.09.27	1 924 000.00		2 026 444.11	0.07
EUR RCI BANQUE SA-REG-S 4.75000% 22-06.07.27	650 000.00		730 190.07	0.02
EUR RCI BANQUE SA-REG-S 4.62500% 23-13.07.26	283 000.00		312 763.19	0.01
EUR RCI BANQUE SA-REG-S 4.62500% 23-02.10.26	1 034 000.00		1 145 805.64	0.04
EUR RENAULT SA-REG-S 2.00000% 18-28.09.26	600 000.00		617 729.96	0.02
EUR RENAULT SA-REG-S 2.37500% 20-25.05.26	1 200 000.00		1 251 360.00	0.04
EUR RENAULT SA-REG-S 2.50000% 21-01.04.28	2 200 000.00		2 255 288.33	0.08
EUR RENAULT SA-REG-S 2.50000% 21-02.06.27	500 000.00		515 983.96	0.02
EUR ROLLS-ROYCE PLC-REG-S 0.87500% 18-09.05.24	4 554 000.00		4 894 246.61	0.17
EUR SAIPEM FINANCE INTERNATIONAL BV-REG-S 3.12500% 21-31.03.28	500 000.00		518 345.46	0.02
EUR SAMHALLSBYGGNADSBOLAGET I NORDEN-REG-S STEP-UP 19-04.09.26	600 000.00		499 832.29	0.02
EUR SAMHALLSBYGGNADSBOLAGET I NORDEN-REG-S 1.00000% 20-12.08.27	500 000.00		374 756.25	0.01
EUR SBB TREASURY OYJ-REG-S 0.75000% 20-14.12.28	640 000.00		437 107.00	0.01
EUR SCHAEFFLER AG-REG-S 1.87500% 19-26.03.24	4 100 000.00		4 433 761.83	0.15
EUR SCHAEFFLER AG-REG-S 4.50000% 24-14.08.26	700 000.00		766 990.26	0.03
EUR SCHAEFFLER AG-REG-S 4.75000% 24-14.08.29	2 900 000.00		3 189 873.27	0.11
EUR SHAEFFLER AG-REG-S 3.37500% 20-12.10.28	2 400 000.00		2 515 755.00	0.09
EUR TDC NET A/S-REG-S 5.05600% 22-31.05.28	175 000.00		196 705.03	0.01
EUR TDC NET A/S-REG-S 6.50000% 23-01.06.31	1 950 000.00		2 273 128.68	0.08
EUR TELECOM ITALIA FINANCE SA 7.75000% 03-24.01.33	1 000 000.00		1 264 481.90	0.04
EUR TELECOM ITALIA SPA-REG-S 3.00000% 16-30.09.25	100 000.00		106 246.11	0.00
EUR TELECOM ITALIA SPA-REG-S 2.37500% 17-12.10.27	1 444 000.00		1 463 452.49	0.05
EUR TELECOM ITALIA SPA-REG-S 2.87500% 18-28.01.26	825 000.00		867 595.75	0.03
EUR TELECOM ITALIA SPA-REG-S 4.00000% 19-11.04.24	4 197 000.00		4 548 049.68	0.15
EUR TELECOM ITALIA SPA-REG-S 2.75000% 19-15.04.25	700 000.00		743 564.63	0.03
EUR TELECOM ITALIA SPA/MILANO-REG-S 1.62500% 21-18.01.29	3 610 000.00		3 352 215.95	0.11
EUR TEOLLISUUDEN VOIMA OYJ-REG-S 1.37500% 21-23.06.28	1 000 000.00		989 389.09	0.03
EUR THYSSENKRUPP AG-REG-S 2.87500% 19-22.02.24	1 051 000.00		1 138 927.05	0.04
EUR TRAFIGURA FUNDING SA-REG-S 3.87500% 21-02.02.26	960 000.00		1 016 730.00	0.03
EUR VALEO SA-REG-S 5.37500% 22-28.05.27	1 500 000.00		1 679 022.05	0.06
EUR VALEO SE-REG-S 5.87500% 23-12.04.29	600 000.00		691 030.98	0.02
EUR VIVION INVESTMENTS SARL-REG-S PIK 7.90000% 23-31.08.28	720 000.00		631 702.17	0.02
EUR VOLVO CAR AB-REG-S 2.00000% 17-24.01.25	500 000.00		530 079.14	0.02
EUR VOLVO CAR AB-REG-S 2.12500% 19-02.04.24	2 571 000.00		2 778 785.00	0.09
EUR ZF EUROPE FINANCE BV-REG-S 6.12500% 23-13.03.29	4 500 000.00		5 140 811.74	0.18
EUR ZF EUROPE FINANCE BV-REG-S 4.75000% 24-31.01.29	3 200 000.00		3 457 785.75	0.12
EUR ZF FINANCE GMBH-REG-S 3.75000% 20-21.09.28	10 000 000.00		10 363 259.49	0.35
EUR ZF FINANCE GMBH-REG-S 3.00000% 20-21.09.25	1 500 000.00		1 591 834.20	0.05
EUR ZF FINANCE GMBH-REG-S 2.75000% 20-25.05.27	2 500 000.00		2 563 278.44	0.09
EUR ZF FINANCE GMBH-REG-S 2.00000% 21-06.05.27	3 200 000.00		3 206 610.01	0.11
EUR ZF FINANCE GMBH-REG-S 2.25000% 21-03.05.28	1 900 000.00		1 865 990.67	0.06
EUR ZF FINANCE GMBH-REG-S 5.75000% 23-03.08.26	600 000.00		668 434.80	0.02
<b>TOTAL EUR</b>			<b>148 881 289.76</b>	<b>5.07</b>
<b>GBP</b>				
GBP FORD MOTOR CREDIT CO LLC 4.53500% 19-06.03.25	800 000.00		1 003 376.74	0.04
GBP FORD MOTOR CREDIT CO LLC 6.86000% 23-05.06.26	680 000.00		888 517.75	0.03
<b>TOTAL GBP</b>			<b>1 891 894.49</b>	<b>0.07</b>
<b>USD</b>				
USD NAVIENT CORP 5.62500% 03-01.08.33	2 665 000.00		2 116 383.10	0.07
USD PETROLEOS MEXICANOS 6.87500% 17-04.08.26	1 500 000.00		1 457 100.00	0.05
<b>TOTAL USD</b>			<b>3 573 483.10</b>	<b>0.12</b>
<b>Total Medium term notes, fixed rate</b>			<b>154 346 667.35</b>	<b>5.26</b>
<b>Medium term notes, floating rate</b>				
<b>EUR</b>				
EUR AIB GROUP PLC-REG-S-SUB 1.875%/VAR 19-19.11.29	1 825 000.00		1 937 651.45	0.07
EUR AIB GROUP PLC-REG-S-SUB 2.875%/VAR 20-30.05.31	400 000.00		418 214.94	0.01
EUR AXA SA-REG-S-SUB 6.375%/VAR 24-PRP	1 085 000.00		1 200 679.64	0.04
EUR BANCA MONT DEI PAS DI SIENA-REG-S-SUB 5.375%/VAR 18-18.01.28	650 000.00		725 603.48	0.02

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR BANCO DE SABADELL SA-REG-S-SUB 6.000%/VAR 23-16.08.33	300 000.00	330 731.19	0.01
EUR BANCO DE SABADELL SA-REG-S 5.500%/VAR 23-08.09.29	400 000.00	454 315.81	0.02
EUR BANK OF IRELAND GROUP PLC-REG-S-SUB 6.750%/VAR 22-01.03.33	1 465 000.00	1 703 133.11	0.06
EUR BNP PARIBAS SA-REG-S-SUB 1.125%/VAR 20-15.01.32	1 000 000.00	989 174.01	0.03
EUR BPER BANCA-REG-S-SUB 3.875%/VAR 22-25.07.32	2 119 000.00	2 184 834.15	0.07
EUR CAIXABANK SA-REG-S-SUB 6.250%/VAR 22-23.02.33	600 000.00	685 569.30	0.02
EUR COMMERZBANK AG-REG-S-SUB 4.000%/VAR 20-05.12.30	1 200 000.00	1 285 175.40	0.04
EUR COMMERZBANK AG-REG-S-SUB 1.375%/VAR 21-29.12.31	3 800 000.00	3 739 741.50	0.13
EUR CREDIT AGRICOLE SA-SUB-REG-S 7.250%/VAR 23-PRP	1 000 000.00	1 135 092.14	0.04
EUR DEUTSCHE BANK AG-REG-S-SUB 4.000%/VAR 22-24.06.32	700 000.00	733 249.38	0.03
EUR EDP - ENERGIAS DE PORT SA-REG-S-SUB 5.943%/VAR 23-23.04.83	400 000.00	451 880.00	0.02
EUR ELECTRICITE DE FRANCE SA-REG-S-SUB 5.000%/VAR 14-PRP	3 500 000.00	3 779 824.12	0.13
EUR ENEL SPA-REG-S-SUB 6.625%/VAR 23-PRP	3 912 000.00	4 603 162.76	0.16
EUR ERSTE GROUP BANK AG-REG-S-SUB COCO 5.125%/VAR 19-PRP	2 000 000.00	2 077 148.97	0.07
EUR INTESA SANPAOLO SPA-REG-S-SUB 5.875%/VAR 19-04.03.29	1 000 000.00	1 086 662.77	0.04
EUR INTESA SANPAOLO SPA-REG-S-SUB 4.375%/VAR 19-12.07.29	625 000.00	677 141.10	0.02
EUR INTESA SANPAOLO SPA-REG-S-SUB COCO 5.875%/VAR 20-PRP	2 125 000.00	2 286 135.58	0.08
EUR INTESA SANPAOLO SPA-REG-S-SUB COCO 5.500%/VAR 20-PRP	275 000.00	279 319.96	0.01
EUR JYSKE BANK A/S-REG-S-SUB 3.625%/VAR 21-PRP	1 375 000.00	1 274 609.00	0.04
EUR MEDIOBANCA SPA-REG-S-SUB 2.300%/VAR 20-23.11.30	870 000.00	901 310.61	0.03
EUR NATIONAL BANK OF GREECE SA-REG-S-SUB 8.000%/VAR 23-03.01.34	500 000.00	587 797.04	0.02
EUR OTP BANK NYRT-REG-S-SUB 2.875%/VAR 19-15.07.29	715 000.00	755 690.93	0.03
EUR PERMANENT TSB GRUP HOLD-REG-S-SUB 3.000%/VAR 21-19.08.31	500 000.00	508 310.69	0.02
EUR TRAFIGURA GROUP PTE LTD-REG-S-SUB 7.500%/VAR 19-PRP	499 000.00	546 279.05	0.02
EUR UNICREDIT SPA-REG-S-SUB 5.375%/VAR 24-16.04.34	810 000.00	887 913.24	0.03
EUR UNICREDIT SPA-REG-S-SUB 4.875%/VAR 19-20.02.29	400 000.00	434 462.63	0.01
EUR UNICREDIT SPA-REG-S-SUB 2.000%/VAR 19-23.09.29	900 000.00	960 027.75	0.03
EUR VODAFONE GROUP PLC-REG-S-SUB 6.500%/VAR 23-30.08.84	825 000.00	957 202.42	0.03
<b>TOTAL EUR</b>		<b>40 578 044.12</b>	<b>1.38</b>

#### GBP

GBP BANK OF IRELAND-REG-S-SUB 7.594%/VAR 22-06.12.32	2 280 000.00	3 005 226.67	0.10
GBP BARCLAYS PLC-REG-S-SUB 8.407%/VAR 22-14.11.32	1 000 000.00	1 355 460.18	0.05
GBP ELECTRICITE DE FRANCE SA-REG-S-SUB 6.000%/VAR 13-PRP	2 700 000.00	3 353 106.68	0.11
GBP QUILTER PLC-REG-S-SUB 8.625%/VAR 23-18.04.33	600 000.00	787 500.97	0.03
<b>TOTAL GBP</b>		<b>8 501 294.50</b>	<b>0.29</b>

#### USD

USD NATWEST GROUP PLC-SUB 8.000%/VAR 15-PRP	600 000.00	602 268.00	0.02
USD NORDEA BANK ABP-REG-S 3.750%/VAR 21-PRP	2 000 000.00	1 617 608.00	0.06
<b>TOTAL USD</b>		<b>2 219 876.00</b>	<b>0.08</b>
<b>Total Medium term notes, floating rate</b>		<b>51 299 214.62</b>	<b>1.75</b>

#### Bonds, fixed rate

#### CHF

CHF DUFUY ONE BV-REG-S 3.62500% 21-15.04.26	175 000.00	203 217.46	0.01
<b>TOTAL CHF</b>		<b>203 217.46</b>	<b>0.01</b>

#### EUR

EUR 888 ACQUISITIONS LTD-REG-S 7.5580% 22-15.07.27	2 000 000.00	2 079 386.65	0.07
EUR ADEVINTA ASA-REG-S 2.62500% 20-15.11.25	900 000.00	972 736.88	0.03
EUR ADEVINTA ASA-REG-S 3.00000% 20-15.11.27	1 018 000.00	1 105 802.50	0.04
EUR ADLER REAL ESTATE AG-REG-S 3.00000% 18-27.04.26	300 000.00	263 931.38	0.01
EUR AFFLELOU SAS-REG-S 4.25000% 21-19.05.26	1 000 000.00	1 072 237.37	0.04
EUR AGPS BONDCO PLC-REG-S STEP-UP 17-31.07.25	900 000.00	685 070.72	0.02
EUR ALBION FINANCING-REG-S 5.25000% 21-15.10.26	500 000.00	536 335.94	0.02
EUR ALLIED UNIVERSAL HOLDCO/FINATLAS-REG-S 3.62500% 21-01.06.28	3 592 000.00	3 559 699.30	0.12
EUR ALMAVIVA-THE ITALIAN INNOVATION-REG-S 4.87500% 21-30.10.26	500 000.00	533 843.77	0.02
EUR ALTICE FINANCING SA-REG-S 2.25000% 20-15.01.25	3 679 000.00	3 851 447.39	0.13
EUR ALTICE FINANCING SA-REG-S 3.00000% 20-15.01.28	5 610 000.00	5 332 129.69	0.18
EUR ALTICE FINANCING SA-REG-S 4.25000% 21-15.08.29	1 000 000.00	951 544.14	0.03
EUR ALTICE FRANCE-REG-S 2.50000% 19-15.01.25	400 000.00	411 060.47	0.01
EUR ALTICE FRANCE-REG-S 2.12500% 20-15.02.25	1 173 000.00	1 203 949.12	0.04
EUR ALTICE FRANCE-REG-S 4.12500% 20-15.01.29	2 135 000.00	1 763 082.65	0.06
EUR AVANTOR FUNDING INC-REG-S 2.62500% 20-01.11.25	2 770 000.00	2 937 450.83	0.10
EUR AVIS BUDGET FINANCE PLC-REG-S 7.25000% 23-31.07.30	500 000.00	566 886.71	0.02
EUR BANIJAY ENTERTAINMENT SASU-REG-S 7.00000% 23-01.05.29	2 982 000.00	3 406 890.76	0.12

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR BANIJAY GROUP SAS-REG-S 6.50000% 20-01.03.26	4 150 000.00	4 547 381.95	0.15
EUR BCP V MODULAR SERVICES-REG-S 4.75000% 21-30.11.28	2 272 000.00	2 285 947.95	0.08
EUR BELDEN INC-REG-S-SUB 3.37500% 17-15.07.27	1 400 000.00	1 468 387.54	0.05
EUR BELDEN INC-REG-S-SUB 3.87500% 18-15.03.28	4 032 000.00	4 242 568.40	0.14
EUR BENTELER INTERNATIONAL AG-REG-S 9.37500% 23-15.05.28	1 685 000.00	1 956 166.52	0.07
EUR BERRY GLOBAL INC-REG-S 1.00000% 20-15.01.25	3 000 000.00	3 152 475.64	0.11
EUR BERRY GLOBAL INC-REG-S 1.50000% 20-15.01.27	450 000.00	454 253.46	0.02
EUR BK LC LUX FINCO1 SARL-REG-S 5.25000% 21-30.04.29	2 500 000.00	2 690 912.81	0.09
EUR BOELS TOPHOLDING BV-REG-S 6.25000% 23-15.02.29	1 160 000.00	1 313 602.13	0.04
EUR CAB SELAS-REG-S 3.37500% 21-01.02.28	4 400 000.00	4 337 874.20	0.15
EUR CARNIVAL CORP-REG-S 7.62500% 20-01.03.26	2 612 000.00	2 884 100.20	0.10
EUR CERVED GROUP SPA-REG-S 6.00000% 22-15.02.29	1 150 000.00	1 134 899.33	0.04
EUR CHEMOURS CO/THE 4.00000% 18-15.05.26	4 355 000.00	4 608 152.49	0.16
EUR CHEPLAPHARM ARZNEIMITTEL GMBH-REG-S 4.37500% 20-15.01.28	622 000.00	652 884.94	0.02
EUR CHEPLAPHARM ARZNEIMITTEL GMBH-REG-S 7.50000% 23-15.05.30	1 815 000.00	2 073 117.68	0.07
EUR CHROME BIDCO SASU-REG-S 3.50000% 21-31.05.28	1 079 000.00	1 025 555.78	0.03
EUR CIRSA FINANCE INTERNATIONAL-REG-S 4.75000% 19-22.05.25	2 125 000.00	2 305 940.65	0.08
EUR CIRSA FINANCE INTERNATIONAL SARL-REG-S 10.37500% 22-30.11.27	1 495 000.00	1 745 739.53	0.06
EUR CIRSA FINANCE INTERNATIONAL SARL-REG-S 7.87500% 23-31.07.28	740 000.00	839 024.49	0.03
EUR CONTOURGLOBAL POWER HOLDINGS SA-REG-S 3.12500% 20-01.01.28	2 000 000.00	1 960 437.93	0.07
EUR COTY INC-REG-S 3.87500% 21-15.04.26	1 050 000.00	1 130 525.54	0.04
EUR CROWN EUROPEAN HOLDINGS SA-REG-S 2.62500% 16-30.09.24	5 800 000.00	6 226 222.06	0.21
EUR CTEC II GMBH-REG-S 5.25000% 22-15.02.30	4 281 000.00	4 164 528.36	0.14
EUR CULLINAN HOLDCO SCSF REG-S 4.62500% 21-15.10.26	1 500 000.00	1 393 203.61	0.05
EUR DERICHEBOURG SA-REG-S 2.25000% 21-15.07.28	1 050 000.00	1 038 082.96	0.04
EUR DIC ASSET AG-REG-S 2.25000% 21-22.09.26	2 000 000.00	640 887.50	0.02
EUR DOVALUE SPA-REG-S 3.37500% 21-31.07.26	800 000.00	782 751.75	0.03
EUR DRAX FINCO PLC-REG-S 2.62500% 20-01.11.25	780 000.00	821 856.75	0.03
EUR DUFREY ONE BV-REG-S 3.37500% 21-15.04.28	755 000.00	784 238.56	0.03
EUR EC FINANCE PLC-REG-S 3.00000% 21-15.10.26	400 000.00	421 256.44	0.01
EUR EG GLOBAL FINANCE PLC-REG-S 11.00000% 23-30.11.28	584 000.00	671 956.43	0.02
EUR EMERIA SASU-REG-S 7.75000% 23-31.03.28	3 250 000.00	3 386 981.81	0.12
EUR ENERGIA GROUP ROI FINANCECO DAC-REG-S 6.87500% 23-31.07.28	2 000 000.00	2 261 020.67	0.08
EUR ENERGIZER GAMMA ACQUISITION BV-REG-S 3.50000% 21-30.06.29	4 500 000.00	4 326 837.35	0.15
EUR ENGINEERING-INGEGNERIA INFO-REG-S 5.87500% 20-30.09.26	1 828 000.00	1 916 166.72	0.07
EUR ENGINEERING-INGEGNERIA INFORMATI-REG-S 11.12500% 23-15.05.28	625 000.00	729 824.22	0.02
EUR EPHIOS SUBCO 3 SARL-REG-S 7.87500% 23-31.01.31	1 020 000.00	1 168 401.74	0.04
EUR EXPLORER II AS 3.37500% 20-24.02.25	950 000.00	945 873.91	0.03
EUR FAURECIA SA-REG-S 3.12500% 19-15.06.26	1 525 000.00	1 604 764.65	0.05
EUR FAURECIA SE-REG-S 2.37500% 19-15.06.27	2 050 000.00	2 070 356.67	0.07
EUR FAURECIA SE-REG-S 7.25000% 22-15.06.26	3 800 000.00	4 300 455.04	0.15
EUR FIS FABBRICA ITALIANA SINTETICI S-REG-S 5.62500% 22-01.08.27	1 547 000.00	1 609 265.95	0.05
EUR FONCIA MANAGEMENT SASU-REG-S 3.37500% 21-31.03.28	2 375 000.00	2 204 579.68	0.08
EUR FORD MOTOR CREDIT CO LLC 4.86700% 23-03.08.27	544 000.00	605 950.64	0.02
EUR FRIGO DEBTCO PLC-REG-S (PIK) 10.00000% 23-20.04.28	1 826 074.00	882 689.94	0.03
EUR GALAPAGO SAMLUX-REG-S *DEFAULT* 5.37500% 14-15.06.21	1 680 000.00	912.45	0.00
EUR GETLINK SE-REG-S 3.50000% 20-30.10.25	2 400 000.00	2 578 323.00	0.09
EUR GREEN BIDCO SA-REG-S 10.25000% 23-15.07.28	1 000 000.00	894 820.16	0.03
EUR GRIFOLS SA-REG-S 3.20000% 17-01.05.25	1 690 000.00	1 748 214.99	0.06
EUR GRUENENTHAL GMBH-REG-S 4.12500% 21-15.05.28	2 000 000.00	2 138 161.46	0.07
EUR GRUENENTHAL GMBH-REG-S 6.75000% 23-15.05.30	1 000 000.00	1 155 498.44	0.04
EUR GRUPO ANTOLIN-IRAUSA SA-REG-S 3.50000% 21-30.04.28	575 000.00	500 293.34	0.02
EUR GRUPO-ANTOLIN IRAUSA SA-REG-S 3.37500% 18-30.04.26	225 000.00	224 658.71	0.01
EUR GUALA CLOSURES SPA-REG-S 3.25000% 21-15.06.28	3 200 000.00	3 215 300.00	0.11
EUR HELIXH HOLDCO SA-SUB (PIK) 10.00000% 20-19.04.26	268 390.00	2 434.35	0.00
EUR HUHTAMAKI OYJ-REG-S 4.25000% 22-09.06.27	1 500 000.00	1 632 144.94	0.06
EUR HUHTAMAKI OYJ-REG-S 5.12500% 23-24.11.28	400 000.00	449 598.88	0.02
EUR IHO VERWALTUNGS GMBH-REG-S (PIK) 3.75000% 16-15.09.26	1 875 000.00	1 998 110.71	0.07
EUR IHO VERWALTUNGS GMBH-REG-S (PIK) 8.75000% 23-15.05.28	3 405 000.00	3 994 760.67	0.14
EUR ILIAD SA-REG-S 5.37500% 22-14.06.27	2 800 000.00	3 116 880.54	0.11
EUR INEOS FINANCE PLC-REG-S 6.62500% 23-15.05.28	1 000 000.00	1 113 666.95	0.04
EUR INEOS STYROLUTION GROUP GMBH-REG-S 2.25000% 20-16.01.27	500 000.00	502 504.68	0.02
EUR INPOST SA-REG-S 2.25000% 21-15.07.27	1 225 000.00	1 242 220.83	0.04
EUR INTERNATIONAL DESIGN GROUP SPA-REG-S 10.00000% 23-15.11.28	600 000.00	676 086.35	0.02
EUR INTRALOT CAPITAL LUXEMBOURG SA-REG-S 5.25000% 17-15.09.24	2 000 000.00	1 385 114.17	0.05
EUR INTRUM JUSTITIA AB-REG-S 3.12500% 17-15.07.24	1 650 000.00	895 233.20	0.03
EUR IPD 3 BV-REG-S 8.00000% 23-15.06.28	3 194 000.00	3 642 859.48	0.12
EUR IQVIA INC-REG-S 2.25000% 21-15.03.29	2 150 000.00	2 119 344.14	0.07
EUR ITALMATCH CHEMICALS SPA-REG-S 10.00000% 23-06.02.28	100 000.00	114 599.38	0.00
EUR ITALYUM REGENERATION SPA-REG-S 4.62500% 21-01.10.26	1 675 000.00	1 748 614.99	0.06

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
EUR KANE BIDCO LTD-REG-S 5.00000% 22-15.02.27	625 000.00		652 523.95	0.02
EUR KAPLA HOLDING SAS-REG-S 3.37500% 19-15.12.26	1 350 000.00		1 405 782.71	0.05
EUR KIRK BEAUTY SUN GMBH-REG-S (PIK) 8.25000% 21-01.10.26	933 185.00		1 003 393.59	0.03
EUR KLEOPATRA FINCO SARL-REG-S 4.25000% 21-01.03.26	3 120 000.00		2 973 935.26	0.10
EUR KONGSBERG ACTUATION SYSTEMS BV-REG-S 5.00000% 18-15.07.25	2 355 000.00		1 813 566.67	0.06
EUR LA FINANCIERE ATALIAN SA-REG-S 4.00000% 17-15.05.24	370 000.00		314 681.41	0.01
EUR LHMC FINCO 2 SARL-REG-S (PIK) 7.25000% 19-02.10.25	1 402 255.00		1 520 457.74	0.05
EUR LKQ ITALIA BONDCO SPA-REG-S 3.87500% 16-01.04.24	2 009 000.00		2 179 002.84	0.07
EUR LOARRE INVESTMENTS SARL-REG-S 6.50000% 22-15.05.29	1 300 000.00		1 403 121.67	0.05
EUR LORCA TELECOM BONDCO SAU-REG-S 4.00000% 20-18.09.27	15 035 000.00		15 865 660.06	0.54
EUR LOTTOMATICA SPA-REG-S 9.75000% 22-30.09.27	700 000.00		818 353.60	0.03
EUR LOTTOMATICA SPA/ROMA-REG-S 7.12500% 23-01.06.28	2 000 000.00		2 294 507.60	0.08
EUR LOXAM SAS-REG-S 6.37500% 23-31.05.29	4 170 000.00		4 652 416.35	0.16
EUR LSF XI MAGPIE BIDCO SARL-REG-S 7.25000% 22-30.06.27	2 000 000.00		2 030 853.01	0.07
EUR MANGROVE LUXCO III-REG-S (PIK) 7.77500% 19-09.10.25	1 671 547.00		1 836 405.76	0.06
EUR MATTERHORN TELECOM SA-REG-S 3.12500% 19-15.09.26	2 000 000.00		2 103 245.05	0.07
EUR MOBILUX FINANCE SAS-REG-S 4.25000% 21-15.07.28	1 000 000.00		961 331.25	0.03
EUR MONITCHEM HOLDCO 3 SA-REG-S 8.75000% 23-01.05.28	650 000.00		732 257.43	0.02
EUR MOTION FINCO SARL-REG-S 7.37500% 23-15.06.30	2 850 000.00		3 195 992.99	0.11
EUR NEXI SPA-REG-S 2.12500% 21-30.04.29	1 000 000.00		958 832.88	0.03
EUR NOBIAN FINANCE BV-REG-S 3.62500% 21-15.07.26	775 000.00		804 465.89	0.03
EUR NOMAD FOODS BONDCO PLC-REG-S 2.50000% 21-24.06.28	1 000 000.00		1 000 436.25	0.03
EUR OI EUROPEAN GROUP BV-REG-S 2.87500% 19-15.02.25	3 075 000.00		3 284 036.27	0.11
EUR PAPREC HOLDING SA-REG-S 6.50000% 23-17.11.27	1 177 000.00		1 352 030.94	0.05
EUR PARTS EUROPE SA-REG-S 6.50000% 20-16.07.25	900 000.00		976 539.84	0.03
EUR PAYSAFE FINANCE PLC-REG-S 3.00000% 21-15.06.29	1 392 000.00		1 339 685.16	0.05
EUR PEU FIN PLC-REG-S 7.25000% 23-01.07.28	1 020 000.00		1 142 765.41	0.04
EUR PFLEIDERER GMBH-REG-S 4.75000% 21-15.04.26	950 000.00		838 005.48	0.03
EUR PHM GROUP HOLDING OY-144A-REG-S 4.75000% 21-18.06.26	300 000.00		300 293.81	0.01
EUR PICARD GROUPE SAS-REG-S 3.87500% 21-01.07.26	9 842 000.00		10 343 419.14	0.35
EUR PINNACLE BIDCO PLC-REG-S 8.25000% 23-11.10.28	1 959 000.00		2 221 062.17	0.08
EUR PLAYTECH PLC-REG-S 5.87500% 23-28.06.28	766 000.00		827 907.16	0.03
EUR PLT VII FINANCE SARL-REG-S 4.62500% 20-05.01.26	2 700 000.00		2 914 544.52	0.10
EUR PRIMO WATER HOLDINGS INC-REG-S 3.87500% 20-31.10.28	2 625 000.00		2 748 156.83	0.09
EUR PRO-GEST SPA-REG-S 3.25000% 17-15.12.24	3 500 000.00		1 890 269.94	0.06
EUR Q-PARK HOLDING I BV-REG-S 2.00000% 20-01.03.27	2 300 000.00		2 338 743.83	0.08
EUR Q-PARK HOLDING I BV-REG-S 5.12500% 24-01.03.29	1 784 000.00		1 942 482.14	0.07
EUR RCS & RDS SA-REG-S 2.50000% 20-05.02.25	2 300 000.00		2 446 258.90	0.08
EUR RCS & RDS SA-REG-S 3.25000% 20-05.02.28	2 000 000.00		1 965 395.58	0.07
EUR REBECCA BIDCO GMBH-REG-S 5.75000% 20-15.07.25	2 575 000.00		2 790 391.91	0.09
EUR ROSSINI SARL-REG-S 6.75000% 18-30.10.25	2 000 000.00		2 170 927.98	0.07
EUR SCIL IV LLC / SCIL USA HOLDINGS-REG-S 4.37500% 21-01.11.26	975 000.00		1 035 370.05	0.04
EUR SCIL IV LLC / SCIL USA HLDNGS LLC-REG-S 9.50000% 23-15.07.28	970 000.00		1 136 901.84	0.04
EUR SELECTA GROUP BV-REG-S (PAY IN KIND) 10.00000% 20-01.07.26	881 304.00		838 609.24	0.03
EUR SHERWOOD FINANCING PLC-REG-S 4.50000% 21-15.11.26	1 275 000.00		1 312 257.89	0.04
EUR SIGMA HOLDCO BV-REG-S 5.75000% 18-15.05.26	3 045 000.00		3 078 412.40	0.10
EUR SIGMA DEVELOPMENT FINANCE SCS-REG-S 5.50000% 21-23.07.26	1 200 000.00		81 898.90	0.00
EUR SOFIMA HOLDING SPA-REG-S 3.75000% 20-15.01.28	3 325 000.00		3 470 271.66	0.12
EUR SPA HOLDINGS 3 OY-REG-S 3.62500% 21-04.02.28	1 775 000.00		1 783 101.10	0.06
EUR SPCM SA-REG-S 2.62500% 20-01.02.29	3 750 000.00		3 752 654.30	0.13
EUR SPECTRUM BRANDS INC-REG-S 4.00000% 16-01.10.26	2 190 000.00		2 343 204.19	0.08
EUR STANDARD PROFIL AUTOMOTIVE GMBH-REG-S 6.25000% 21-30.04.26	973 000.00		865 618.50	0.03
EUR STENA INTERNATIONAL SA-REG-S 7.25000% 23-15.02.28	1 600 000.00		1 839 794.66	0.06
EUR SUMMER BC HOLDCO B SARL-REG-S 5.75000% 19-31.10.26	5 200 000.00		5 511 930.56	0.19
EUR SUMMER BIDCO BV-REG-S (PIK) 9.00000% 19-15.11.25	475 000.00		655 429.21	0.02
EUR SUMMER BIDCO BV-REG-S (PIK) 9.00000% 20-15.11.25	1 000 000.00		1 351 189.99	0.05
EUR SUPERIOR INDUSTRIES INTERNATIONAL-REG-S 6.00000% 17-15.06.25	1 200 000.00		1 205 701.00	0.04
EUR SYNTHOS SA-REG-S 2.50000% 21-07.06.28	500 000.00		469 520.70	0.02
EUR TEAMSYSTEM SPA-REG-S 3.50000% 21-15.02.28	1 975 000.00		2 011 603.01	0.07
EUR TECHEM VERWALTUNGSGESELLSCHAFT-REG-S 2.00000% 20-15.07.25	5 494 000.00		5 819 066.89	0.20
EUR TEREOS FINANCE GROUPE I SA-REG-S 7.50000% 20-30.10.25	1 000 000.00		1 105 368.00	0.04
EUR TEVA PHARMACEUTICAL FINANCE II BV-REG-S 1.87500% 15-31.03.27	2 500 000.00		2 480 017.37	0.08
EUR TEVA PHARMACEUTICAL FINANCE II BV-REG-S 1.12500% 16-15.10.24	839 000.00		886 337.70	0.03
EUR TEVA PHARMACEUTICAL FINANCE II BV-REG-S 1.62500% 16-15.10.28	3 750 000.00		3 488 247.47	0.12
EUR TIKEHAU CAPITAL SCA-REG-S 6.62500% 23-14.03.30	800 000.00		944 658.61	0.03
EUR TRIVIUM PACKAGING FINANCE BV-REG-S 3.75000% 19-15.08.26	5 755 000.00		6 063 827.69	0.21
EUR UNITED GROUP BV-REG-S 4.62500% 21-15.08.28	1 180 000.00		1 201 048.81	0.04
EUR UNITED GROUP BV-REG-S 4.00000% 20-15.11.27	2 025 000.00		2 063 057.59	0.07
EUR UNITED GROUP BV-REG-S 3.12500% 20-15.02.26	4 394 000.00		4 593 461.07	0.16
EUR UNITED GROUP BV-REG-S 5.25000% 22-01.02.30	825 000.00		830 960.89	0.03

Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR UNITED GROUP BV-REG-S 6.75000% 24-15.02.31	940 000.00	1 014 693.28	0.03
EUR UPC HOLDING BV-REG-S 3.87500% 17-15.06.29	500 000.00	515 414.76	0.02
EUR UPCB FINANCE VII LTD-REG-S 3.62500% 17-15.06.29	2 114 000.00	2 194 361.57	0.07
EUR VERISURE HOLDING AB-REG-S 3.87500% 20-15.07.26	8 401 000.00	8 954 481.51	0.30
EUR VERISURE HOLDING AB-REG-S 3.25000% 21-15.02.27	1 100 000.00	1 147 916.42	0.04
EUR VERTICAL MIDCO GMBH-REG-S 4.37500% 20-15.07.27	4 165 000.00	4 402 077.00	0.15
EUR VICTORIA PLC-REG-S 3.62500% 21-24.08.26	250 000.00	229 321.50	0.01
EUR VILLA DUTCH BIDCO BV-REG-S 9.00000% 22-03.11.29	2 925 000.00	3 248 770.08	0.11
EUR VMED O2 UK FINANCING I PLC-REG-S 3.25000% 20-31.01.31	1 240 000.00	1 220 447.15	0.04
EUR VZ SECURED FINANCING BV-REG-S 3.50000% 22-15.01.32	1 000 000.00	980 575.26	0.03
EUR VZ VENDOR FINANCING II BV-REG-S 2.87500% 20-15.01.29	4 958 000.00	4 685 495.92	0.16
EUR WEPA HYGIENEPRODUKTE GMBH-REG-S 2.87500% 19-15.12.27	1 875 000.00	1 901 582.45	0.06
EUR WEPA HYGIENEPRODUKTE GMBH-REG-S 5.62500% 24-15.01.31	1 200 000.00	1 308 427.23	0.04
EUR WP/AP TELECOM HOLDINGS IV BV-REG-S 3.75000% 21-15.01.29	1 275 000.00	1 301 870.63	0.04
EUR ZIGGO BV-REG-S 2.87500% 19-15.01.30	1 049 000.00	1 033 675.88	0.04
<b>TOTAL EUR</b>		<b>350 804 718.55</b>	<b>11.94</b>
<b>GBP</b>			
GBP ALLIED UNIVERSAL HOLDCO/FIN/ATLAS-REG-S 4.87500% 21-01.06.28	1 511 000.00	1 691 733.96	0.06
GBP B&M EUROPEAN VALUE RETAIL SA-REG-S 8.12500% 23-15.11.30	410 000.00	554 094.01	0.02
GBP GTCR W-2 MERGER SUB LLC / GTCR-REG-S 8.50000% 23-15.01.31	670 000.00	915 675.11	0.03
GBP HEATHROW FINANCE PLC-REG-S STEP-UP 17-01.03.2027	1 100 000.00	1 318 842.90	0.04
GBP HEATHROW FINANCE PLC-REG-S STEP-UP 19-01.09.29	1 875 000.00	2 177 537.42	0.07
GBP KANE BIDCO LTD-REG-S 6.50000% 22-15.02.27	1 150 000.00	1 396 662.66	0.05
GBP PINEWOOD FINCO PLC-REG-S 3.25000% 19-30.09.25	925 000.00	1 148 775.42	0.04
GBP PREMIER FOODS FINANCE PLC-REG-S 3.50000% 21-15.10.26	400 000.00	482 937.06	0.02
GBP SHERWOOD FINANCING PLC-REG-S 6.00000% 21-15.11.26	300 000.00	349 393.93	0.01
GBP TVL FINANCE PLC-REG-S 10.25000% 23-28.04.28	550 000.00	735 417.37	0.03
GBP VIRGIN MEDIA SECURED FINANCE PLC-REG-S 5.00000% 17-15.04.27	900 000.00	1 115 604.85	0.04
GBP VIRGIN MEDIA SECURED FINANCE PLC-REG-S 4.12500% 20-15.08.30	1 125 000.00	1 218 982.95	0.04
GBP VIRGIN MEDIA VENDOR FINANCING-REG-S 4.87500% 20-15.07.28	1 525 000.00	1 772 085.27	0.06
GBP VMED O2 UK FINANCING I PLC-REG-S 4.00000% 20-31.01.29	875 000.00	988 958.09	0.03
GBP VMED O2 UK FINANCING I PLC-REG-S 4.50000% 21-15.07.31	1 715 000.00	1 875 765.36	0.06
<b>TOTAL GBP</b>		<b>17 742 466.36</b>	<b>0.60</b>
<b>USD</b>			
USD ALCATEL-LUCENT USA INC 6.45000% 99-15.03.29	1 230 000.00	1 180 800.00	0.04
USD ALTICE FINANCING SA-144A 5.75000% 21-15.08.29	2 782 000.00	2 424 447.34	0.08
USD BELO CORP 7.75000% 97-01.06.27	1 594 000.00	1 629 865.00	0.06
USD CANPACK SA AND EASTERN PA-144A 3.12500% 20-01.11.25	800 000.00	759 000.00	0.03
USD CLOUD SOFTWARE GROUP INC-144A 9.00000% 23-30.09.29	4 038 000.00	3 821 791.71	0.13
USD EDISON INTERNATIONAL 5.37500% 21-PRP	865 000.00	832 246.08	0.03
USD IHO VERWALTUNGS GMBH-144A (PIK) 6.00000% 19-15.05.27	2 175 000.00	2 153 467.50	0.07
USD INEOS QUATTRO FINANCE 2 PLC-144A 3.37500% 21-15.01.26	2 041 000.00	1 915 153.26	0.07
USD INEOS QUATTRO FINANCE 2 PLC-144A 9.62500% 23-15.03.29	850 000.00	892 602.00	0.03
USD NEW ALBERTSONS LP 7.45000% 99-01.08.29	633 000.00	666 232.50	0.02
USD NUSTAR LOGISTICS LP 6.00000% 19-01.06.26	2 092 000.00	2 087 188.40	0.07
USD TELECOM ITALIA CAPITAL 6.00000% 05-30.09.34	1 405 000.00	1 317 004.29	0.04
USD VZ SECURED FINANCING BV-144A 5.00000% 22-15.01.32	5 019 000.00	4 387 563.62	0.15
<b>TOTAL USD</b>		<b>24 067 361.70</b>	<b>0.82</b>
<b>Total Bonds, fixed rate</b>		<b>392 817 764.07</b>	<b>13.37</b>
<b>Bonds, zero coupon</b>			
<b>USD</b>			
USD NYRSTAR HOLDINGS PLC-REG-S 0.00000% 19-31.07.26	763 000.00	330 734.17	0.01
<b>TOTAL USD</b>		<b>330 734.17</b>	<b>0.01</b>
<b>Total Bonds, zero coupon</b>		<b>330 734.17</b>	<b>0.01</b>
<b>Bonds, floating rate</b>			
<b>EUR</b>			
EUR ABN AMRO BANK NV-REG-S-SUB 4.750%/VAR 17-PRP	2 200 000.00	2 198 570.00	0.08
EUR ALLWYN EMNT FG UK PLC 3M EURIBOR+412.5BP 22-15.02.28	300 000.00	328 319.06	0.01
EUR APCOA PARKING HOLDINGS GM-REG-S 3M EURIBOR+500BP 21-15.01.27	2 300 000.00	2 508 368.50	0.09
EUR APOLLO SWEDISH BIDCO AB-REG-S 3M EURIBOR+500BP 23-05.07.29	1 150 000.00	1 276 169.94	0.04



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
EUR BACH BIDCO SPA-REG-S 3M EURIBOR+425BP 21-15.10.28	1 275 000.00	1 381 783.33	0.05
EUR BORMIOLI PHARMA SPA-REG-S 3M EURIBOR+550BP 23-15.05.28	2 000 000.00	2 172 500.00	0.07
EUR BURGER KING FRANCE SAS-REG-S 3M EURIBOR+475BP 21-01.11.26	1 500 000.00	1 639 593.13	0.06
EUR CHEPLAPARM ARZTEL GMBH-REG-S 3M EURIBOR+475BP 23-15.05.30	410 000.00	451 152.21	0.02
EUR CIRSA FINANCE INTERNA-REG-S 3M EURIBOR+450BP 23-31.07.28	560 000.00	615 903.75	0.02
EUR CREDIT AGRICOLE SA-REG-S-SUB COCO 6.500%/VAR 24-PRP	800 000.00	874 431.26	0.03
EUR CULLINAN HOLDCO SCSP-REG-S 3M EURIBOR+475BP 21-15.10.26	600 000.00	581 849.82	0.02
EUR ELECTRICITE DE FRANCE SA-REG-S-SUB 4.000%/VAR 18-PRP	4 400 000.00	4 731 705.00	0.16
EUR GAS NATURAL FENOSA FINANCE-REG-S-SUB 3.375%/VAR 15-PRP	500 000.00	539 822.80	0.02
EUR GUALA CLOSURES SPA-REG-S 3M EURIBOR+400BP 23-29.06.29	650 000.00	713 687.98	0.02
EUR INTESA SANPAOLO SPA-REG-S-SUB COCO 7.750%/VAR 17-PRP	1 500 000.00	1 678 256.25	0.06
EUR IPD 3 BV-REG-S 3M EURIBOR+475BP 23-15.06.28	1 137 000.00	1 252 048.41	0.04
EUR ITALMATCH CHEMICALS SPA-REG-S 3M EURIBOR+550BP 23-06.02.28	2 000 000.00	2 167 068.75	0.07
EUR LA POSTE SA-REG-S-SUB 3.125%/VAR 18-PRP	1 000 000.00	1 045 515.62	0.04
EUR LOTTOMATICA SPA/ROMA-REG-S 3M EURIBOR+400BP 23-15.12.30	600 000.00	660 385.68	0.02
EUR NATURGY FINANCE BV-REG-S-SUB 2.374%/VAR 21-PRP	700 000.00	704 844.80	0.02
EUR PAGANINI BIDCO SPA-REG-S 3M EURIBOR+425BP 21-30.10.28	2 450 000.00	2 665 171.41	0.09
EUR PFLEIDERER GMBH-REG-S EUR003M+475BP 21-15.04.26	700 000.00	630 350.88	0.02
EUR PRESTIGEBIDCO GMBH-REG-S 3M EURIBOR+600BP 22-15.07.27	375 000.00	415 490.62	0.01
EUR Q-PARK HOLDING I BV-REG-S 3M EURIBOR+200BP 20-01.03.26	525 000.00	569 884.34	0.02
EUR RABOBANK NEDERLAND NV-REG-S-SUB 3.250%/VAR 19-PRP	5 000 000.00	4 924 253.68	0.17
EUR RENO DE MEDICI SPA-REG-S 3M EURIBOR+525BP 21-14.12.26	500 000.00	545 080.25	0.02
EUR SCIL IV / SCIL USA REG-S 3M EURIBOR+437.5BP 21-01.11.26	425 000.00	461 610.08	0.02
EUR SOFIMA HOLDING SPA-REG-S 3M EURIBOR+400BP 20-15.01.28	490 000.00	533 380.25	0.02
EUR TEAMSYSTEM SPA-REG-S 3M EURIBOR+371BP 21-15.02.28	1 200 000.00	1 300 241.25	0.04
EUR TELEFONICA EUROPE BV-REG-S-SUB 3.875%/VAR 18-PRP	3 600 000.00	3 819 228.93	0.13
EUR TELEFONICA EUROPE BV-REG-S-SUB 4.375%/VAR 19-PRP	9 600 000.00	10 366 474.80	0.35
EUR TELEFONICA EUROPE BV-REG-S-SUB 2.875%/VAR 19-PRP	1 300 000.00	1 323 147.00	0.04
EUR TENDAM BRANDS SAU-REG-S 3M EURIBOR+750BP 22-31.03.28	1 500 000.00	606 399.06	0.02
EUR TRIVIMUM PACKAGING FIN BV-REG-S 3M EURIBOR+375BP 19-15.08.26	170 000.00	184 813.55	0.01
EUR TVL FINANCE PLC-REG-S 3M EURIBOR+550BP 23-28.04.28	2 000 000.00	2 199 656.25	0.07
EUR UNITED GROUP BV-REG-S 3M EURIBOR+487.5BP 22-01.02.29	200 000.00	217 250.00	0.01
EUR VERTICAL MIDCO GMBH-REG-S 3M EURIBOR+475BP 20-15.07.27	875 000.00	962 634.75	0.03
EUR VODAFONE GROUP PLC-REG-S-SUB 4.200%/VAR 18-03.10.78	2 000 000.00	2 120 903.12	0.07
EUR WEPA HYGIENEPRODUKTE-REG-S 3M EURIBOR+287.5BP 19-15.12.26	425 000.00	459 925.04	0.02
<b>TOTAL EUR</b>		<b>61 827 871.55</b>	<b>2.10</b>
<b>GBP</b>			
GBP BARCLAYS PLC-REG-S-SUB COCO 5.875%/VAR 17-PRP	1 300 000.00	1 612 111.30	0.05
GBP BARCLAYS PLC-SUB COCO 7.125%/VAR 19-PRP	800 000.00	990 744.10	0.03
GBP LLOYDS BANKING GROUP PLC-REG-S-SUB COCO 5.125%/VAR 20-PRP	2 050 000.00	2 515 485.01	0.09
GBP NATIONWIDE BUILDING SOCIETY-REG-S-SUB COCO 5.750%/VAR 20-PRP	1 050 000.00	1 234 220.22	0.04
GBP VODAFONE GROUP PLC-REG-S-SUB 4.875%/VAR 18-03.10.78	200 000.00	248 121.55	0.01
<b>TOTAL GBP</b>		<b>6 600 682.18</b>	<b>0.22</b>
<b>USD</b>			
USD ALLIANZ SE-REG-S-SUB 3.200%/VAR 21-PRP	200 000.00	159 555.46	0.01
USD ALLY FINANCIAL INC-SUB 4.700%/VAR 21-PRP	1 503 000.00	1 218 124.63	0.04
USD CEMEX SAB DE CV-REG-S-SUB 9.125%/VAR 23-PRP	581 000.00	614 668.95	0.02
USD DANSKE BANK AS-REG-S-SUB COCO 7.000%/VAR 18-PRP	575 000.00	570 026.25	0.02
USD ING GROEP NV-SUB 5.750%/VAR 19-PRP	500 000.00	470 162.33	0.02
USD SKANDINAVISKA ENSKILDA BANKEN-REG-S-SUB 5.125%/VAR 19-PRP	1 600 000.00	1 552 000.00	0.05
USD VODAFONE GROUP PLC-REG-S-SUB 6.250%/VAR 18-03.10.78	1 455 000.00	1 449 267.30	0.05
<b>TOTAL USD</b>		<b>6 033 804.92</b>	<b>0.21</b>
<b>Total Bonds, floating rate</b>		<b>74 462 358.65</b>	<b>2.53</b>
<b>Convertible bonds, fixed rate</b>			
<b>CHF</b>			
CHF DUFROY ONE BV-REG-S 0.75000% 21-30.03.26	1 000 000.00	1 101 124.91	0.04
<b>TOTAL CHF</b>		<b>1 101 124.91</b>	<b>0.04</b>
<b>Total Convertible bonds, fixed rate</b>		<b>1 101 124.91</b>	<b>0.04</b>
<b>Total Transferable securities and money market instruments listed on an official stock exchange</b>		<b>1 440 716 795.26</b>	<b>49.06</b>



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Transferable securities and money market instruments traded on another regulated market</b>			
<b>Notes, fixed rate</b>			
<b>USD</b>			
USD 1011778 BC ULC/NEW RED FINANCE INC-144A 3.87500% 19-15.01.28	760 000.00	715 225.44	0.01
USD 1011778 BC ULC/NEW RED FINANCE INC-144A 5.75000% 20-15.04.25	1 265 000.00	1 262 434.33	0.04
USD 1011778 BC ULC/NEW RED FINANCE INC-144A 4.00000% 20-15.10.30	861 000.00	769 552.92	0.03
USD ACADIA HEALTHCARE CO INC-144A 5.00000% 20-15.04.29	1 170 000.00	1 115 887.50	0.04
USD ACCO BRANDS CORP-144A 4.25000% 21-15.03.29	2 148 000.00	1 947 556.91	0.07
USD ACI WORLDWIDE INC-144A 5.75000% 18-15.08.26	4 260 000.00	4 210 958.02	0.14
USD ACRISURE LLC / FINANCE INC-144A 4.25000% 21-15.02.29	1 215 000.00	1 089 481.26	0.04
USD ACURIS FINANCE US INC / ACURIS-144A 5.00000% 21-01.05.28	1 134 000.00	991 218.06	0.03
USD ADAPTHEALTH LLC-144A 6.12500% 20-01.08.28	2 220 000.00	1 943 565.60	0.07
USD ADAPTHEALTH LLC-144A 5.12500% 21-01.03.30	2 150 000.00	1 681 192.50	0.06
USD ADT CORP-144A 4.87500% 16-15.07.32	1 912 000.00	1 751 870.00	0.06
USD ADT SECURITY CORP/THE-144A 4.12500% 21-01.08.29	498 000.00	459 556.89	0.02
USD ADTALEM GLOBAL EDUCATION INC-144A 5.50000% 21-01.03.28	2 094 000.00	1 976 359.08	0.07
USD ADVANCED DRAINAGE SYSTEMS INC-144A 6.37500% 22-15.06.30	1 271 000.00	1 281 523.88	0.04
USD ADVANTAGE SALES & MARKETING INC-144A 6.50000% 20-15.11.28	4 015 000.00	3 775 790.96	0.13
USD AETHON UNITED/AETHON UNITED FIN C-144A-8.25000% 21-15.02.26	3 220 000.00	3 192 050.40	0.11
USD AG ISSUER LLC-144A 6.25000% 20-01.03.28	1 082 000.00	1 066 672.50	0.04
USD AHEAD DB HOLDINGS LLC-144A 6.62500% 21-01.05.28	5 278 000.00	4 638 042.50	0.16
USD AIR CANADA-144A 3.87500% 21-15.08.26	3 255 000.00	3 095 761.13	0.11
USD ALBERTSONS COS INC / SAFEWAY INC-144A 5.87500% 19-15.02.28	2 218 000.00	2 215 285.65	0.08
USD ALBERTSONS COS LLC / SAFEWAY INC-144A 3.50000% 20-15.03.29	600 000.00	542 102.64	0.02
USD ALLEN MEDIA CO-ISS INC-144A 10.50000% 20-15.02.28	2 249 000.00	1 137 589.18	0.04
USD ALLIANCE DATA SYSTEMS CORP-144A 7.00000% 20-15.01.26	1 212 000.00	1 222 417.14	0.04
USD ALLIANT HDG INTER LLC/CO ISSUER-144A 6.75000% 19-15.10.27	2 382 000.00	2 325 594.24	0.08
USD ALLIANT HOLDINGS INTERMEDIATE LLC-144A 6.75000% 23-15.04.28	795 000.00	802 338.64	0.03
USD ALLIED UNIVERSAL HOLDCO/FIN CORP-144A 6.62500% 19-15.07.26	4 071 000.00	4 011 416.61	0.14
USD ALLIED UNIVERSAL HOLDCO LLC-144A 9.75000% 19-15.07.27	3 420 000.00	3 344 044.36	0.11
USD ALLIED UNIVERSAL HOLDCO/FIN CORP-144A 6.00000% 21-01.06.29	1 952 000.00	1 620 726.08	0.06
USD ALLISON TRANSMISSION INC-144A 3.75000% 20-30.01.31	8 406 000.00	7 351 955.69	0.25
USD ALTERYX INC-144A 8.75000% 23-15.03.28	2 424 000.00	2 595 667.68	0.09
USD ALTICE FRANCE HOLDING SA 10.50000% 20-15.05.27	2 705 000.00	1 554 400.65	0.05
USD ALTICE FRANCE SA/FRANCE-144A 5.12500% 20-15.01.29	200 000.00	148 014.68	0.00
USD AMERICAN AIRLINES INC-144A 5.75000% 21-20.04.29	1 072 000.00	1 052 736.17	0.04
USD AMERICAN AIRLINES INC-144A 8.50000% 23-15.05.29	410 000.00	434 605.33	0.01
USD AMERICAN BUILDERS & CONTRAC SUPPLY-144A 3.87500% 21-15.11.29	840 000.00	748 478.64	0.03
USD AMERITEX HOLDCO INTERMEDIATE LLC-144A 10.25000% 23-15.10.28	2 033 000.00	2 087 708.03	0.07
USD AMKOR TECHNOLOGY INC-144A 6.62500% 19-15.09.27	881 000.00	887 686.79	0.03
USD AMSTED INDUSTRIES INC-144A 5.62500% 19-01.07.27	1 043 000.00	1 028 773.48	0.04
USD AMSTED INDUSTRIES INC-144A 4.62500% 19-15.05.30	553 000.00	499 069.72	0.02
USD ANGI GROUP LLC-144A 3.87500% 20-15.08.28	2 624 000.00	2 256 412.25	0.08
USD ANTERO MIDSTREAM PARTNERS/FIN CORP-144A 5.75000% 19-01.03.27	1 185 000.00	1 176 192.77	0.04
USD ANTERO MIDSTREAM PARTNERS/FIN CORP-144A 5.75000% 19-15.01.28	1 315 000.00	1 290 849.10	0.04
USD ANTERO MIDSTREAM PARTNERS LP-144A 5.37500% 21-15.06.29	2 100 000.00	2 016 193.62	0.07
USD ANTERO RESOURCES CORP-144A 5.37500% 21-01.03.30	1 030 000.00	982 165.05	0.03
USD ANTERO RESOURCES FIN CORP-144A 7.62500% 21-01.02.29	1 238 000.00	1 274 710.41	0.04
USD API GROUP DE INC-144A 4.75000% 21-15.10.29	794 000.00	743 438.08	0.03
USD API GROUP DE INC-144A 4.12500% 21-15.07.29	1 455 000.00	1 331 412.30	0.05
USD APOLLO COMMERCIAL REAL ESTATE FINA-144A 4.62500% 21-15.06.29	5 140 000.00	4 305 125.73	0.15
USD APX GROUP INC-144A 5.75000% 21-15.07.29	1 377 000.00	1 307 728.91	0.04
USD ARAMARK SERVICES INC-144A 5.00000% 17-01.04.25	2 672 000.00	2 653 679.03	0.09
USD ARCHROCK PARTNERS LP/FIN CORP-144A 6.25000% 19-01.04.28	5 707 000.00	5 643 195.74	0.19
USD ARDAGH METAL PACKAGING FINANCE PLC-144A 3.25000% 21-01.09.28	1 873 000.00	1 636 940.38	0.06
USD ARDAGH METAL PACKAGING FINANCE PLC-144A 4.00000% 21-01.09.29	5 525 000.00	4 477 855.04	0.15
USD ARDAGH PACKAGING FINANCE PLC-144A 5.25000% 20-30.04.25	763 000.00	745 866.25	0.03
USD ARDAGH PACKAGING FINANCE PLC-144A 5.25000% 20-15.08.27	280 000.00	209 294.91	0.01
USD ARETEC ESCROW ISSUER INC-144A 7.50000% 21-01.04.29	1 060 000.00	986 671.00	0.03
USD ARKO CORP-144A 5.12500% 21-15.11.29	3 647 000.00	3 214 137.57	0.11
USD ARMOR HOLDCO INC-144A 8.50000% 21-15.11.29	1 746 000.00	1 632 388.90	0.06
USD ASBURY AUTOMOTIVE GROUP INC-144A 4.62500% 21-15.11.29	2 369 000.00	2 182 527.24	0.07
USD ASBURY AUTOMOTIVE GROUP INC-144A 5.00000% 21-15.02.32	2 980 000.00	2 693 335.03	0.09
USD ASCENT RESOURCES UTICA HOLDINGS-144A 7.00000% 18-01.11.26	3 148 000.00	3 146 157.16	0.11
USD ASGN INC-144A 4.62500% 19-15.05.28	700 000.00	662 039.00	0.02
USD ASHLAND INC-144A 3.37500% 21-01.09.31	1 880 000.00	1 586 525.04	0.05
USD ATHENAHEALTH GROUP INC-144A 6.50000% 22-15.02.30	5 266 000.00	4 703 923.49	0.16

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD ATLANTICA SUSTAINABLE INFRASTRUCTU-144A 4.12500% 21-15.06.28	1 830 000.00		1 694 145.19	0.06
USD ATLAS LUXCO 4 SARL-144A 4.62500% 21-01.06.28	1 150 000.00		1 036 223.49	0.04
USD ATS AUTOMATION TOOLING SYSTEMS INC-144A 4.12500% 20-15.12.28	4 012 000.00		3 642 313.17	0.12
USD AVIENT CORP-144A 7.12500% 22-01.08.30	3 119 000.00		3 199 245.63	0.11
USD AVOLON HOLDINGS FUNDING LTD-144A 6.37500% 23-04.05.28	1 308 000.00		1 337 583.53	0.05
USD AXALTA COAT SYS LLC/AXALTA COAT-144A 4.75000% 20-15.06.27	2 646 000.00		2 547 065.79	0.09
USD AXALTA COATING SYSTEMS DUTCH-144A 7.25000% 23-15.02.31	210 000.00		218 736.00	0.01
USD BAUSCH HEALTH COS INC-144A 4.87500% 21-01.06.28	479 000.00		270 838.76	0.01
USD BAUSCH HEALTH COS INC-144A 6.12500% 22-01.02.27	853 000.00		539 744.28	0.02
USD BAUSCH HEALTH COS INC-144A 11.00000% 22-30.09.28	2 923 000.00		1 988 516.90	0.07
USD BAUSCH HEALTH COS INC-144A 14.00000% 22-15.10.30	291 000.00		162 678.90	0.01
USD BCPE EMPIRE HOLDINGS INC-144A 7.62500% 21-01.05.27	717 000.00		678 002.37	0.02
USD BEACON ROOFING SUPPLY INC-144A 4.12500% 21-15.05.29	816 000.00		738 526.76	0.03
USD BEACON ROOFING SUPPLY INC-144A 6.50000% 23-01.08.30	1 649 000.00		1 673 156.20	0.06
USD BEAZER HOMES USA INC 7.25000% 20-15.10.29	2 340 000.00		2 350 506.60	0.08
USD BLOCK COMMUNICATIONS INC-144A 4.87500% 20-01.03.28	1 953 000.00		1 754 750.97	0.06
USD BLOCK INC 2.75000% 21-01.06.26	766 000.00		716 978.16	0.02
USD BLOOMIN' BRANDS INC-144A 5.12500% 21-15.04.29	1 234 000.00		1 147 620.00	0.04
USD BLUE RACER MIDSTREAM / FINANC CORP-144A 6.62500% 18-15.07.26	2 607 000.00		2 593 848.12	0.09
USD BLUE RACER MIDSTREAM LLC-144A 7.62500% 20-15.12.25	1 247 000.00		1 259 064.73	0.04
USD BLUELINX HOLDINGS INC-144A 6.00000% 21-15.11.29	1 500 000.00		1 418 745.75	0.05
USD BONANZA CREEK ENERGY INC-144A 5.00000% 21-15.10.26	1 687 000.00		1 643 046.22	0.06
USD BOXER PARENT CO INC-144A 7.12500% 20-02.10.25	3 508 000.00		3 514 217.23	0.12
USD BOYNE USA INC-144A 4.75000% 21-15.05.29	335 000.00		306 857.94	0.01
USD BRAND INDUSTRIAL SERVICES INC-144A 10.37500% 23-01.08.30	522 000.00		551 362.50	0.02
USD BREAD FINANCIAL HOLDINGS INC-144A 9.75000% 23-15.03.29	3 160 000.00		3 156 176.40	0.11
USD BRINKER INTERNATIONAL INC-144A 5.00000% 16-01.10.24	1 095 000.00		1 086 021.00	0.04
USD BROADCOM INC-144A 3.13700% 21-15.11.35	720 000.00		591 853.34	0.02
USD BROADSTREET PARTNERS INC-144A 5.87500% 21-15.04.29	2 611 000.00		2 475 843.86	0.08
USD BUILDERS FIRSTSOURCE INC-144A 5.00000% 20-01.03.30	790 000.00		758 331.95	0.03
USD BUILDERS FIRSTSOURCE INC-144A 4.25000% 21-01.02.32	3 036 000.00		2 714 925.76	0.09
USD BURFORD CAPITAL GLOBAL FINANCE LLC-144A 6.25000% 21-15.04.28	1 299 000.00		1 253 788.50	0.04
USD BURFORD CAPITAL GLOBAL FINANCE-144A 6.87500% 22-15.04.30	2 199 000.00		2 130 525.01	0.07
USD BURFORD CAPITAL GLOBAL FINANCE LLC-144A 9.25000% 23-01.07.31	500 000.00		521 250.00	0.02
USD BWX TECHNOLOGIES INC-144A 4.12500% 21-15.04.29	676 000.00		626 192.32	0.02
USD C&S GROUP ENTERPRISES LLC-144A 5.00000% 20-15.12.28	4 044 000.00		3 284 132.40	0.11
USD C&W SENIOR FIN DESIGNATD ACTIVI CO-144A 6.87500% 17-15.09.27	619 000.00		584 503.13	0.02
USD CABLE ONE INC-144A 4.00000% 20-15.11.30	2 105 000.00		1 694 525.00	0.06
USD CAESARS ENTERTAINMENT INC-144A 4.62500% 21-15.10.29	2 147 000.00		1 962 610.90	0.07
USD CAESARS ENTERTAINMENT INC-144A 6.25000% 20-01.07.25	4 718 000.00		4 734 111.96	0.16
USD CAESARS ENTERTAINMENT INC-144A 8.12500% 20-01.07.27	720 000.00		738 897.12	0.03
USD CALLON PETROLEUM CO-144A 7.50000% 22-15.06.30	495 000.00		521 455.77	0.02
USD CALPINE CORP-144A 5.12500% 19-15.03.28	2 347 000.00		2 239 545.30	0.08
USD CALPINE CORP-144A 5.00000% 20-01.02.31	1 000 000.00		907 215.30	0.03
USD CALUMET SPECIALTY PRODUCTS PARTNER-144A 8.12500% 22-15.01.27	870 000.00		856 343.22	0.03
USD CALUMET SPECIALTY PROD PART LP/FIN-144A 9.75000% 23-15.07.28	1 286 000.00		1 289 215.00	0.04
USD CAMELOT FINANCE SA-144A 4.50000% 19-01.11.26	3 890 000.00		3 750 633.74	0.13
USD CAMELOT RETURN MERGER SUB INC-144A 8.75000% 22-01.08.28	1 536 000.00		1 574 655.30	0.05
USD CAPSTONE BORROWER INC-144A 8.00000% 23-15.06.30	3 098 000.00		3 214 833.33	0.11
USD CARGO AIRCRAFT MANAGEMENT INC-144A 4.75000% 20-01.02.28	2 339 000.00		2 134 337.50	0.07
USD CARNIVAL CORP-144A 6.00000% 21-01.05.29	10 622 000.00		10 271 474.00	0.35
USD CARNIVAL CORP-144A 9.87500% 20-01.08.27	205 000.00		214 993.75	0.01
USD CARNIVAL HOLDINGS BERMUDA-144A 10.37500% 22-01.05.28	1 474 000.00		1 612 497.27	0.05
USD CASTLE US HOLDING CORP-144A 9.50000% 20-15.02.28	600 000.00		295 500.00	0.01
USD CASTLELAKE AVIATION FINANCE DAC-144A 5.00000% 21-15.04.27	1 355 000.00		1 286 225.13	0.04
USD CATALENT PHARMA SOLUTIONS INC-144A 5.00000% 19-15.07.27	2 649 000.00		2 548 637.39	0.09
USD CCO HOLD LLC / CCO HOLD CAP CORP-144A 6.37500% 22-01.09.29	3 432 000.00		3 341 608.05	0.11
USD CCO HOLDINGS LLC 4.50000% 21-01.05.32	5 409 000.00		4 512 511.41	0.15
USD CCO HOLDINGS LLC-144A 4.25000% 20-01.02.31	2 650 000.00		2 240 697.46	0.08
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 5.50000% 16-01.05.26	1 652 000.00		1 636 830.18	0.06
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 5.00000% 17-01.02.28	2 441 000.00		2 294 136.28	0.08
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 5.37500% 19-01.06.29	2 015 000.00		1 873 515.39	0.06
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 4.75000% 19-01.03.30	4 159 000.00		3 695 717.83	0.13
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 4.50000% 20-15.08.30	3 925 000.00		3 413 416.16	0.12
USD CCO HOLDINGS LLC/CAP-144A 4.75000% 22-01.02.32	3 032 000.00		2 600 728.32	0.09
USD CCO HOLDINGS LLC/CCO HOLDINGS CAP-144A 4.50000% 21-01.06.33	4 193 000.00		3 439 082.92	0.12
USD CD&R SMOKEY BUYER INC-144A 6.75000% 20-15.07.25	2 522 000.00		2 471 736.54	0.08
USD CDI-144A *ESCROW* 5.75000% 22-01.04.30	3 324 000.00		3 215 736.19	0.11
USD CEC ENTERTAINMENT INC-144A 6.75000% 21-01.05.26	4 262 000.00		4 233 950.50	0.14
USD CENTRAL GARDEN & PET CO-144A 4.12500% 21-30.04.31	2 320 000.00		2 049 786.12	0.07

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD CENTURY COMMUNITIES INC-144A 3.875000% 21-15.08.29	3 900 000.00		3 509 033.97	0.12
USD CENTURYLINK INC-144A 5.125000% 19-15.12.26	2 746 000.00		1 692 909.00	0.06
USD CHART INDUSTRIES INC-144A 7.500000% 22-01.01.30	5 455 000.00		5 599 659.84	0.19
USD CHEMOURS CO/THE-144A 5.750000% 20-15.11.28	554 000.00		522 530.10	0.02
USD CHENIERE ENERGY PARTNERS LP 4.000000% 21-01.03.31	770 000.00		698 579.19	0.02
USD CHS/COMMUNITY HEALTH SYSTEMS INC-144A 5.625000% 20-15.03.27	6 673 000.00		6 164 409.30	0.21
USD CHS/COMMUNITY HEALTH SYSTEMS INC-144A 6.875000% 21-15.04.29	1 396 000.00		949 280.00	0.03
USD CHS/COMMUNITY HEALTH SYSTEMS INC-144A 6.125000% 21-01.04.30	140 000.00		91 122.21	0.00
USD CHURCHILL DOWNS INC-144A 4.750000% 17-15.01.28	2 200 000.00		2 095 359.86	0.07
USD CHURCHILL DOWNS INC-144A 5.500000% 19-01.04.27	1 604 000.00		1 584 595.13	0.05
USD CHURCHILL DOWNS INC-144A 6.750000% 23-01.05.31	760 000.00		768 645.00	0.03
USD CINEMARK USA INC-144A 8.750000% 20-01.05.25	331 000.00		333 919.42	0.01
USD CIVITAS RESOURCES INC-144A 8.750000% 23-01.07.31	1 345 000.00		1 429 874.88	0.05
USD CLARIOS GLOBAL LP-144A 6.750000% 23-15.05.28	4 023 000.00		4 076 385.21	0.14
USD CLARIVATE SCIENCE HOLDINGS CORP-144A 4.875000% 21-01.07.2029	3 632 000.00		3 390 621.68	0.12
USD CLEAR CHANNEL WORLDWIDE HODGS INC-144A 7.750000% 21-15.04.28	2 530 000.00		2 193 376.83	0.07
USD CLEAR CHANNEL WORLDWIDE HODGS INC-144A 7.500000% 21-01.06.29	1 760 000.00		1 454 182.40	0.05
USD CLEARWAY ENERGY OPERATING LLC-144A 3.750000% 21-15.01.32	1 150 000.00		976 750.20	0.03
USD CLEVELAND-CLIFFS INC-144A 4.625000% 21-01.03.29	1 180 000.00		1 106 250.00	0.04
USD CLEVELAND-CLIFFS INC-144A 6.750000% 23-15.04.30	735 000.00		741 441.26	0.03
USD CLOUD SOFTWARE GROUP INC-144A 6.500000% 22-31.03.29	2 661 000.00		2 484 664.47	0.08
USD CLYDESDALE ACQUISITION HOLDINGS-144A 6.625000% 22-15.04.29	1 740 000.00		1 731 359.34	0.06
USD CLYDESDALE ACQUISITION HOLDINGS-144A 8.750000% 22-15.04.30	4 537 000.00		4 309 927.22	0.15
USD CNT PRNT / CDK GB II LLC / CDK FNC-144A 8.000000% 23-15.06.29	2 026 000.00		2 079 324.32	0.07
USD CNTL PNT INC /CNTL MRG SBRDNAT INC 144A-7.250000% 22-15.06.29	3 122 000.00		3 180 940.24	0.11
USD CNX MIDSTREAM PARTNERS LP-144A 4.750000% 21-15.04.30	275 000.00		239 636.29	0.01
USD CNX RESOURCES CORP-144A 6.000000% 20-15.01.29	4 146 000.00		4 006 054.84	0.14
USD CNX RESOURCES CORP-144A 7.375000% 26-15.01.31	1 325 000.00		1 345 614.35	0.05
USD COBRA ACQUISITIONCO LLC-144A 6.375000% 21-01.11.29	2 896 000.00		2 353 000.00	0.08
USD COGENT COMMUNI GRP INC-144A 7.000000% 22-15.06.27	3 926 000.00		3 938 513.77	0.13
USD COMMSCOPE INC-144A 4.750000% 21-01.09.29	4 142 000.00		2 738 359.04	0.09
USD COMMSCOPE INC-144A 6.000000% 19-01.03.26	3 248 000.00		2 813 352.64	0.10
USD COMMSCOPE INC-144A 8.250000% 19-01.03.27	2 692 000.00		1 221 468.08	0.04
USD COMMUNICATIONS SALES & LEASING INC-144A 6.500000% 21-15.02.29	5 720 000.00		4 034 846.82	0.14
USD COMPASS GROUP DIVERSIFIED HOLDINGS-144A 5.250000% 21-15.04.29	1 510 000.00		1 437 867.00	0.05
USD COMSTOCK RESOURCES INC-144A 6.750000% 21-01.03.29	445 000.00		408 620.80	0.01
USD COMSTOCK RESOURCES INC-144A 5.875000% 21-15.01.30	1 935 000.00		1 676 782.77	0.06
USD CONNECT FINCO SARL / US FINCO LLC-144A 6.750000% 19-01.10.26	1 926 000.00		1 882 342.61	0.06
USD CONSOLIDATED COMMUNICATIONS INC-144A 6.500000% 20-01.10.28	1 590 000.00		1 367 400.00	0.05
USD COTY INC-144A 5.000000% 21-15.04.26	1 019 000.00		1 001 147.12	0.03
USD COTY INC/HFC PRESTIGE PRODUCTS-144A 6.625000% 23-15.07.30	525 000.00		534 749.25	0.02
USD CP ATLAS BUYER INC-144A 7.000000% 20-01.12.28	2 689 000.00		2 396 732.59	0.08
USD CREDIT ACCEPTANCE CORP-144A 9.250000% 23-15.12.28	1 565 000.00		1 643 260.86	0.06
USD CRESCENT ENERGY FINANCE LLC-144A 9.250000% 23-15.02.28	1 360 000.00		1 411 874.45	0.05
USD CROCS INC-144A 4.125000% 21-15.08.31	2 380 000.00		2 028 635.87	0.07
USD CROWN AMERICAS LLC 5.250000% 23-01.04.30	3 674 000.00		3 550 002.50	0.12
USD CROWNROCK LP / CROWNROCK FIN INC-144A 5.625000% 17-15.10.25	3 342 000.00		3 325 590.78	0.11
USD CROWNROCK LP / CROWNROCK FINANCE-144A 5.000000% 21-01.05.29	480 000.00		474 033.60	0.02
USD CSC HOLDINGS LLC-144A 5.250000% 14-01.06.24	757 000.00		756 018.85	0.03
USD CSC HOLDINGS LLC-144A 5.500000% 16-15.04.27	1 753 000.00		1 575 043.33	0.05
USD CSC HOLDINGS LLC-144A 7.500000% 18-01.04.28	1 113 000.00		740 899.19	0.03
USD CSC HOLDINGS LLC-144A 5.750000% 19-15.01.30	6 601 000.00		3 493 843.29	0.12
USD CSC HOLDINGS LLC-144A 3.375000% 20-15.02.31	1 181 000.00		808 723.76	0.03
USD CSC HOLDINGS LLC-144A 11.250000% 23-15.05.28	2 960 000.00		2 999 296.78	0.10
USD CTR PAR LP/CARETRUST CAP CORP-144A 3.875000% 21-30.06.28	631 000.00		575 036.61	0.02
USD CUSHMAN & WAKEFIELD US BORROWER-144A 6.750000% 20-15.05.28	5 543 000.00		5 467 171.76	0.19
USD CUSHMAN & WAKEFIELD US BORROWER LLC-144A 8.875000% 23-01.09.31	138 000.00		144 047.16	0.00
USD DAVE & BUSTER'S INC-144A 7.625000% 20-01.11.25	3 548 000.00		3 588 163.36	0.12
USD DAVITA INC-144A 3.750000% 20-15.02.31	400 000.00		329 755.44	0.01
USD DAVITA INC-144A 4.625000% 20-01.06.30	6 085 000.00		5 383 847.35	0.18
USD DELEK LOGISTICS PARTNERS LP-144A 7.125000% 21-01.06.28	3 436 000.00		3 273 921.92	0.11
USD DELUXE CORP-144A 8.000000% 21-01.06.29	3 069 000.00		2 763 174.15	0.09
USD DIAMOND SPORTS GRP LLC-144A *DEFAULTED* 6.625000% 19-15.08.27	570 000.00		39 900.00	0.00
USD DIAMOND SPORTS GRP LLC-144A *DEFAULTED* 5.375000% 22-15.08.26	910 000.00		60 287.50	0.00
USD DIRECTV FINANCING CO INC-144A 5.875000% 21-15.08.27	1 802 000.00		1 713 144.64	0.06
USD DISH DBS CORP-144A 5.250000% 21-01.12.26	1 248 000.00		982 806.24	0.03
USD DISH NETWORK CORP-144A 11.750000% 22-15.11.27	514 000.00		536 464.84	0.02
USD DREAM FINDERS HOMES INC-144A 8.250000% 23-15.08.28	1 525 000.00		1 603 517.06	0.05
USD DT MIDSTREAM INC-144A 4.375000% 21-15.06.31	1 355 000.00		1 213 770.51	0.04
USD DUN & BRADSTREET CORP-144A 5.000000% 21-15.12.29	2 577 000.00		2 395 679.93	0.08

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD DYCOM INDUSTRIES INC-144A 4.50000% 21-15.04.29	3 438 000.00		3 206 175.66	0.11
USD EARTHSTONE ENERGY HOLDINGS LLC-144A 8.00000% 22-15.04.27	660 000.00		683 118.48	0.02
USD EARTHSTONE ENERGY HOLDINGS LLC-144A 9.87500% 23-15.07.31	799 000.00		885 060.29	0.03
USD EDGEWELL PERSONAL CARE CO-144A 5.50000% 20-01.06.28	100 000.00		97 882.00	0.00
USD ELASTIC NV-144A 4.12500% 21-15.07.29	660 000.00		598 812.06	0.02
USD ELDORADO GOLD CORP-144A 6.25000% 21-01.09.29	2 690 000.00		2 555 688.30	0.09
USD ENCINO ACQUISITION PARTNERS HOLDIN-144A 8.50000% 21-01.05.28	2 355 000.00		2 337 337.50	0.08
USD ENERGIZER HOLDINGS INC-144A 4.12500% 21-01.04.29	1 910 000.00		1 721 502.10	0.06
USD ENERGIZER HOLDINGS INC-144A 4.75000% 20-15.06.28	5 391 000.00		5 016 325.50	0.17
USD ENERGIZER HOLDINGS INC-144A 4.37500% 20-31.03.29	300 000.00		271 563.00	0.01
USD ENERSYS-144A 4.37500% 19-15.12.27	1 430 000.00		1 344 815.34	0.05
USD ENLINK MIDSTREAM LLC-144A 5.62500% 20-15.01.28	670 000.00		662 238.59	0.02
USD ENLINK MIDSTREAM LLC-144A 6.50000% 22-01.09.30	490 000.00		500 029.81	0.02
USD ENOVA INTERNATIONAL INC-144A 8.50000% 18-15.09.25	1 694 000.00		1 674 927.53	0.06
USD ENTEGRIS ESCROW CORP-144A 4.75000% 22-15.04.29	1 135 000.00		1 084 962.58	0.04
USD ENTEGRIS ESCROW CORP-144A 5.95000% 22-15.06.30	1 768 000.00		1 746 389.03	0.06
USD EQM MIDSTREAM PARTNERS LP-144A 7.50000% 22-01.06.27	848 000.00		872 503.81	0.03
USD EQM MIDSTREAM PARTNERS LP-144A 7.50000% 22-01.06.30	859 000.00		921 301.55	0.03
USD EQUIPMENTSHARE.COM INC-144A 9.00000% 23-15.05.28	1 928 000.00		1 956 341.60	0.07
USD FAIR ISAAC CORP-144A 4.00000% 19-15.06.28	5 151 000.00		4 796 898.06	0.16
USD FERRELLGAS LP / FERRELLGAS FINANCE-144A 5.37500% 21-01.04.26	1 619 000.00		1 595 058.88	0.05
USD FIRSTCASH INC-144A 4.62500% 20-01.09.28	2 433 000.00		2 274 251.13	0.08
USD FMG RESOURCES AUGUST 2006 PTY LTD-144A 4.37500% 21-01.04.31	6 460 000.00		5 836 287.00	0.20
USD FMG RESOURCES AUGUST 2006 PTY-144A 5.87500% 22-15.04.30	1 318 000.00		1 296 756.48	0.04
USD FMG RESOURCES AUGUST 2006 PTY-144A 6.12500% 22-15.04.32	4 788 000.00		4 728 598.87	0.16
USD FOOT LOCKER INC-144A 4.00000% 21-01.10.29	1 000 000.00		844 720.00	0.03
USD FORESTAR GROUP INC-144A 3.85000% 21-15.05.26	3 590 000.00		3 410 033.30	0.12
USD FORTREA HOLDINGS INC-144A 7.50000% 23-01.07.30	1 287 000.00		1 308 003.84	0.04
USD FOUNDATION BUILDING MATERIALS INC-144A 6.00000% 21-01.03.29	848 000.00		745 180.00	0.03
USD FREEDOM MORTGAGE CORP-144A 6.62500% 23-15.01.27	1 957 000.00		1 879 543.31	0.06
USD FREEDOM MORTGAGE CORP-144A 12.00000% 23-01.10.28	1 782 000.00		1 956 074.67	0.07
USD FRONTIER COMMUNICATIONS CORP-144A 5.00000% 20-01.05.28	970 000.00		895 189.72	0.03
USD FRONTIER COMMUNICATIONS CORP-144A 6.75000% 20-01.05.29	3 670 000.00		3 252 444.02	0.11
USD FRONTIER COMMUNICATIONS HOLDINGS 5.87500% 21-01.11.29	1 540 000.00		1 304 973.05	0.04
USD FRONTIER COMMUNICATIONS HOLDINGS L-144A 6.00000% 21-15.01.30	3 230 000.00		2 738 942.79	0.09
USD GANNETT CO INC 5.00000% 19-15.09.29	1 725 000.00		1 593 175.50	0.05
USD GAP INC/THE-144A 3.62500% 21-01.10.29	4 530 000.00		3 879 739.34	0.13
USD GAP INC/THE-144A 3.87500% 21-01.10.31	3 510 000.00		2 895 386.37	0.10
USD GARDA WORLD SECURITY CORP-144A 9.50000% 19-01.11.27	5 789 000.00		5 823 940.09	0.20
USD GARDA WORLD SECURITY CORP-144A 6.00000% 21-01.06.29	4 017 000.00		3 527 535.38	0.12
USD GARDA WORLD SECURITY CORP-144A 7.75000% 23-15.02.28	717 000.00		729 649.93	0.02
USD GARDEN SPINCO CORP-144A 8.62500% 22-20.07.30	2 831 000.00		3 029 170.00	0.10
USD GARTNER INC-144A 3.62500% 21-15.06.29	891 000.00		809 892.14	0.03
USD GENESIS ENERGY LP / GENESI ERGY FINANCE 8.87500% 23-15.04.30	2 989 000.00		3 127 157.56	0.11
USD GENESIS ENERGY LP / GENESIS EN FIN CORP 8.25000% 23-15.01.29	2 990 000.00		3 073 764.94	0.10
USD GENWORTH MORTGAGE HOLDINGS INC-144A 6.50000% 20-15.08.25	1 178 000.00		1 175 373.06	0.04
USD GETTY IMAGES INC-144A 9.75000% 19-01.03.27	5 889 000.00		5 888 508.26	0.20
USD GFL ENVIRONMENTAL INC-144A 5.12500% 19-15.12.26	1 318 000.00		1 286 804.13	0.04
USD GFL ENVIRONMENTAL INC-144A 3.50000% 20-01.09.28	784 000.00		709 679.70	0.02
USD GGAM FINANCE LTD-144A 8.00000% 23-15.06.28	2 552 000.00		2 655 863.85	0.09
USD GGAM FINANCE LTD-144A 8.00000% 23-15.02.27	1 930 000.00		1 988 343.90	0.07
USD GLATFELTER CORP-144A 4.75000% 21-15.11.29	1 892 000.00		1 366 970.00	0.05
USD GLOBAL AIRCRAFT LEASING CO-144A (PIK) 6.50000% 19-15.09.24	1 091 188.00		1 051 632.43	0.04
USD GLOBAL INFRASTRUCTURE SOLUTION INC-144A 5.62500% 21-01.06.29	2 555 000.00		2 308 067.75	0.08
USD GLOBAL INFRASTRUCTURE SOLUTIONS-144A 7.50000% 22-15.04.32	840 000.00		773 947.81	0.03
USD GLOBAL PARTNERS LP / GLP FINANCE CORP 6.87500% 21-15.01.29	2 118 000.00		2 080 935.00	0.07
USD GN BONDCO LLC-144A 9.50000% 23-15.10.31	1 551 000.00		1 529 673.75	0.05
USD GO DADDY OPRTRNG CO LLC/GD FNE INC-144A-3.50000% 21-01.03.29	2 060 000.00		1 865 123.79	0.06
USD GOEASY LTD-144A 4.37500% 21-01.05.26	1 062 000.00		1 012 768.54	0.03
USD GOEASY LTD-144A 9.25000% 23-01.12.28	5 094 000.00		5 410 955.10	0.18
USD GRAY ESCROW II INC-144A 5.37500% 21-15.11.31	2 746 000.00		2 149 246.04	0.07
USD GRAY TELEVISION INC-144A 4.75000% 20-15.10.30	6 169 000.00		4 827 447.49	0.16
USD GREAT LAKES DREDGE & DOCK CORP-144A 5.25000% 21-01.06.29	1 498 000.00		1 288 330.08	0.04
USD GREYSTAR REAL ESTATE PARTNERS LLC-144A 7.75000% 23-01.09.30	4 037 000.00		4 243 169.59	0.14
USD GRIFFON CORP 5.75000% 20-01.03.28	4 422 000.00		4 333 559.98	0.15
USD GROUP 1 AUTOMOTIVE INC-144A 4.00000% 20-15.08.28	800 000.00		737 526.56	0.03
USD GRUBHUB HOLDINGS INC-144A 5.50000% 19-01.07.27	2 289 000.00		1 997 152.50	0.07
USD GTCR W-2 MERGER SUB LLC-144A 7.50000% 23-15.01.31	1 619 000.00		1 681 849.58	0.06
USD GYP HOLDINGS III CORP-144A 4.62500% 21-01.05.29	788 000.00		729 932.28	0.02
USD H&E EQUIPMENT SERVICES INC-144A 3.87500% 20-15.12.28	679 000.00		616 526.90	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD HANESBRANDS INC-144A 9.00000% 23-15.02.31	1 919 000.00		1 934 718.53	0.07
USD HARSCO CORP-144A 5.75000% 19-31.07.27	2 675 000.00		2 514 559.60	0.09
USD HARVEST MIDSTREAM-144A 7.50000% 20-01.09.28	2 564 000.00		2 589 909.22	0.09
USD HAT HOLDINGS I LLC / II LLC-144A 3.37500% 21-15.06.26	2 468 000.00		2 293 534.83	0.08
USD HAT HOLDINGS I LLC-144A 8.00000% 23-15.06.27	775 000.00		802 600.91	0.03
USD HAWAIIAN BRAND INTELLECTUAL PROP-144A 5.75000% 21-20.01.26	4 166 904.00		3 920 639.97	0.13
USD HEALTHEQUITY INC-144A 4.50000% 21-01.10.29	4 044 000.00		3 775 679.79	0.13
USD HEARTLAND DENTAL LLC / HETLAND DENTAL 10.50000% 23-30.04.28	2 398 000.00		2 500 082.86	0.09
USD HELIOS SOFTWARE HOLDINGS INC-144A 4.62500% 21-01.05.28	3 280 000.00		2 985 568.18	0.10
USD HELIX ENERGY SOLUTIONS GROUP INC-144A 9.75000% 23-01.03.29	1 603 000.00		1 681 960.41	0.06
USD HERBALIFE NTRTON LTD/HLF FING INC-144A 7.87500% 20-01.09.25	2 781 000.00		2 760 337.17	0.09
USD HERC HOLDINGS INC-144A 5.50000% 19-15.07.27	618 000.00		606 832.61	0.02
USD HERTZ CORP-144A 4.62500% 21-01.12.26	1 495 000.00		1 344 573.10	0.05
USD HESS MIDSTREAM PARTNERS LP-144A 4.25000% 21-15.02.30	3 130 000.00		2 879 136.10	0.10
USD HF SINCLAIR CORP-144A 5.00000% 23-01.02.28	1 745 000.00		1 693 554.85	0.06
USD HILCORP ENERGY I LP/FINANCE CO-144A 5.75000% 21-01.02.29	3 042 000.00		2 936 552.93	0.10
USD HILTON DOMESTIC OPERATING CO INC-144A 5.75000% 20-01.05.28	2 619 000.00		2 622 192.56	0.09
USD HILTON DOMESTIC OPERATING CO INC-144A 3.75000% 20-01.05.29	4 220 000.00		3 872 651.80	0.13
USD HILTON DOMESTIC OPERATING CO INC-144A 4.00000% 20-01.05.31	505 000.00		453 897.48	0.02
USD HILTON DOMESTIC OPERATING CO INC-144A 3.62500% 21-15.02.32	4 846 000.00		4 160 196.60	0.14
USD HILTON GRAND VACATIONS BORROWER-144A 5.00000% 21-01.06.29	1 745 000.00		1 612 425.72	0.05
USD HILTON GRAND VACATIONS BORROWER-144A 4.87500% 21-01.07.31	2 901 000.00		2 572 609.11	0.09
USD HLF FIN SARL/HERBALIFE INTL INC-144A 4.87500% 21-01.06.29	3 174 000.00		2 479 687.50	0.08
USD HOLOGIC INC-144A 3.25000% 20-15.02.29	2 580 000.00		2 319 902.46	0.08
USD HOSPITALITY PROPERTIES TRUST 4.50000% 14-15.03.25	932 000.00		908 680.98	0.03
USD HOSPITALITY PROPERTIES TRUST 5.50000% 20-15.12.27	218 000.00		205 055.46	0.01
USD HOWARD HUGHES CORP-144A 5.37500% 20-01.08.28	1 800 000.00		1 724 422.50	0.06
USD HOWARD HUGHES CORP/THE-144A 4.12500% 21-01.02.29	1 900 000.00		1 713 510.25	0.06
USD HOWARD HUGHES CORP/THE-144A 4.37500% 21-01.02.31	5 013 000.00		4 339 272.60	0.15
USD HOWARD MIDSTREAM ENERGY PARTNERS-144A 6.75000% 21-15.01.27	3 587 000.00		3 571 757.04	0.12
USD HOWARD MIDSTREAM ENERGY-144A 8.87500% 23-15.07.28	1 308 000.00		1 373 753.31	0.05
USD HUSKY III HOLDING LTD-144A (PIK) 13.00000% 20-15.02.25	677 000.00		677 325.46	0.02
USD IAMGOLD CORP-144A 5.75000% 20-15.10.28	640 000.00		559 353.60	0.02
USD IHEARTCOMMUNICATIONS INC 8.37500% 19-01.05.27	3 700 000.00		2 292 097.09	0.08
USD II-VI INC-144A 5.00000% 21-15.12.29	805 000.00		753 737.60	0.03
USD ILIAD HOLDING SASU-144A 7.00000% 21-15.10.28	1 642 000.00		1 628 918.40	0.06
USD ILLUMINATE BUYER LLC / ILLUMI HOLD-144A 9.00000% 20-01.07.28	5 977 000.00		5 841 954.82	0.20
USD IMOLA MERGER CORP-144A 4.75000% 21-15.05.29	3 218 000.00		2 996 438.61	0.10
USD INDEPENDENCE ENERGY FINANCE LLC-144A 7.25000% 21-01.05.26	5 071 000.00		5 051 983.75	0.17
USD INDIGO MERGER SUB INC-144A 2.87500% 21-15.07.26	490 000.00		457 713.90	0.02
USD INGEVITY CORP-144A 3.87500% 20-01.11.28	1 155 000.00		1 017 606.98	0.03
USD INGLES MARKETS INC-144A 4.00000% 21-15.06.31	1 000 000.00		883 810.00	0.03
USD INTELLIGENT PACKAGING LTD FINCO INC-144A 6.00000% 20-15.09.28	2 652 000.00		2 493 413.72	0.08
USD INTERNATIONAL FLAVORS & FRAGRANCES-144A 3.26800% 20-15.11.40	725 000.00		518 613.01	0.02
USD INTERNATIONAL GAME TECHNOLOGY PLC-144A 5.25000% 20-15.01.29	683 000.00		666 545.10	0.02
USD INTERNATIONAL GAME TECHNOLOGY PLC-144A 4.12500% 21-15.04.26	1 018 000.00		985 942.44	0.03
USD ION TRADING TECHNOLOGIES SARL-144A 5.75000% 21-15.05.28	4 990 000.00		4 572 087.50	0.16
USD IQVIA INC-144A 5.00000% 19-15.05.27	1 316 000.00		1 286 172.69	0.04
USD IQVIA INC-144A 5.70000% 23-15.05.28	2 772 000.00		2 822 992.02	0.10
USD IQVIA INC-144A 6.25000% 23-01.02.29	2 900 000.00		3 018 076.40	0.10
USD IRON MOUNTAIN INC-144A 4.87500% 19-15.09.29	2 204 000.00		2 059 540.59	0.07
USD IRON MOUNTAIN INC-144A 5.00000% 20-15.07.28	3 121 000.00		2 985 811.70	0.10
USD IRON MOUNTAIN INC-144A 5.25000% 20-15.07.30	889 000.00		838 509.96	0.03
USD IRON MOUNTAIN INC-144A 5.62500% 20-15.07.32	2 760 000.00		2 591 958.23	0.09
USD IRON MOUNTAIN INC-144A 4.50000% 20-15.02.31	1 355 000.00		1 214 951.67	0.04
USD IRON MOUNTAIN INC-144A 7.00000% 23-15.02.29	1 330 000.00		1 363 835.20	0.05
USD ITT HOLDINGS LLC-144A 6.50000% 21-01.08.29	3 655 000.00		3 197 065.05	0.11
USD J2 GLOBAL INC-144A 4.62500% 20-15.10.30	1 738 000.00		1 591 476.00	0.05
USD JAZZ SECURITIES DAC-144A 4.37500% 21-15.01.29	1 788 000.00		1 649 221.34	0.06
USD JEFFERIES FINANCE LLC / JFIN CO-144A 5.00000% 21-15.08.28	920 000.00		830 579.29	0.03
USD JELD-WEN INC-144A 4.87500% 17-15.12.27	1 911 000.00		1 812 041.41	0.06
USD JONES DESLAURIERS INSURANCE MANAGE-144A 8.50000% 23-15.03.30	1 741 000.00		1 806 287.50	0.06
USD KAISER ALUMINUM CORP-144A 4.50000% 21-01.06.31	2 431 000.00		2 075 560.82	0.07
USD KAR AUCTION SERVICES INC-144A 5.12500% 17-01.06.25	430 000.00		423 667.18	0.01
USD KBR INC-144A 4.75000% 20-30.09.28	1 417 000.00		1 306 799.91	0.04
USD KEN GARFF AUTOMOTIVE LLC-144A 4.87500% 20-15.09.28	2 291 000.00		2 142 245.37	0.07
USD KENNEDY-WILSON INC 4.75000% 21-01.03.29	2 771 000.00		2 319 881.20	0.08
USD KENNEDY-WILSON INC 4.75000% 21-01.02.30	130 000.00		105 574.30	0.00
USD KINETIK HOLDINGS INC-144A 5.87500% 22-15.06.30	6 128 000.00		6 019 259.26	0.20
USD KINETIK HOLDINGS LP-144A 6.62500% 23-15.12.28	565 000.00		572 737.68	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD KODIAK GAS SERVICES LLC-144A 7.25000% 24-15.02.29	991 000.00		1 002 853.16	0.03
USD KRONOS ACQUISITION HOLDINGS INC-144A 7.00000% 20-31.12.27	2 193 000.00		2 141 069.76	0.07
USD LABL ESCROW ISSUER LLC-144A 10.50000% 19-15.07.27	4 190 000.00		4 006 236.45	0.14
USD LABL ESCROW ISSUER LLC-144A 6.75000% 19-15.07.26	3 236 000.00		3 147 932.26	0.11
USD LABL INC-144A 5.87500% 21-01.11.28	3 773 000.00		3 378 014.06	0.12
USD LADDER CAPITAL FIN HLDG LLLP/CORP-144A 4.25000% 20-01.02.27	1 636 000.00		1 514 241.68	0.05
USD LAMB WESTON HOLDINGS INC-144A 4.12500% 21-31.01.30	2 690 000.00		2 454 691.44	0.08
USD LBM ACQUISITION LLC-144A 6.25000% 20-15.01.29	4 800 000.00		4 356 000.00	0.15
USD LCM INVESTMENTS HOLDINGS II LLC-144A 4.87500% 21-01.05.29	3 674 000.00		3 311 003.28	0.11
USD LEVEL 3 FINANCING INC-144A 3.87500% 19-15.11.29	285 000.00		206 625.00	0.01
USD LEVEL 3 FINANCING INC-144A 4.25000% 20-01.07.28	2 851 000.00		955 085.00	0.03
USD LEVEL 3 FINANCING INC-144A 3.62500% 20-15.01.29	342 000.00		100 890.00	0.00
USD LFS TOPCO LLC-144A 5.87500% 21-15.10.26	1 388 000.00		1 276 322.36	0.04
USD LGI HOMES INC-144A 4.00000% 21-15.07.29	1 419 000.00		1 214 124.18	0.04
USD LGI HOMES INC-144A 8.75000% 23-15.12.28	1 676 000.00		1 769 357.39	0.06
USD LIFE TIME INC-144A 5.75000% 21-15.01.26	3 502 000.00		3 462 158.44	0.12
USD LIFEPOINT HEALTH INC-144A 4.37500% 20-15.02.27	1 039 000.00		967 641.48	0.03
USD LIKEWISE CORP-144A 9.75000% 20-15.10.25	2 285 000.00		2 315 992.17	0.08
USD LITHIA MOTORS INC-144A 4.37500% 20-15.01.31	1 150 000.00		1 031 153.43	0.04
USD LITHIA MOTORS INC-144A 3.87500% 21-01.06.29	1 447 000.00		1 298 682.50	0.04
USD LIVE NATION ENTERTAINMENT INC-144A 4.87500% 16-01.11.24	2 007 000.00		1 994 958.00	0.07
USD LIVE NATION ENTERTAINMENT INC-144A 6.50000% 20-15.05.27	1 921 000.00		1 940 726.75	0.07
USD LIVE NATION ENTERTAINMENT INC-144A 3.75000% 21-15.01.28	2 614 000.00		2 414 682.50	0.08
USD LOUISIANA-PACIFIC CORP-144A 3.62500% 21-15.03.29	1 526 000.00		1 369 541.82	0.05
USD LSF11 A5 HOLDCO LLC-144A 6.62500% 21-15.10.29	2 282 000.00		1 932 024.03	0.07
USD MI HOMES INC 3.95000% 21-15.02.30	3 068 000.00		2 722 850.00	0.09
USD MI HOMES INC 4.95000% 20-01.02.28	821 000.00		789 243.72	0.03
USD MACQUARIE AIRFINANCE HOLDINGS-144A 8.37500% 23-01.05.28	911 000.00		956 959.95	0.03
USD MADISON IAQ LLC-144A 5.87500% 21-30.06.29	1 518 000.00		1 348 879.39	0.05
USD MAJORDRIVE HOLDINGS IV LLC-144A 6.37500% 21-01.06.29	5 089 000.00		4 304 636.19	0.15
USD MARRIOTT OWNERSHIP RESORTS INC 4.75000% 20-15.01.28	1 086 000.00		1 001 835.00	0.03
USD MARRIOTT OWNERSHIP RESORTS INC-144A 4.50000% 21-15.06.29	405 000.00		364 086.90	0.01
USD MASONITE INTERNATIONAL CORP-144A 3.50000% 21-15.02.30	492 000.00		423 262.53	0.01
USD MATCH GROUP HOLDINGS II LLC-144A 5.62500% 19-15.02.29	125 000.00		121 556.25	0.00
USD MATCH GROUP HOLDINGS II LLC-144A 4.62500% 20-01.06.28	719 000.00		676 809.08	0.02
USD MATCH GROUP HOLDINGS II LLC-144A 3.62500% 21-01.10.31	95 000.00		81 225.00	0.00
USD MATTAMY GROUP CORP-144A 5.25000% 19-15.12.27	1 207 000.00		1 164 601.96	0.04
USD MATTHEWS INTERNATIONAL CORP-144A 5.25000% 17-01.12.25	6 104 000.00		5 968 614.56	0.20
USD MAUSER PACKAGING SOLUTIONS HOLDING-144A 7.87500% 23-15.08.26	4 418 000.00		4 464 178.93	0.15
USD MAUSER PACKAGING SOLUTIONS HOLD-144A 9.25000% 23-15.04.27	5 854 000.00		5 650 603.94	0.19
USD MAV ACQUISITION CORP-144A 8.00000% 21-01.08.29	3 393 000.00		3 147 007.50	0.11
USD MCAFEE CORP-144A 7.37500% 22-15.02.30	5 997 000.00		5 434 556.06	0.19
USD MEDLINE BORROWER LP-144A 3.87500% 21-01.04.29	4 909 000.00		4 444 625.83	0.15
USD MEDLINE BORROWER LP-144A 5.25000% 21-01.10.29	2 531 000.00		2 359 927.48	0.08
USD MEG ENERGY CORP-144A 5.87500% 21-01.02.29	375 000.00		365 910.86	0.01
USD MERCER INTERNATIONAL INC 5.12500% 21-01.02.29	1 020 000.00		875 692.64	0.03
USD METIS MERGER SUB LLC-144A 6.50000% 21-15.05.29	1 108 000.00		1 018 114.03	0.03
USD MICROSTRATEGY INC-144A 6.12500% 21-15.06.28	2 725 000.00		2 599 786.25	0.09
USD MIDAS OPCO HOLDINGS LLC-144A 5.62500% 21-15.08.29	3 497 000.00		3 199 964.82	0.11
USD MINERAL RESOURCES LTD-144A 8.12500% 19-01.05.27	175 000.00		176 750.00	0.01
USD MINERAL RESOURCES LTD-144A 9.25000% 23-01.10.28	1 699 000.00		1 787 624.83	0.06
USD MINERALS TECHNOLOGIES INC-144A 5.00000% 20-01.07.28	4 770 000.00		4 561 598.70	0.16
USD MOBIUS MERGER SUB INC-144A 9.00000% 23-01.06.30	1 265 000.00		1 248 555.00	0.04
USD MOLINA HEALTHCARE INC-144A 3.87500% 20-15.11.30	1 460 000.00		1 279 737.54	0.04
USD MOOG INC-144A 4.25000% 19-15.12.27	1 305 000.00		1 221 897.60	0.04
USD MPH ACQUISITION HOLDINGS LLC-144A 5.75000% 20-01.11.28	3 098 000.00		2 464 985.66	0.08
USD MUELLER WATER PRODUCTS INC-144A 4.00000% 21-15.06.29	911 000.00		824 192.30	0.03
USD MURPHY OIL USA INC-144A 3.75000% 21-15.02.31	3 879 000.00		3 345 870.24	0.11
USD NABORS INDUSTRIES INC-144A 7.37500% 21-15.05.27	4 689 000.00		4 607 585.54	0.16
USD NABORS INDUSTRIES LTD-144A 7.50000% 20-15.01.28	115 000.00		104 075.00	0.00
USD NATIONAL FINANCIAL PARTNERS CORP-144A 4.87500% 21-15.08.28	1 129 000.00		1 119 855.10	0.04
USD NATIONSTAR MORTGAGE HOLDINGS INC-144A 5.12500% 20-15.12.30	1 000 000.00		898 814.68	0.03
USD NATIONSTAR MORTGAGE HOLDINGS INC-144A 5.75000% 21-15.11.31	2 260 000.00		2 083 093.12	0.07
USD NAVIENT CORP 9.37500% 23-25.07.30	762 000.00		794 471.86	0.03
USD NCL CORP LTD-144A 5.87500% 20-15.03.26	2 595 000.00		2 525 259.38	0.09
USD NCL CORP LTD-144A 7.75000% 22-15.02.29	2 480 000.00		2 495 500.00	0.08
USD NCL CORP LTD-144A 8.37500% 23-01.02.28	1 900 000.00		1 986 336.00	0.07
USD NCR ATLEOS ESCROW CORP-144A 9.50000% 23-01.04.29	3 193 000.00		3 424 811.80	0.12
USD NCR CORP-144A 5.12500% 21-15.04.29	6 444 000.00		6 029 179.87	0.21
USD NCR ESCROW CORP-144A 5.00000% 20-01.10.28	2 643 000.00		2 491 736.35	0.08



Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD NEPTUNE BIDCO UNITED STATE INCORP-144A 9.29000% 22-15.04.29	2 119 000.00		2 024 090.63	0.07
USD NESCO HOLDINGS II INC-144A 5.50000% 21-15.04.29	4 106 000.00		3 848 923.34	0.13
USD NEW ENTERPRISE STONE&LIME CO INC-144A 5.25000% 21-15.07.28	1 676 000.00		1 610 300.80	0.05
USD NEW RESIDENTIAL INVESTMENT CORP-144A 6.25000% 20-15.10.25	1 500 000.00		1 482 465.00	0.05
USD NEWELL BRANDS INC 6.62500% 22-15.09.29	1 823 000.00		1 767 455.31	0.06
USD NEWS CORP-144A 3.87500% 21-15.05.29	1 412 000.00		1 297 981.00	0.04
USD NEWS CORP-144A 5.12500% 22-15.02.32	599 000.00		562 888.25	0.02
USD NEXSTAR BROADCASTING INC-144A 4.75000% 20-01.11.28	130 000.00		119 074.58	0.00
USD NEXSTAR BROADCASTING INC-144A 5.62500% 19-15.07.27	3 598 000.00		3 504 109.47	0.12
USD NEXTERA ENERGY PARTNERS LP-144A 4.50000% 17-15.09.27	1 040 000.00		976 598.14	0.03
USD NFP CORP-144A 7.50000% 22-01.10.30	428 000.00		449 549.12	0.02
USD NGL ENERGY OPERATING LLC-144A 7.50000% 21-01.02.26	1 186 000.00		1 207 116.92	0.04
USD NISSAN MOTOR ACCEPTANCE CORP-144A 2.00000% 21-09.03.26	505 000.00		466 676.33	0.02
USD NMI HOLDINGS INC-144A 7.37500% 20-01.06.25	1 026 000.00		1 036 260.00	0.04
USD NORTHERN OIL AND GAS INC-144A 8.12500% 21-01.03.28	698 000.00		708 864.95	0.02
USD NORTH RIVER MIDSTREAM FINANCE LP-144A 5.62500% 20-15.02.26	770 000.00		750 449.52	0.03
USD NORTHWEST FIBER LLC / FINANCE-144A 6.00000% 21-15.02.28	2 969 000.00		2 827 972.50	0.10
USD NORTONLIFELOCK INC-144A 6.75000% 22-30.09.27	2 103 000.00		2 134 910.92	0.07
USD NORTONLIFELOCK INC-144A 7.12500% 22-30.09.30	2 635 000.00		2 733 520.01	0.09
USD NOVA CHEMICALS CORP-144A 4.87500% 17-01.06.24	779 000.00		775 096.52	0.03
USD NOVELIS CORP-144A 4.75000% 20-30.01.30	2 405 000.00		2 230 627.04	0.08
USD NRG ENERGY INC-144A 5.25000% 19-15.06.29	1 265 000.00		1 212 957.83	0.04
USD NRG ENERGY INC-144A 3.37500% 20-15.02.29	3 626 000.00		3 198 659.21	0.11
USD NRG ENERGY INC-144A 3.62500% 20-15.02.31	1 345 000.00		1 153 663.79	0.04
USD NUFARM AUSTRALIA LTD-144A 5.00000% 22-27.01.30	3 496 000.00		3 193 080.35	0.11
USD OASIS PETROLEUM INC-144A 6.37500% 21-01.06.26	1 700 000.00		1 699 894.35	0.06
USD OLYMPUS WATER US HOLDING CORP-144A 9.75000% 23-15.11.28	2 835 000.00		2 999 357.60	0.10
USD OLYMPUS WATER US HOLDING CORP-144A 4.25000% 21-01.10.28	4 937 000.00		4 505 999.90	0.15
USD OLYMPUS WATER US HOLDING CORP-144A 6.25000% 21-01.10.29	2 729 000.00		2 497 994.66	0.09
USD ON SEMICONDUCTOR CORP-144A 3.87500% 20-01.09.28	920 000.00		840 705.20	0.03
USD ONTARIO GAMING GTA LP-144A 8.00000% 23-01.08.30	3 212 000.00		3 348 510.00	0.11
USD OPEN TEXT CORP / OPEN TEXT-144A 3.87500% 21-01.12.29	3 179 000.00		2 867 068.58	0.10
USD OPEN TEXT CORP / OPEN TEXT-144A 4.12500% 21-01.12.31	3 311 000.00		2 940 406.72	0.10
USD OPEN TEXT CORP-144A 3.87500% 20-15.02.28	2 311 000.00		2 146 571.83	0.07
USD OPEN TEXT CORP-144A 6.90000% 22-01.12.27	1 552 000.00		1 610 013.57	0.05
USD ORGANON FINANCE 1 LLC-144A 4.12500% 21-30.04.28	1 169 000.00		1 069 576.08	0.04
USD ORGANON FINANCE 1 LLC-144A 5.12500% 21-30.04.31	4 847 000.00		4 164 187.60	0.14
USD OUTFRONT MEDIA CAPITAL LLC/CORP-144A 5.00000% 19-15.08.27	2 726 000.00		2 609 341.66	0.09
USD OUTFRONT MEDIA CAPITAL LLC / OUTFR-144A 4.25000% 21-15.01.29	557 000.00		496 459.67	0.02
USD OWENS-BROCKWAY GLASS CONTAINER INC-144A 6.62500% 20-13.05.27	2 414 000.00		2 403 624.92	0.08
USD OWENS-BROCKWAY GLASS CONTAINER-144A 7.25000% 23-15.05.31	1 643 000.00		1 651 330.01	0.06
USD PARK INTERMEDIATE HOLDINGS/PK DOME-144A 5.87500% 20-01.10.28	1 749 000.00		1 700 902.50	0.06
USD PARK INTERMEDIATE HOLDINGS LLC-144A 4.87500% 21-15.05.29	2 510 000.00		2 299 787.50	0.08
USD PARK RIVER HOLDINGS INC-144A 6.75000% 21-01.08.29	2 089 000.00		1 771 095.69	0.06
USD PARK-OHIO INDUSTRIES INC 6.62500% 17-15.04.27	500 000.00		457 615.00	0.02
USD PARKLAND CORP-144A 4.50000% 21-01.10.29	5 102 000.00		4 691 836.39	0.16
USD PARKLAND CORP-144A 4.62500% 21-01.05.30	4 714 000.00		4 343 102.48	0.15
USD PATRICK INDUSTRIES INC-144A 4.75000% 21-01.05.29	3 560 000.00		3 279 899.20	0.11
USD PATTERN ENERGY OPERATIONS LP/INC-144A 4.50000% 20-15.08.28	1 952 000.00		1 819 197.77	0.06
USD PBF HOLDING CO LLC/FIN CORP-144A 7.87500% 23-15.09.30	2 175 000.00		2 252 908.50	0.08
USD PENNYMAC FINANCIAL SERVICES INC-144A 4.25000% 21-15.02.29	1 920 000.00		1 740 507.26	0.06
USD PENNYMAC FINANCIAL SERVICES INC-144A 5.75000% 21-15.09.31	4 610 000.00		4 269 703.17	0.15
USD PENNYMAC FINANCIAL SERVICES INC-144A 7.87500% 23-15.12.29	1 425 000.00		1 467 681.60	0.05
USD PERFORMANCE FOOD GROUP INC-144A 5.50000% 19-15.10.27	892 000.00		869 966.77	0.03
USD PERFORMANCE FOOD GROUP INC-144A 6.87500% 20-01.05.25	2 328 000.00		2 333 913.12	0.08
USD PERFORMANCE FOOD GROUP INC-144A 4.25000% 21-01.08.29	1 724 000.00		1 579 760.78	0.05
USD PERMIAN RESOURCES OPERATING LLC-144A 5.87500% 21-01.07.29	1 903 000.00		1 861 285.37	0.06
USD PERMIAN RESOURCES OPERATING LLC-144A 7.00000% 23-15.01.32	335 000.00		345 854.94	0.01
USD PHH MORTGAGE CORP-144A 7.87500% 21-15.03.26	2 281 000.00		2 104 222.50	0.07
USD PIKE CORP-144A 5.50000% 20-01.09.28	3 628 000.00		3 463 506.48	0.12
USD PITNEY BOWES INC-144A 6.87500% 21-15.03.27	630 000.00		568 575.00	0.02
USD PMHC II INC-144A 9.00000% 22-15.02.30	550 000.00		456 500.00	0.02
USD POST HOLDINGS INC-144A 5.75000% 17-01.03.27	1 531 000.00		1 523 583.07	0.05
USD POST HOLDINGS INC-144A 5.50000% 19-15.12.29	1 400 000.00		1 353 255.96	0.05
USD POST HOLDINGS INC-144A 4.62500% 20-15.04.30	1 921 000.00		1 766 644.96	0.06
USD POST HOLDINGS INC-144A 4.50000% 21-15.09.31	5 080 000.00		4 563 089.17	0.16
USD PRA GROUP INC-144A 8.37500% 23-01.02.28	720 000.00		685 828.33	0.02
USD PRECISION DRILLING CORP-144A 6.87500% 21-15.01.29	1 760 000.00		1 731 523.20	0.06
USD PREMIER ENTMT-144A 5.625000 21-01.09.29	645 000.00		483 698.40	0.02
USD PRESIDIO HOLDINGS INC-144A 8.25000% 20-01.02.28	2 089 000.00		2 071 517.60	0.07

Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD PRESTIGE BRANDS INC-144A 3.75000% 21-01.04.31	3 534 000.00	3 064 603.31	0.10
USD PRIME SEC SER BORROWER LLC/FIN INC-144A 5.75000% 19-15.04.26	966 000.00	965 547.23	0.03
USD PRIME SEC SER BORROWER LLC/FIN INC-144A 6.25000% 20-15.01.28	643 000.00	637 206.25	0.02
USD PRIME SEC SER BORROWER LLC/FIN INC-144A 3.37500% 20-31.08.27	1 565 000.00	1 441 601.32	0.05
USD PROG HOLDINGS INC-144A 6.00000% 21-15.11.29	2 232 000.00	2 038 388.37	0.07
USD QUICKEN LOANS LLC-144A 2.87500% 21-15.10.26	1 519 000.00	1 393 788.83	0.05
USD RACKSPACE TECHNOLOGY GLOBAL INC-144A 5.37500% 20-01.12.28	1 500 000.00	466 756.54	0.02
USD RACKSPACE TECHNOLOGY GLOBAL INC-144A 3.50000% 21-15.02.28	2 756 000.00	1 079 260.35	0.04
USD RAISING CANE'S RESTAURANTS LLC-144A 9.37500% 23-01.05.29	1 246 000.00	1 335 098.43	0.05
USD RANGE RESOURCES CORP-144A 4.75000% 22-15.02.30	1 830 000.00	1 701 900.00	0.06
USD REALOGY GROUP/CO ISSUER-144A 5.75000% 21-15.01.29	3 030 000.00	2 250 593.10	0.08
USD REGIONALCARE HOSPITAL PTRS HLDNGS-144A 9.75000% 18-01.12.26	1 990 000.00	1 986 541.18	0.07
USD RENT-A-CENTER INC/TX-144A 6.37500% 21-15.02.29	3 611 000.00	3 442 799.62	0.12
USD RITCHIE BROS HOLDING INC-144A 6.75000% 23-15.03.28	1 501 000.00	1 531 125.07	0.05
USD RITCHIE BROS HOLDING INC-144A 7.75000% 23-15.03.31	2 409 000.00	2 538 652.38	0.09
USD ROBLOX CORP-144A 3.87500% 21-01.05.30	925 000.00	812 621.75	0.03
USD ROCKCLIFF ENERGY II LLC-144A 5.50000% 21-15.10.29	59 000.00	54 931.07	0.00
USD ROCKET SOFTWARE INC-144A 6.50000% 21-15.02.29	3 424 000.00	2 936 525.12	0.10
USD ROLLER BEARING CO OF AMERICA INC-144A 4.37500% 21-15.10.29	1 367 000.00	1 256 467.77	0.04
USD ROYAL CARIBBEAN CRUISES LTD-144A 4.25000% 21-01.07.26	1 777 000.00	1 709 882.53	0.06
USD ROYAL CARIBBEAN CRUISES LTD-144A 5.37500% 22-15.07.27	3 850 000.00	3 788 444.66	0.13
USD ROYAL CARIBBEAN CRUISES LTD-144A 11.62500% 22-15.08.27	1 740 000.00	1 892 686.49	0.06
USD ROYAL CARIBBEAN CRUISES LTD-144A 7.25000% 23-15.01.30	1 270 000.00	1 323 606.70	0.05
USD RXO INC-144A 7.50000% 22-15.11.27	1 682 000.00	1 732 468.39	0.06
USD RYAN SPECIALTY GROUP LLC-144A 4.37500% 22-01.02.30	1 235 000.00	1 144 286.03	0.04
USD SABLE INTERNATIONAL FINANCE LTD-144A 5.75000% 19-07.09.27	7 000.00	6 720.00	0.00
USD SABRE GLBL INC-144A 11.25000% 22-15.12.27	650 000.00	650 812.50	0.02
USD SABRE GLBL INC-144A 8.62500% 23-01.06.27	1 400 000.00	1 309 000.57	0.04
USD SBA COMMUNICATIONS CORP 3.12500% 22-01.02.29	1 460 000.00	1 301 200.03	0.04
USD SCIENCE APPLICATIONS INTRNTNL CORP-144A 4.87500% 20-01.04.28	3 763 000.00	3 551 594.66	0.12
USD SCIENTIFIC GAMES HOLDINGS LP/SCIEN-144A 6.62500% 22-01.03.30	1 831 000.00	1 721 140.00	0.06
USD SCIENTIFIC GAMES INTERNATIONAL INC-144A 7.50000% 23-01.09.31	1 023 000.00	1 064 484.70	0.04
USD SCRIPPS ESCROW II INC-144A 5.37500% 20-15.01.31	1 736 000.00	1 318 839.20	0.04
USD SCRIPPS ESCROW INC-144A 5.87500% 19-15.07.27	418 000.00	376 739.22	0.01
USD SEAGATE HDD CAYMAN 4.09100% 20-01.06.29	1 085 000.00	999 981.94	0.03
USD SEAGATE HDD CAYMAN 4.12500% 20-15.01.31	1 300 000.00	1 147 250.00	0.04
USD SEAGATE HDD CAYMAN-144A 8.25000% 23-15.12.29	380 000.00	408 975.00	0.01
USD SEALED AIR CORP-144A 6.12500% 23-01.02.28	1 249 000.00	1 253 427.34	0.04
USD SEALED AIR CORP/US-144A 7.25000% 23-15.02.31	360 000.00	376 358.72	0.01
USD SEAWORLD PARKS & ENTERTAINMENT INC-144A 8.75000% 20-01.05.25	364 000.00	367 210.48	0.01
USD SEAWORLD PARKS & ENTERTAINMENT INC-144A 5.25000% 21-15.08.29	2 455 000.00	2 286 390.60	0.08
USD SELECT MEDICAL CORP-144A 6.25000% 19-15.08.26	1 760 000.00	1 759 529.91	0.06
USD SENSATA TECHNOLOGIES BV-144A 5.00000% 15-01.10.25	550 000.00	547 511.18	0.02
USD SENSATA TECHNOLOGIES INC-144A 4.37500% 19-15.02.30	1 060 000.00	976 731.05	0.03
USD SERVICE PROPERTIES TRUST 3.95000% 17-15.01.28	2 762 000.00	2 329 858.31	0.08
USD SERVICE PROPERTIES TRUST 4.37500% 18-15.02.30	1 054 000.00	816 329.00	0.03
USD SHIFT4 PAYMENTS LLC / SHIFT4 PAY-144A 4.62500% 20-01.11.26	3 590 000.00	3 502 045.00	0.12
USD SILGAN HOLDINGS INC 4.12500% 20-01.02.28	1 804 000.00	1 689 301.68	0.06
USD SIMMONS FOODS INC-144A 4.62500% 21-01.03.29	2 500 000.00	2 149 430.50	0.07
USD SINCLAIR TELEVISION GROUP INC-144A 5.50000% 19-01.03.30	2 663 000.00	2 051 894.76	0.07
USD SINCLAIR TELEVISION GROUP INC-144A 4.12500% 20-01.12.30	920 000.00	710 700.00	0.02
USD SIRIUS XM RADIO INC-144A 5.00000% 17-01.08.27	742 000.00	713 232.66	0.02
USD SIRIUS XM RADIO INC-144A 4.00000% 21-15.07.28	3 435 000.00	3 119 351.78	0.11
USD SIRIUS XM RADIO INC-144A 3.12500% 21-01.09.26	3 804 000.00	3 550 615.56	0.12
USD SIX FLAGS ENTERTAINMENT CORP-144A 7.25000% 23-15.05.31	1 580 000.00	1 611 600.00	0.05
USD SMBC AVIATION CAPITAL FINANCE DAC-144A 5.45000% 23-03.05.28	525 000.00	531 230.39	0.02
USD SMYRNA READY MIX CONCRETE LLC-144A 8.87500% 23-15.11.31	555 000.00	583 061.49	0.02
USD SMYRNA READY MIX CONCRETE-144A 6.00000% 20-01.11.28	1 388 000.00	1 356 700.11	0.05
USD SOLARIS MIDSTREAM HOLDINGS LLC-144A 7.62500% 21-01.04.26	5 238 000.00	5 246 485.56	0.18
USD SONIC AUTOMOTIVE INC-144A 4.62500% 21-15.11.29	1 461 000.00	1 323 390.88	0.05
USD SONIC AUTOMOTIVE INC-144A 4.87500% 21-15.11.31	2 068 000.00	1 794 857.91	0.06
USD SOTHEBY BIDFAIR HOLDINGS INC-144A 5.87500% 21-01.06.29	1 896 000.00	1 636 691.30	0.06
USD SOUTHWESTERN ENERGY CO 5.37500% 21-01.02.29	1 555 000.00	1 518 302.77	0.05
USD SPECIALTY BUILDING PRODUCTS HLD LLC-144A 6.37500% 20-30.09.26	4 817 000.00	4 735 207.34	0.16
USD SPEEDY GROUP HOLDINGS CORP-144A 7.50000% 21-01.08.28	1 143 000.00	277 810.00	0.01
USD SPIRIT AEROSYSTEMS INC-144A 9.37500% 22-30.11.29	657 000.00	711 843.73	0.02
USD SRS DISTRIBUTION INC-144A 6.00000% 21-01.12.29	2 242 000.00	2 096 270.00	0.07
USD SS&C TECHNOLOGIES INC-144A 5.50000% 19-30.09.27	3 282 000.00	3 221 736.57	0.11
USD STANDARD INDUSTRIES INC/NJ-144A 4.75000% 17-15.01.28	377 000.00	360 571.43	0.01
USD STANDARD INDUSTRIES INC/NJ-144A 4.37500% 20-15.07.30	4 534 000.00	4 120 283.20	0.14



Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD STAR PARENT INC-144A 9.00000% 23-01.10.30	1 681 000.00		1 767 577.11	0.06
USD STARWOOD PROPERTY TRUST INC-144A 3.62500% 21-15.07.26	3 484 000.00		3 220 793.42	0.11
USD STARWOOD PROPERTY TRUST INC-144A 4.37500% 22-15.01.27	5 490 000.00		5 082 477.30	0.17
USD STATION CASINOS LLC-144A 4.50000% 20-15.02.28	2 461 000.00		2 313 404.53	0.08
USD STATION CASINOS LLC-144A 4.62500% 21-01.12.31	1 448 000.00		1 299 580.00	0.04
USD STRATHCONA RESOURCES LTD-144A 6.87500% 21-01.08.26	2 890 000.00		2 862 227.10	0.10
USD SUBURBAN PROPANE PARTN/ENERGY FIN-144A 5.00000% 21-01.06.31	5 260 000.00		4 727 740.60	0.16
USD SUMMIT MIDSTREAM FINANCE CORP-144A STEP-UP 21-15.10.26	3 867 000.00		3 867 386.70	0.13
USD SUNCOKE ENERGY INC-144A 4.87500% 21-30.06.29	2 590 000.00		2 339 080.80	0.08
USD SUNOCO LP / SUNOCO FINANCE CORP 4.50000% 21-15.05.29	7 684 000.00		7 158 768.63	0.24
USD SUNOCO LP / SUNOCO FINANCE CORP 4.50000% 22-30.04.30	5 377 000.00		4 970 118.05	0.17
USD SUNOCO LP/FINANCE CORP-144A 7.00000% 23-15.09.28	345 000.00		352 636.23	0.01
USD SUPERIOR PLUS/SUPE GEN PARTNER INC-144A 4.50000% 21-15.03.29	1 955 000.00		1 771 836.05	0.06
USD TALLGRASS ENERGY PARTNERS-144A 6.00000% 21-01.09.31	715 000.00		658 581.33	0.02
USD TALLGRASS ENRGY PART LP/FIN-144A 7.37500% 24-15.02.29	755 000.00		753 122.60	0.03
USD TAYLOR MORRISON COMMUNITIES INC-144A 5.75000% 19-15.01.28	2 920 000.00		2 898 798.32	0.10
USD TAYLOR MORRISON COMMUNITIES INC-144A 5.12500% 20-01.08.30	3 180 000.00		3 028 765.24	0.10
USD TECHNIPFMC PLC-144A 6.50000% 21-01.02.26	460 000.00		458 495.51	0.02
USD TELESAT CANADA/TELESAT LLC-144A 4.87500% 19-01.06.27	1 682 000.00		977 242.00	0.03
USD TEMPUR SEALY INTERNATIONAL INC-144A 4.00000% 21-15.04.29	5 185 000.00		4 677 986.85	0.16
USD TEMPUR SEALY INTERNATIONAL INC-144A 3.87500% 21-15.10.31	1 990 000.00		1 679 262.55	0.06
USD TENET HEALTHCARE CORP-144A 6.75000% 23-15.05.31	750 000.00		767 128.13	0.03
USD THOR INDUSTRIES INC-144A 4.00000% 21-15.10.29	1 100 000.00		973 552.91	0.03
USD TITAN INTERNATIONAL INC 7.00000% 21-30.04.28	850 000.00		847 424.93	0.03
USD TOPBUILD CORP-144A 3.62500% 21-15.03.29	2 998 000.00		2 712 206.30	0.09
USD TOPBUILD CORP-144A 4.12500% 21-15.02.32	1 649 000.00		1 440 912.69	0.05
USD TRANSDIGM INC-144A 6.87500% 23-15.12.30	555 000.00		567 992.55	0.02
USD TRANSOCEAN INC-144A 11.50000% 20-30.01.27	440 000.00		459 800.00	0.02
USD TRANSOCEAN INC-144A 8.75000% 23-15.02.30	3 961 000.00		3 899 620.34	0.13
USD TRAVEL + LEISURE CO-144A 4.50000% 21-01.12.29	825 000.00		752 725.88	0.03
USD TRIMAS CORP-144A 4.12500% 21-15.04.29	805 000.00		716 708.34	0.02
USD TRINET GROUP INC-144A 3.50000% 21-01.03.29	3 786 000.00		3 341 335.81	0.11
USD TRINSEO MATERIALS OPERATING SCA-144A 5.12500% 21-01.04.29	1 889 000.00		735 066.57	0.03
USD TRIUMPH GROUP INC-144A 9.00000% 23-15.03.28	1 030 000.00		1 086 803.47	0.04
USD TRONOX INC-144A 4.62500% 21-15.03.29	831 000.00		733 694.88	0.02
USD TTM TECHNOLOGIES INC-144A 4.00000% 21-01.03.29	1 748 000.00		1 575 629.32	0.05
USD UKG INC-144A 6.87500% 24-01.02.31	1 000 000.00		1 011 250.00	0.03
USD UNISYS CORP-144A 6.87500% 20-01.11.27	3 533 000.00		3 201 781.25	0.11
USD UNITED AIRLINES INC-144A 4.37500% 21-15.04.26	921 000.00		888 434.09	0.03
USD UNITED NATURAL FOODS INC-144A 6.75000% 20-15.10.28	2 876 000.00		2 415 840.00	0.08
USD UNITI GROUP LP/FIBER HLDG/CSL CAP-144A 6.00000% 21-15.01.30	550 000.00		364 375.00	0.01
USD UNITI GROUP LP/FINANCE/CAPITAL-144A 10.50000% 23-15.02.28	810 000.00		824 540.31	0.03
USD UNIVISION COMMUNICATIONS INC-144A 6.62500% 20-01.06.27	950 000.00		939 725.85	0.03
USD UNIVISION COMMUNICATIONS INC-144A 7.37500% 22-30.06.30	3 927 000.00		3 850 039.17	0.13
USD UPC BROADBAND FINCO BV-144A 4.87500% 21-15.07.31	1 488 000.00		1 305 686.98	0.04
USD URBAN ONE INC-144A 7.37500% 21-01.02.28	3 698 000.00		3 277 574.38	0.11
USD US ACUTE CARE SOLUTIONS LLC-144A 6.37500% 21-01.03.26	3 432 000.00		2 998 915.92	0.10
USD US FOODS INC-144A 4.62500% 21-01.06.30	2 963 000.00		2 761 761.58	0.09
USD USA COMPRESSION PARTNERS LLC 6.87500% 19-01.04.26	1 460 000.00		1 451 424.84	0.05
USD USI INC/NY-144A 7.50000% 23-15.01.32	335 000.00		339 606.25	0.01
USD VALARIS LTD-144A 8.37500% 23-30.04.30	4 960 000.00		5 065 548.80	0.17
USD VALEANT PHARMACEUTICALS INTL-144A 5.50000% 17-01.11.25	2 710 000.00		2 490 476.45	0.08
USD VALVOLINE INC-144A 3.62500% 20-15.06.31	5 650 000.00		4 831 089.00	0.16
USD VALVOLINE INC-144A 4.25000% 20-15.02.30	534 000.00		530 427.17	0.02
USD VAREX IMAGING CORP-144A 7.87500% 20-15.10.27	1 590 000.00		1 615 614.90	0.06
USD VENTURE GLOBAL CALCASIEU PASS LLC-144A 3.87500% 21-15.08.29	1 700 000.00		1 519 397.44	0.05
USD VENTURE GLOBAL CALCASIEU PASS LLC-144A 4.12500% 21-15.08.31	835 000.00		738 408.03	0.03
USD VENTURE GLOBAL LNG INC-144A 8.12500% 23-01.06.28	1 120 000.00		1 131 971.27	0.04
USD VENTURE GLOBAL LNG INC-144A 9.50000% 23-01.02.29	1 420 000.00		1 508 095.38	0.05
USD VERDE PURCHASER LLC-144A 10.50000% 23-30.11.30	1 713 000.00		1 768 912.32	0.06
USD VERSCEND ESCROW CORP-144A 9.75000% 18-15.08.26	5 851 000.00		5 874 316.23	0.20
USD VERTIV GROUP CORP-144A 4.12500% 21-15.11.28	1 728 000.00		1 603 488.27	0.05
USD VIASAT INC-144A 6.50000% 20-15.07.28	200 000.00		154 362.00	0.01
USD VIAVI SOLUTIONS INC-144A 3.75000% 21-01.10.29	1 920 000.00		1 672 915.20	0.06
USD VICI PROPERTIES LP /VICI NTE CO INC-144A 4.62500% 22-15.06.25	1 830 000.00		1 802 943.45	0.06
USD VICTORIA'S SECRET & CO-144A 4.62500% 21-15.07.29	1 900 000.00		1 606 409.91	0.05
USD VIDEOTRON LTD / VIDEOTRON LTEE-144A 3.62500% 21-15.06.29	2 245 000.00		2 048 450.25	0.07
USD VIPER ENERGY PARTNERS LP-144A 5.37500% 19-01.11.27	733 000.00		721 279.33	0.02
USD VISTAJET MALTA FIN PLC/XO MANAGE-144A 9.50000% 23-01.06.28	770 000.00		652 474.90	0.02
USD VISTAJET MALTA FINANCE PLC-144A 6.37500% 22-01.02.30	855 000.00		618 849.00	0.02

Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD VISTAJET MALTA FINANCE-144A 7.87500% 22-01.05.27	1 914 000.00	1 598 630.22	0.05
USD VISTRA OPERATIONS CO LLC-144A 5.00000% 19-31.07.27	2 120 000.00	2 053 841.44	0.07
USD VISTRA OPERATIONS CO LLC-144A 7.75000% 23-15.10.31	2 270 000.00	2 358 064.65	0.08
USD VM CONSOLIDATED INC-144A 5.50000% 21-15.04.29	1 333 000.00	1 271 442.06	0.04
USD VMED O2 UK FINANCING I PLC-144A 4.75000% 21-15.07.31	2 455 000.00	2 200 196.54	0.07
USD WABASH NATIONAL CORP-144A 4.50000% 21-15.10.28	170 000.00	154 700.00	0.01
USD WATCO COS LLC / WATCO FINANCE CORP-144A 6.50000% 20-15.06.27	4 506 000.00	4 478 152.92	0.15
USD WEEKLEY HOMES LLC / WEEKLEY FIN-144A 4.87500% 20-15.09.28	1 975 000.00	1 840 731.66	0.06
USD WESCO DISTRIBUTION INC-144A 7.25000% 20-15.06.28	2 509 000.00	2 577 247.31	0.09
USD WHITE CAP BUYER LLC-144A 6.87500% 20-15.10.28	2 082 000.00	2 037 903.24	0.07
USD WILLIAMS SCOTSMAN INC-144A 6.12500% 20-15.06.25	824 000.00	821 940.00	0.03
USD WILLIAMS SCOTSMAN INC-144A 7.37500% 23-01.10.31	2 580 000.00	2 702 428.74	0.09
USD WINDSOR HOLDINGS III LLC-144A 8.50000% 23-15.06.30	4 786 000.00	4 927 207.97	0.17
USD WINDSTREAM ESCROW LLC/FINANCE CORP-144A 7.75000% 20-15.08.28	2 527 000.00	2 215 582.63	0.08
USD WMG ACQUISITION CORP-144A 3.00000% 20-15.02.31	1 568 000.00	1 328 880.00	0.05
USD WMG ACQUISITION CORP-144A 3.75000% 21-01.12.29	1 275 000.00	1 148 838.75	0.04
USD WR GRACE HOLDINGS LLC-144A 5.62500% 21-15.08.29	5 201 000.00	4 585 877.73	0.16
USD WR GRACE HOLDINGS LLC-144A 4.87500% 21-15.06.27	754 000.00	720 995.43	0.02
USD WR GRACE HOLDINGS LLC-144A 7.37500% 23-01.03.31	494 000.00	503 297.08	0.02
USD WYNDHAM DESTINATIONS INC-144A 6.62500% 20-31.07.26	1 102 000.00	1 112 953.88	0.04
USD WYNDHAM HOTELS & RESORTS INC-144A 4.37500% 20-15.08.28	2 337 000.00	2 181 948.23	0.07
USD WYNN RESORTS FINANCE LLC / CAP CO-144A 5.12500% 19-01.10.29	623 000.00	588 552.15	0.02
USD WYNN RESORTS FINANCE/WYNN RESORTS-144A 7.12500% 23-15.02.31	490 000.00	505 302.21	0.02
USD XEROX HOLDINGS CORP-144A 5.50000% 20-15.08.28	8 830 000.00	8 044 602.40	0.27
USD XHR LP-144A 4.87500% 21-01.06.29	1 439 000.00	1 327 204.09	0.05
USD XHR LP-144A 6.37500% 20-15.08.25	2 460 000.00	2 460 810.52	0.08
USD YUM BRANDS INC-144A 4.75000% 19-15.01.30	2 940 000.00	2 822 899.80	0.10
USD ZAYO GROUP HOLDINGS INC-144A 4.00000% 20-01.03.27	3 562 000.00	2 708 661.28	0.09
USD ZAYO GROUP HOLDINGS INC-144A 6.12500% 20-01.03.28	2 750 000.00	1 831 197.50	0.06
USD ZOOMINFO TECHNOLOGIES LLC-144A 3.87500% 21-01.02.29	7 127 000.00	6 332 417.89	0.22
<b>TOTAL USD</b>		<b>1 311 402 888.56</b>	<b>44.65</b>
<b>Total Notes, fixed rate</b>		<b>1 311 402 888.56</b>	<b>44.65</b>
<b>Medium term notes, fixed rate</b>			
<b>USD</b>			
USD INTESA SANPAOLO SPA-144A-SUB 5.01700% 14-26.06.24	2 552 000.00	2 535 902.47	0.09
USD INTESA SANPAOLO SPA-144A-SUB 5.71000% 16-15.01.26	5 434 000.00	5 415 613.85	0.19
USD MINERAL RESOURCES LTD-144A 8.00000% 22-01.11.27	670 000.00	684 425.94	0.02
USD MINERAL RESOURCES LTD-144A 8.50000% 22-01.05.30	1 215 000.00	1 250 003.40	0.04
<b>TOTAL USD</b>		<b>9 885 945.66</b>	<b>0.34</b>
<b>Total Medium term notes, fixed rate</b>		<b>9 885 945.66</b>	<b>0.34</b>
<b>Medium term notes, floating rate</b>			
<b>USD</b>			
USD UNICREDIT SPA-144A-SUB 5.459%/VAR 20-30.06.35	620 000.00	581 447.88	0.02
<b>TOTAL USD</b>		<b>581 447.88</b>	<b>0.02</b>
<b>Total Medium term notes, floating rate</b>		<b>581 447.88</b>	<b>0.02</b>
<b>Bonds, fixed rate</b>			
<b>EUR</b>			
EUR EMERALD DEBT MERGER SUB LLC-REG-S 6.37500% 23-15.12.30	2 180 000.00	2 486 412.04	0.08
EUR PANTHER BF AGGR 2/PANTHER FIN CO-REG-S 4.37500% 19-15.05.26	785 000.00	844 407.71	0.03
<b>TOTAL EUR</b>		<b>3 330 819.75</b>	<b>0.11</b>
<b>GBP</b>			
GBP PINEWOOD FINANCE-REG-S 3.62500% 21-15.11.27	375 000.00	440 214.15	0.02
<b>TOTAL GBP</b>		<b>440 214.15</b>	<b>0.02</b>
<b>USD</b>			
USD ADIENT GLOBAL HOLDINGS LTD-144A 7.00000% 23-15.04.28	764 000.00	781 099.85	0.03
USD CAESARS ENTERTAINMENT INC-144A 7.00000% 23-15.02.30	2 068 000.00	2 125 178.13	0.07
USD CVR ENERGY INC-144A 5.75000% 20-15.02.28	2 596 000.00	2 398 236.72	0.08
USD DELEK LOGISTICS PARTNERS LP 6.75000% 18-15.05.25	2 163 000.00	2 139 775.48	0.07

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD EMERALD DEBT MERGER SUB LLC-144A 6.62500% 23-15.12.30	2 605 000.00	2 631 232.35	0.09
USD HESS MIDSTREAM OPERATIONS-144A 5.50000% 22-15.10.30	3 370 000.00	3 294 175.00	0.11
USD HUBBAY MINERALS INC-144A 6.12500% 20-01.04.29	985 000.00	970 225.00	0.03
USD RAND PARENT LLC-144A 8.50000% 23-15.02.30	1 562 000.00	1 546 482.15	0.05
USD TENET HEALTHCARE CORP 4.87500% 19-01.01.26	2 228 000.00	2 208 185.95	0.08
USD WARRIOR MET COAL INC-144A 7.87500% 21-01.12.28	797 000.00	803 222.90	0.03
<b>TOTAL USD</b>		<b>18 897 813.53</b>	<b>0.64</b>
<b>Total Bonds, fixed rate</b>		<b>22 668 847.43</b>	<b>0.77</b>
<b>Total Transferable securities and money market instruments traded on another regulated market</b>		<b>1 344 539 129.53</b>	<b>45.78</b>

## Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market

### Equities

#### Luxembourg

USD INTEL SAT EMERGENCE NPV REG S	58 608.00	1 592 203.54	0.05
USD REORGANIZED ISA S.A.	1 600 000.00	16 000.00	0.00
<b>TOTAL Luxembourg</b>		<b>1 608 203.54</b>	<b>0.05</b>
<b>Total Equities</b>		<b>1 608 203.54</b>	<b>0.05</b>

### Notes, fixed rate

#### EUR

EUR SUMMER BIDCO BV-REG-S (PIK) 10.00000% 24-15.02.29	490 000.00	536 786.73	0.02
<b>TOTAL EUR</b>		<b>536 786.73</b>	<b>0.02</b>

#### USD

USD CAESARS ENTERTAINMENT INC-144A 6.50000% 24-15.02.32	716 000.00	723 919.79	0.02
USD FERTITTA ENTERTAINMENT LLC-144A 6.75000% 22-15.01.30	1 325 000.00	1 191 237.28	0.04
USD FREEDOM MORTGAGE HOLDINGS LLC-144A 9.25000% 24-01.02.29	902 000.00	913 365.20	0.03
USD HILCORP ENERGY I LP / HILCORP FINA-144A 6.00000% 21-01.02.31	44 000.00	42 241.83	0.00
USD VIRGIN MEDIA FINANCE PLC-144A 5.00000% 20-15.07.30	838 000.00	748 425.95	0.03
<b>TOTAL USD</b>		<b>3 619 190.05</b>	<b>0.12</b>
<b>Total Notes, fixed rate</b>		<b>4 155 976.78</b>	<b>0.14</b>

### Bonds, fixed rate

#### USD

USD CHS/COMMUNITY HEALTH SYSTEMS INC-144A 10.87500% 23-15.01.32	450 000.00	470 739.60	0.02
<b>TOTAL USD</b>		<b>470 739.60</b>	<b>0.02</b>
<b>Total Bonds, fixed rate</b>		<b>470 739.60</b>	<b>0.02</b>
<b>Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>6 234 919.92</b>	<b>0.21</b>

## Recently issued transferable securities and money market instruments

### Notes, fixed rate

#### USD

USD ACRISURE LLC / ACRISURE FINANCE IN-144A 8.25000% 24-01.02.29	2 429 000.00	2 435 225.53	0.08
USD ACUSHNET CO-144A 7.37500% 23-15.10.28	90 000.00	93 606.30	0.00
USD ANTERO MIDSTREAM PARTNERS LP/ANT-144A 6.62500% 24-01.02.32	2 035 000.00	2 022 545.80	0.07
USD CARNIVAL CORP-144A 7.00000% 23-15.08.29	2 059 000.00	2 131 065.00	0.07
USD CIVITAS RESOURCES INC-144A 8.37500% 23-01.07.28	1 276 000.00	1 341 984.52	0.05
USD CIVITAS RESOURCES INC-144A 8.62500% 23-01.11.30	337 000.00	359 430.57	0.01
USD CSC HOLDINGS LLC-144A 11.75000% 24-31.01.29	3 115 000.00	3 163 999.66	0.11
USD EG GLOBAL FINANCE PLC-144A 12.00000% 23-30.11.28	1 466 000.00	1 549 532.68	0.05
USD ENERSYS-144A 6.62500% 24-15.01.32	1 811 000.00	1 832 046.72	0.06
USD ENOVA INTERNATIONAL INC-144A 11.25000% 23-15.12.28	200 000.00	209 150.00	0.01
USD GLOBAL PARTNERS LP / GLP FIN CORP-144A 8.25000% 24-15.01.32	45 000.00	46 158.39	0.00
USD HILTON GRAND VACATIONS BORROWER ES-144A 6.62500% 24-15.01.32	580 000.00	581 222.00	0.02
USD HUB INTERNATIONAL LTD-144A 7.37500% 24-31.01.32	3 185 000.00	3 261 745.09	0.11
USD LIFEPOINT HEALTH INC-144A 11.00000% 23-15.10.30	700 000.00	744 851.32	0.03
USD MATADOR RESOURCES CO-144A 6.87500% 23-15.04.28	724 000.00	741 390.48	0.03
USD NATIONSTAR MORTGAGE HOLDINGS INC-144A 7.12500% 24-01.02.32	3 903 000.00	3 871 153.86	0.13

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD NEWMARK GROUP INC-144A 7.50000% 24-12.01.29	638 000.00	651 391.62	0.02
USD NEXTERA ENERGY OPERATING PARTNERS-144A 7.25000% 23-15.01.29	1 920 000.00	1 977 607.68	0.07
USD NGL ENERGY OPERATING LLC-144A 8.12500% 24-15.02.29	904 000.00	908 545.82	0.03
USD NGL ENERGY OPERATING LLC-144A 8.37500% 24-15.02.32	2 241 000.00	2 257 512.96	0.08
USD NOBLE FINANCE II LLC-144A 8.00000% 23-15.04.30	805 000.00	835 947.42	0.03
USD NORTHERN OIL & GAS INC-144A 8.75000% 23-15.06.31	3 955 000.00	4 133 594.36	0.14
USD PIKE CORP-144A 8.62500% 23-31.01.31	1 558 000.00	1 648 230.01	0.06
USD SITIO ROYALTIES OPERATING-144A 7.87500% 23-01.11.28	748 000.00	767 055.30	0.03
USD TALOS PRODUCTION INC-144A 9.00000% 24-01.02.29	250 000.00	253 335.50	0.01
USD TALOS PRODUCTION INC-144A 9.37500% 24-01.02.31	669 000.00	684 071.61	0.02
USD US FOODS INC-144A 7.25000% 23-15.01.32	1 395 000.00	1 461 262.50	0.05
USD VT TOPCO INC-144A 8.50000% 23-15.08.30	1 794 000.00	1 874 855.58	0.06
USD WAND NEWCO 3 INC-144A 7.62500% 24-30.01.32	1 791 000.00	1 849 744.80	0.06
USD XPO INC-144A 7.12500% 23-01.02.32	1 583 000.00	1 613 683.29	0.05
USD XPO INC-144A 7.12500% 23-01.06.31	2 027 000.00	2 075 810.16	0.07
<b>TOTAL USD</b>		<b>47 377 756.53</b>	<b>1.61</b>
<b>Total Notes, fixed rate</b>		<b>47 377 756.53</b>	<b>1.61</b>

#### Bonds, fixed rate

#### USD

USD ARETEC ESCROW ISSUER 2 INC-144A 10.00000% 23-15.08.30	1 041 000.00	1 124 303.08	0.04
USD MERLIN ENTERTA GRP US HOLDINGS INC-144A 7.37500% 24-15.02.31	550 000.00	550 747.14	0.02
USD OUTFRNT MEDIA CAP LLC/OUTFRONT CAP-144A 7.37500% 23-15.02.31	35 000.00	36 664.95	0.00
<b>TOTAL USD</b>		<b>1 711 715.17</b>	<b>0.06</b>
<b>Total Bonds, fixed rate</b>		<b>1 711 715.17</b>	<b>0.06</b>
<b>Total Recently issued transferable securities and money market instruments</b>		<b>49 089 471.70</b>	<b>1.67</b>

### Derivative instruments not listed on an official stock exchange and not traded on another regulated market

#### Warrants on shares

#### Luxembourg

USD INTELSAT EMERGENCE SA CALL WARRANT 77.220000 17.02.27	1 368.00	513.00	0.00
<b>TOTAL Luxembourg</b>		<b>513.00</b>	<b>0.00</b>

#### United Kingdom

USD NOBLE CORP PLC CALL WARRANT 19.27000 23-04.02.28	462.00	12 045.26	0.00
USD NOBLE CORP PLC CALL WARRANT 23.13000 22-04.02.28	462.00	10 070.54	0.00
<b>TOTAL United Kingdom</b>		<b>22 115.80</b>	<b>0.00</b>
<b>Total Warrants on shares</b>		<b>22 628.80</b>	<b>0.00</b>
<b>Total Derivative instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>22 628.80</b>	<b>0.00</b>
<b>Total investments in securities</b>		<b>2 840 602 945.21</b>	<b>96.72</b>

## Derivative instruments

### Derivative instruments listed on an official stock exchange

#### Financial Futures on bonds

EUR EURO-BUND FUTURE 07.03.24	15.00	34 379.81	0.00
EUR EURO-BOBL FUTURE 07.03.24	-117.00	-115 653.04	0.00
EUR EURO-SCHATZ FUTURE 07.03.24	151.00	23 783.44	0.00
EUR EURO-BUXL FUTURE 07.03.24	1.00	5 322.62	0.00
USD US ULTRA LONG BOND (CBT) FUTURE 19.03.24	26.00	146 745.00	0.00
USD US 10YR ULTRA NOTE FUTURE 19.03.24	-216.00	-257 416.09	-0.01
USD US LONG BOND FUTURE 19.03.24	5.00	-187.50	0.00
USD US 10YR TREASURY NOTE FUTURE 19.03.24	-383.00	-477 698.47	-0.02
USD US 2YR TREASURY NOTE FUTURE 28.03.24	382.00	201 485.02	0.01
USD US 5YR TREASURY NOTE FUTURE 28.03.24	-628.00	-356 304.84	-0.01
<b>TOTAL Financial Futures on bonds</b>		<b>-795 544.05</b>	<b>-0.03</b>
<b>Total Derivative instruments listed on an official stock exchange</b>		<b>-795 544.05</b>	<b>-0.03</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Derivative instruments not listed on an official stock exchange and not traded on another regulated market</b>			
<b>Swaps and forward swaps on indices</b>			
EUR BC/BOXX EUR LIQUID HY TR EQS REC PERF 23-20.03.24	2 700 000.00	141 250.10	0.01
EUR BC/BOXX EUR LIQUID HY TR EQS PAY 3ML 23-20.03.24			
EUR BC/BOXX EUR LIQUID HY TR EQS REC PERF 23-20.03.24	2 700 000.00	111 281.75	0.00
EUR BC/BOXX EUR LIQUID HY TR EQS PAY 3ML 23-20.03.24			
EUR BC/BOXX EUR LIQUID HY TR EQS REC PERF 23-20.03.24	2 700 000.00	124 159.36	0.01
EUR BC/BOXX EUR LIQUID HY TR EQS PAY 3ML 23-20.03.24			
EUR JP/BOXX EUR LIQUID HY TR EQS REC PERF 23-20.03.24	2 700 000.00	64 737.14	0.00
EUR JP/BOXX EUR LIQUID HY TR EQS PAY 3ML 23-20.03.24			
EUR BNP/BOXX EUR LIQUID HY INDEX SWAP 23-20.03.24	2 700 000.00	62 606.76	0.00
EUR BNP/BOXX EUR LIQUID HY INDEX SWAP 23-20.03.24			
EUR BNP/BOXX EUR LIQUID HY TR EQS REC PERF 23-20.06.24	2 800 000.00	10 691.31	0.00
EUR BNP/BOXX EUR LIQUID HY INDEX SWAP 23-20.06.24			
<b>TOTAL Swaps and forward swaps on indices</b>		<b>514 726.42</b>	<b>0.02</b>
<b>Credit default swaps*</b>			
EUR BARCLAYS/INTL CONSOLIDATED AIRL CDS REC 5.00000% 24-20.12.28	1 400 000.00	190 480.24	0.01
<b>TOTAL Credit default swaps</b>		<b>190 480.24</b>	<b>0.01</b>
<b>Total Derivative instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>705 206.66</b>	<b>0.03</b>
<b>Total Derivative instruments</b>		<b>-90 337.39</b>	<b>0.00</b>

## Forward Foreign Exchange contracts

### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

USD	39 765 852.50	EUR	36 875 000.00	7.2.2024	-297 359.24	-0.01
USD	13 386 448.80	GBP	10 800 000.00	7.2.2024	-367 279.19	-0.01
USD	456 224.75	EUR	425 000.00	7.2.2024	-5 520.74	0.00
USD	1 259 289.80	EUR	1 175 000.00	7.2.2024	-17 300.68	0.00
USD	720 688.86	GBP	580 000.00	7.2.2024	-17 937.27	0.00
USD	7 090 843.20	GBP	5 600 000.00	22.2.2024	-41 664.70	0.00
USD	45 557 067.60	EUR	41 800 000.00	22.2.2024	111 639.92	0.00
USD	181 183 905.84	EUR	167 123 627.90	14.2.2024	-448 299.60	-0.02
USD	388 780.71	EUR	359 568.97	14.2.2024	-2 003.68	0.00
USD	1 137 102.75	EUR	1 050 000.00	22.2.2024	-4 469.00	0.00
USD	2 164 084.00	EUR	2 000 000.00	22.2.2024	-10 338.38	0.00
USD	673 718.75	EUR	625 000.00	22.2.2024	-5 788.24	0.00
USD	1 162 050.28	EUR	1 075 000.00	7.2.2024	-5 894.20	0.00
USD	540 757.00	EUR	500 000.00	7.2.2024	-2 472.99	0.00
USD	1 941 420.45	EUR	1 775 000.00	7.2.2024	12 953.99	0.00
USD	2 599 064.39	EUR	2 376 506.90	14.2.2024	16 244.74	0.00
USD	519 293.70	GBP	410 000.00	6.3.2024	-2 960.02	0.00
USD	1 206 592.80	CHF	1 041 000.00	22.2.2024	-9 649.85	0.00
USD	17 563 175.65	EUR	16 025 000.00	6.3.2024	130 537.35	0.00
USD	1 978 808.40	EUR	1 800 000.00	6.3.2024	20 696.14	0.00
EUR	949 963.86	USD	1 045 557.77	14.2.2024	-13 124.28	0.00
EUR	30 648.82	USD	33 850.82	14.2.2024	-541.27	0.00
USD	498 051.45	EUR	450 000.00	7.2.2024	9 144.46	0.00
USD	1 081 486.84	GBP	850 244.22	10.4.2024	-1 735.62	0.00
USD	712 607.84	GBP	560 000.00	10.4.2024	-839.62	0.00
USD	92 518.35	CHF	78 000.00	6.3.2024	1 254.55	0.00
USD	52 859 244.53	EUR	48 025 000.00	10.4.2024	539 478.25	0.02
USD	812 056.22	EUR	740 835.28	14.2.2024	6 906.48	0.00
USD	1 089 767.26	EUR	995 383.96	14.2.2024	7 970.59	0.00
CHF	401 777 240.95	USD	468 605 000.00	22.2.2024	807 697.53	0.03
EUR	898 863 030.95	USD	980 238 000.00	22.2.2024	-2 984 055.78	-0.10
SGD	9 780 735.69	USD	7 309 000.00	22.2.2024	17 009.64	0.00
JPY	1 168 429 482.00	USD	8 007 000.00	22.2.2024	12 816.19	0.00
GBP	35 290 321.71	USD	44 625 000.00	22.2.2024	322 946.12	0.01
USD	200 000.00	JPY	29 163 040.00	22.2.2024	-168.02	0.00
USD	190 154.52	GBP	150 000.00	29.2.2024	-906.68	0.00
USD	217 770 980.00	EUR	200 000 000.00	29.2.2024	259 089.00	0.01
USD	59 914 569.00	EUR	55 000 000.00	29.2.2024	98 798.97	0.00
EUR	972 394.73	USD	1 059 959.85	14.2.2024	-3 148.19	0.00
USD	1 119 464.22	EUR	1 027 739.50	14.2.2024	2 503.12	0.00
USD	63 757 798.78	EUR	58 325 000.00	24.4.2024	179 813.10	0.01
USD	8 447 354.88	GBP	6 640 000.00	24.4.2024	-12 687.97	0.00
USD	1 800 000.00	EUR	1 649 255.57	29.2.2024	6 336.51	0.00

\* Positive nominal: the sub-fund is "Receiver of protection"; negative nominal: the sub-fund is "Seller of protection".

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Forward Foreign Exchange contracts (Continued)</b>			
<b>Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date</b>			
USD	3 180 438.00	GBP 2 500 000.00 29.2.2024	-3 915.40 0.00
USD	1 656 568.57	EUR 1 529 841.12 14.2.2024	-6 083.32 0.00
USD	18 788 999.11	GBP 14 793 120.00 29.2.2024	-53 609.67 0.00
USD	383 753 208.63	EUR 353 989 130.00 29.2.2024	-1 231 016.67 -0.04
USD	800 000.00	EUR 738 414.05 29.2.2024	-3 069.18 0.00
USD	5 418 041.00	EUR 5 000 000.00 29.2.2024	-19 756.28 0.00
USD	456 517.44	GBP 360 000.00 24.4.2024	-2 159.58 0.00
EUR	1 197 416.16	USD 1 300 000.00 5.2.2024	693.30 0.00
USD	1 300 000.00	EUR 1 196 668.84 22.2.2024	-1 031.75 0.00
<b>Total Forward Foreign Exchange contracts</b>			<b>-3 012 257.11 -0.10</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>			<b>85 608 932.08 2.92</b>
<b>Bank overdraft and other short-term liabilities</b>			<b>-771 577.77 -0.03</b>
<b>Other assets and liabilities</b>			<b>14 493 075.39 0.49</b>
<b>Total net assets</b>			<b>2 936 830 780.41 100.00</b>

# Multi Manager Access II

## – Sustainable Investing Balanced

### Most important P-acc figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		1 135 372 200.21	1 202 119 500.02	1 389 687 896.87
<b>Class P-acc</b>	<b>LU1852198289</b>			
Shares outstanding		2 312 487.1270	2 647 723.0560	4 151 563.7330
Net asset value per share in USD		124.61	119.96	115.60
Issue and redemption price per share in USD <sup>1</sup>		124.61	119.96	115.60
<b>Class CHF-hedged P-acc</b>	<b>LU1852198362</b>			
Shares outstanding		2 879 304.2130	2 916 235.2800	2 693 800.4900
Net asset value per share in CHF		107.48	105.70	106.15
Issue and redemption price per share in CHF <sup>1</sup>		107.48	105.70	106.15
<b>Class DKK-hedged P-acc</b>	<b>LU2008288792</b>			
Shares outstanding		11 604.1620	11 704.1620	22 173.7550
Net asset value per share in DKK		1 142.64	1 087.99	1 045.65
Issue and redemption price per share in DKK <sup>1</sup>		1 142.64	1 087.99	1 045.65
<b>Class EUR-hedged P-acc</b>	<b>LU1852198446</b>			
Shares outstanding		1 138 418.4680	1 292 171.0080	1 537 214.0630
Net asset value per share in EUR		111.30	108.12	107.09
Issue and redemption price per share in EUR <sup>1</sup>		111.30	108.12	107.09
<b>Class GBP-hedged P-acc</b>	<b>LU2033265724</b>			
Shares outstanding		92 274.1170	105 641.4170	130 603.9490
Net asset value per share in GBP		112.37	108.42	105.57
Issue and redemption price per share in GBP <sup>1</sup>		112.37	108.42	105.57
<b>Class NOK-hedged P-acc</b>	<b>LU2008288875</b>			
Shares outstanding		10 156.5580	10 156.5580	9 946.1000
Net asset value per share in NOK		1 155.44	1 098.87	1 050.06
Issue and redemption price per share in NOK <sup>1</sup>		1 155.44	1 098.87	1 050.06
<b>Class SEK-hedged P-acc</b>	<b>LU2008288529</b>			
Shares outstanding		38 737.1960	38 737.1960	68 361.0470
Net asset value per share in SEK		1 110.88	1 060.25	1 044.67
Issue and redemption price per share in SEK <sup>1</sup>		1 110.88	1 060.25	1 044.67
<b>Class SGD-hedged P-acc</b>	<b>LU1852198529</b>			
Shares outstanding		256 864.1450	278 794.0730	355 161.5370
Net asset value per share in SGD		119.47	116.20	113.31
Issue and redemption price per share in SGD <sup>1</sup>		119.47	116.20	113.31
<b>Class Q-acc</b>	<b>LU1852198792</b>			
Shares outstanding		1 379 176.6430	1 522 082.1320	1 940 354.4050
Net asset value per share in USD		129.17	123.92	118.60
Issue and redemption price per share in USD <sup>1</sup>		129.17	123.92	118.60
<b>Class CHF-hedged Q-acc</b>	<b>LU1852198875</b>			
Shares outstanding		378 767.2780	413 598.3440	454 093.0980
Net asset value per share in CHF		111.43	109.19	108.90
Issue and redemption price per share in CHF <sup>1</sup>		111.43	109.19	108.90
<b>Class DKK-hedged Q-acc</b>	<b>LU2008289097</b>			
Shares outstanding		1 371.1760	1 841.1330	7 829.7830
Net asset value per share in DKK		1 285.82	1 220.09	1 164.73
Issue and redemption price per share in DKK <sup>1</sup>		1 285.82	1 220.09	1 164.73

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
<b>Class EUR-hedged Q-acc</b>		<b>LU1852198958</b>		
Shares outstanding		403 421.1400	466 102.4940	575 633.8680
Net asset value per share in EUR		115.48	111.79	109.96
Issue and redemption price per share in EUR <sup>1</sup>		115.48	111.79	109.96
<b>Class GBP-hedged Q-acc</b>		<b>LU1852199097</b>		
Shares outstanding		52 412.9040	55 670.2600	84 453.6460
Net asset value per share in GBP		121.57	116.88	113.02
Issue and redemption price per share in GBP <sup>1</sup>		121.57	116.88	113.02
<b>Class NOK-hedged Q-acc</b>		<b>LU2008289170</b>		
Shares outstanding		14 414.1140	15 530.1140	18 699.1140
Net asset value per share in NOK		1 276.45	1 209.75	1 147.91
Issue and redemption price per share in NOK <sup>1</sup>		1 276.45	1 209.75	1 147.91
<b>Class SEK-hedged Q-acc</b>		<b>LU2008288958</b>		
Shares outstanding		45 013.1030	46 742.0530	69 052.6930
Net asset value per share in SEK		1 168.34	1 111.23	1 087.33
Issue and redemption price per share in SEK <sup>1</sup>		1 168.34	1 111.23	1 087.33
<b>Class SGD-hedged Q-acc</b>		<b>LU2219602112</b>		
Shares outstanding		143 619.2180	182 360.4060	200 039.5470
Net asset value per share in SGD		114.04	110.54	107.04
Issue and redemption price per share in SGD <sup>1</sup>		114.04	110.54	107.04

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

Luxembourg	60.74
Ireland	33.66
Switzerland	2.05
<b>TOTAL</b>	<b>96.45</b>

### Economic Breakdown as a % of net assets

Investment funds	94.40
Banks & credit institutions	2.05
<b>TOTAL</b>	<b>96.45</b>



## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	1 005 275 584.60
Investments in securities, unrealized appreciation (depreciation)	89 783 963.77
Total investments in securities (Note 1)	1 095 059 548.37
Cash at banks, deposits on demand and deposit accounts	41 779 072.10
Receivable on subscriptions	994 080.76
Other assets	34 395.06
Unrealized gain on forward foreign exchange contracts (Note 1)	426 452.42
<b>TOTAL Assets</b>	<b>1 138 293 548.71</b>
<b>Liabilities</b>	
Payable on redemptions	-1 906 476.79
Provisions for flat fee (Note 2)	-974 096.01
Provisions for taxe d'abonnement (Note 3)	-13 837.10
Provisions for other commissions and fees (Note 2)	-26 938.60
Total provisions	-1 014 871.71
<b>TOTAL Liabilities</b>	<b>-2 921 348.50</b>
<b>Net assets at the end of the period</b>	<b>1 135 372 200.21</b>

## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	416 078.38
<b>TOTAL income</b>	<b>416 078.38</b>
<b>Expenses</b>	
Flat fee (Note 2)	-5 719 966.10
Taxe d'abonnement (Note 3)	-143 943.34
Interest on bank overdraft	-6 607.27
Other commissions and fees (Note 2)	-34 629.35
<b>TOTAL expenses</b>	<b>-5 905 146.06</b>
<b>Net income (loss) on investments</b>	<b>-5 489 067.68</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	4 832 049.44
Realized gain (loss) on forward foreign exchange contracts	-23 617 022.62
Realized gain (loss) on foreign exchange	-310 334.20
<b>TOTAL realized gain (loss)</b>	<b>-19 095 307.38</b>
<b>Net realized gain (loss) of the period</b>	<b>-24 584 375.06</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	46 324 976.39
Unrealized appreciation (depreciation) on forward foreign exchange contracts	10 133 983.89
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>56 458 960.28</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>31 874 585.22</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	1 202 119 500.02
Subscriptions	30 152 296.04
Redemptions	-128 774 181.07
Total net subscriptions (redemptions)	-98 621 885.03
Net income (loss) on investments	-5 489 067.68
Total realized gain (loss)	-19 095 307.38
Total changes in unrealized appreciation (depreciation)	56 458 960.28
Net increase (decrease) in net assets as a result of operations	31 874 585.22
<b>Net assets at the end of the period</b>	<b>1 135 372 200.21</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>P-acc</b>
Number of shares outstanding at the beginning of the period	2 647 723.0560
Number of shares issued	43 826.0970
Number of shares redeemed	-379 062.0260
<b>Number of shares outstanding at the end of the period</b>	<b>2 312 487.1270</b>
<b>Class</b>	<b>CHF-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	2 916 235.2800
Number of shares issued	134 067.8460
Number of shares redeemed	-170 998.9130
<b>Number of shares outstanding at the end of the period</b>	<b>2 879 304.2130</b>
<b>Class</b>	<b>DKK-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	11 704.1620
Number of shares issued	0.0000
Number of shares redeemed	-100.0000
<b>Number of shares outstanding at the end of the period</b>	<b>11 604.1620</b>
<b>Class</b>	<b>EUR-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	1 292 171.0080
Number of shares issued	16 423.3670
Number of shares redeemed	-170 175.9070
<b>Number of shares outstanding at the end of the period</b>	<b>1 138 418.4680</b>
<b>Class</b>	<b>GBP-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	105 641.4170
Number of shares issued	0.0000
Number of shares redeemed	-13 367.3000
<b>Number of shares outstanding at the end of the period</b>	<b>92 274.1170</b>
<b>Class</b>	<b>NOK-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	10 156.5580
Number of shares issued	0.0000
Number of shares redeemed	0.0000
<b>Number of shares outstanding at the end of the period</b>	<b>10 156.5580</b>
<b>Class</b>	<b>SEK-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	38 737.1960
Number of shares issued	0.0000
Number of shares redeemed	0.0000
<b>Number of shares outstanding at the end of the period</b>	<b>38 737.1960</b>

<b>Class</b>	<b>SGD-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	278 794.0730
Number of shares issued	1 310.3520
Number of shares redeemed	-23 240.2800
<b>Number of shares outstanding at the end of the period</b>	<b>256 864.1450</b>
<b>Class</b>	<b>Q-acc</b>
Number of shares outstanding at the beginning of the period	1 522 082.1320
Number of shares issued	46 495.9630
Number of shares redeemed	-189 401.4520
<b>Number of shares outstanding at the end of the period</b>	<b>1 379 176.6430</b>
<b>Class</b>	<b>CHF-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	413 598.3440
Number of shares issued	7 100.9180
Number of shares redeemed	-41 931.9840
<b>Number of shares outstanding at the end of the period</b>	<b>378 767.2780</b>
<b>Class</b>	<b>DKK-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	1 841.1330
Number of shares issued	0.0000
Number of shares redeemed	-469.9570
<b>Number of shares outstanding at the end of the period</b>	<b>1 371.1760</b>
<b>Class</b>	<b>EUR-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	466 102.4940
Number of shares issued	5 793.5250
Number of shares redeemed	-68 474.8790
<b>Number of shares outstanding at the end of the period</b>	<b>403 421.1400</b>
<b>Class</b>	<b>GBP-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	55 670.2600
Number of shares issued	220.0000
Number of shares redeemed	-3 477.3560
<b>Number of shares outstanding at the end of the period</b>	<b>52 412.9040</b>
<b>Class</b>	<b>NOK-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	15 530.1140
Number of shares issued	0.0000
Number of shares redeemed	-1 116.0000
<b>Number of shares outstanding at the end of the period</b>	<b>14 414.1140</b>
<b>Class</b>	<b>SEK-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	46 742.0530
Number of shares issued	0.0000
Number of shares redeemed	-1 728.9500
<b>Number of shares outstanding at the end of the period</b>	<b>45 013.1030</b>
<b>Class</b>	<b>SGD-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	182 360.4060
Number of shares issued	0.0000
Number of shares redeemed	-38 741.1880
<b>Number of shares outstanding at the end of the period</b>	<b>143 619.2180</b>

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Certificates, other</b>			
<b>Switzerland</b>			
USD UBS INC/UNDERLYING TRACKER-ON UBS EQUITY SI FILT 22-13.07.29	192 472.00	23 321 832.24	2.05
<b>TOTAL Switzerland</b>		<b>23 321 832.24</b>	<b>2.05</b>
<b>Total Certificates, other</b>		<b>23 321 832.24</b>	<b>2.05</b>
<b>Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>23 321 832.24</b>	<b>2.05</b>

## UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010

### Investment funds, open end

#### Ireland

USD BROWN ADVISORY GLO LEADERS SUSTA FD-ACCUM SHS-SI PH-USD	1 859 223.00	22 608 151.68	1.99
USD FEDERATED HERMES - GLOBAL EQUITY ESG FUND-J-HEDGED USD	28 874 987.00	77 875 839.94	6.86
USD HERMES SDG ENGAGEMENT EQUITY FUND-SHS-X- HEDGED US-ACC	14 664 874.00	43 965 292.25	3.87
USD HERMES SDG ENGAGEMENT HIGH YIELD CREDIT FUND-Y-ACC-USD	17 172 960.00	39 583 672.80	3.49
USD NEUBERGER BERMAN GLOBAL HIGH YIELD SDG ENGAGEMENT FU-I4- USD	1 633 418.00	17 608 246.04	1.55
USD RECORD UCITS ICAV-RECORD EM SUSTAINABLE FINANCE FUND-A-USD	303 840.00	33 762 457.73	2.97
USD ROCKEFELLER GLOBAL ESG EQUITY UCITS-U4-USD HDG-ACC	479 938.00	77 538 783.28	6.83
USD UBS IRL ETF PLC-GLOBAL GENDER EQUALITY UCITS ETF-USD HDG-ACC	1 091 179.00	24 633 365.93	2.17
USD UBS IRL ETF-MSCI ACWI ESG UNIVERSAL-A-HDG USD-ETF-ACC	596 652.00	11 950 939.56	1.05
USD UBS IRL ETF-MSCI ACWI SOCIALLY RESPONSIBLE-A-HDG USD-ETF-ACC	659 031.00	11 397 282.11	1.00
USD WELLINGTON GLOBAL STEWARDS FUND-ACCUM SHS-US-HEDGED USD	1 722 955.00	21 291 244.12	1.88
<b>TOTAL Ireland</b>		<b>382 215 275.44</b>	<b>33.66</b>

#### Luxembourg

USD COLUMBIA THREADNEEDLE LUX III-CT LUX-SHS -XP ACC USD PT CAPI	3 839 799.00	58 096 158.87	5.12
USD FOCUSED SICAV - WORLD BANK BOND USD F-ACC	355 906.00	38 409 375.52	3.38
USD FOCUSED SICAV - WORLD BANK LONG TERM BOND USD F-ACC	703 460.00	74 988 836.00	6.61
USD FOCUSED SICAV-US CORPORATE BOND SUSTAIN USD F-ACC	459 692.00	54 335 594.40	4.79
USD MIROVA GLOBAL SUSTAINABLE EQUITY FUND-S1/A (USD)- CAP	326 209.00	37 168 253.46	3.27
USD MULTI MANAGER ACCESS II - US MULTI CREDIT SUST USD F-ACC	794 427.00	126 790 549.20	11.17
USD MULTI MANAGER ACCESS II - FUTURE OF EARTH USD F-ACC	253 801.00	23 402 990.21	2.06
USD MULTI MANAGER ACCESS - GREEN, SOCIAL AND SUS BONDS F-ACC	1 044 327.00	102 082 964.25	8.99
USD ROBECOSAM GLOBAL SDG ENGAGEMENT EQUITIES -YH- CAPITALISATION	699 870.00	74 627 138.10	6.57
USD UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) (USD PORTFO)	257 231.00	30 057 442.35	2.65
USD UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) F-ACC	181 670.00	35 598 236.50	3.14
USD UBS (LUX) FD SOL - SUS DEVELOP BANK BDS UCITS-ETF-A-A	993 327.00	11 374 587.48	1.00
USD UBS (LUX) FD SOL-MSCI EMERG MKT SOC RESP UCITS-ETF-A-ACC-CAP	1 515 925.00	22 590 314.35	1.99
<b>TOTAL Luxembourg</b>		<b>689 522 440.69</b>	<b>60.74</b>
<b>Total Investment funds, open end</b>		<b>1 071 737 716.13</b>	<b>94.40</b>
<b>Total UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010</b>		<b>1 071 737 716.13</b>	<b>94.40</b>
<b>Total investments in securities</b>		<b>1 095 059 548.37</b>	<b>96.45</b>

## Forward Foreign Exchange contracts

### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

USD	9 333 800.02	CHF	8 000 000.00	22.2.2024	-12 925.47	0.00
AUD	35 000 000.00	USD	23 143 750.00	22.2.2024	8 978.75	0.00
USD	8 723 872.00	EUR	8 000 000.00	22.2.2024	26 182.49	0.00
CHF	339 721 067.53	USD	396 227 000.00	22.2.2024	682 945.27	0.06
EUR	175 850 113.39	USD	191 770 000.00	22.2.2024	-583 789.21	-0.05

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Forward Foreign Exchange contracts (continued)</b>			
<b>Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date</b>			
SGD	46 697 024.59	USD 34 896 000.00 22.2.2024	81 210.62 0.01
GBP	16 097 131.62	USD 20 355 000.00 22.2.2024	147 306.86 0.01
USD	300 000.00	SGD 402 812.40 22.2.2024	-1 716.31 0.00
CHF	6 059 088.00	USD 7 000 000.00 22.2.2024	79 079.03 0.01
USD	5 000 000.00	EUR 4 599 676.37 22.2.2024	-819.61 0.00
<b>Total Forward Foreign Exchange contracts</b>			<b>426 452.42 0.04</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>			<b>41 779 072.10 3.68</b>
<b>Other assets and liabilities</b>			<b>-1 892 872.68 -0.17</b>
<b>Total net assets</b>			<b>1 135 372 200.21 100.00</b>

# Multi Manager Access II

## – Sustainable Investing Growth

### Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		377 401 720.02	372 943 863.81	345 250 112.16
<b>Class F-acc</b>	<b>LU2229087288</b>			
Shares outstanding		35 152.4870	36 808.2940	42 574.2280
Net asset value per share in USD		102.97	98.46	92.30
Issue and redemption price per share in USD <sup>1</sup>		102.97	98.46	92.30
<b>Class P-acc</b>	<b>LU1856116048</b>			
Shares outstanding		764 678.6190	802 117.0680	811 243.3700
Net asset value per share in USD		130.21	125.04	118.22
Issue and redemption price per share in USD <sup>1</sup>		130.21	125.04	118.22
<b>Class CHF-hedged P-acc</b>	<b>LU1856116121</b>			
Shares outstanding		1 367 069.9250	1 329 864.6710	1 123 336.8980
Net asset value per share in CHF		112.00	109.81	108.31
Issue and redemption price per share in CHF <sup>1</sup>		112.00	109.81	108.31
<b>Class DKK-hedged P-acc<sup>2</sup></b>	<b>LU2008289337</b>			
Shares outstanding		-	-	1 143.0960
Net asset value per share in DKK		-	-	1 073.59
Issue and redemption price per share in DKK <sup>1</sup>		-	-	1 073.59
<b>Class EUR-hedged P-acc</b>	<b>LU1856116394</b>			
Shares outstanding		210 793.2560	217 582.1550	262 695.9090
Net asset value per share in EUR		115.95	112.35	109.20
Issue and redemption price per share in EUR <sup>1</sup>		115.95	112.35	109.20
<b>Class GBP-hedged P-acc</b>	<b>LU2033266292</b>			
Shares outstanding		36 472.2250	37 136.1570	37 694.8910
Net asset value per share in GBP		117.77	113.15	108.11
Issue and redemption price per share in GBP <sup>1</sup>		117.77	113.15	108.11
<b>Class NOK-hedged P-acc</b>	<b>LU2008289410</b>			
Shares outstanding		2 874.1610	3 108.5980	13 497.8220
Net asset value per share in NOK		1 203.70	1 142.05	1 070.38
Issue and redemption price per share in NOK <sup>1</sup>		1 203.70	1 142.05	1 070.38
<b>Class SGD-hedged P-acc</b>	<b>LU1856116477</b>			
Shares outstanding		23 827.9070	49 975.3260	62 407.1730
Net asset value per share in SGD		125.64	121.01	115.72
Issue and redemption price per share in SGD <sup>1</sup>		125.64	121.01	115.72
<b>Class Q-acc</b>	<b>LU1856116550</b>			
Shares outstanding		227 451.6590	241 815.5010	334 533.8660
Net asset value per share in USD		135.55	129.67	121.66
Issue and redemption price per share in USD <sup>1</sup>		135.55	129.67	121.66
<b>Class CHF-hedged Q-acc</b>	<b>LU1856116634</b>			
Shares outstanding		145 729.9150	153 012.7560	161 058.4740
Net asset value per share in CHF		116.63	113.92	111.49
Issue and redemption price per share in CHF <sup>1</sup>		116.63	113.92	111.49

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
<b>Class EUR-hedged Q-acc</b>		<b>LU1856116717</b>		
Shares outstanding		79 984.6940	92 071.9850	142 482.9430
Net asset value per share in EUR		120.83	116.62	112.49
Issue and redemption price per share in EUR <sup>1</sup>		120.83	116.62	112.49
<b>Class SEK-hedged Q-acc<sup>3</sup></b>		<b>LU2008289501</b>		
Shares outstanding		-	-	6 145.0070
Net asset value per share in SEK		-	-	1 128.19
Issue and redemption price per share in SEK <sup>1</sup>		-	-	1 128.19

<sup>1</sup> See note 1

<sup>2</sup> The share class DKK-hedged P-acc was in circulation until 22.9.2022

<sup>3</sup> The share class SEK-hedged Q-acc was in circulation until 15.12.2022

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

Luxembourg	50.82
Ireland	43.45
Switzerland	2.05
<b>TOTAL</b>	<b>96.32</b>

### Economic Breakdown as a % of net assets

Investment funds	94.27
Banks & credit institutions	2.05
<b>TOTAL</b>	<b>96.32</b>



## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	322 074 774.40
Investments in securities, unrealized appreciation (depreciation)	41 420 759.21
Total investments in securities (Note 1)	363 495 533.61
Cash at banks, deposits on demand and deposit accounts	13 995 709.33
Receivable on subscriptions	449 369.42
Unrealized gain on forward foreign exchange contracts (Note 1)	252 227.82
<b>TOTAL Assets</b>	<b>378 192 840.18</b>
<b>Liabilities</b>	
Payable on redemptions	-401 180.66
Provisions for flat fee (Note 2)	-368 781.10
Provisions for taxe d'abonnement (Note 3)	-8 553.44
Provisions for other commissions and fees (Note 2)	-12 604.96
Total provisions	-389 939.50
<b>TOTAL Liabilities</b>	<b>-791 120.16</b>
<b>Net assets at the end of the period</b>	<b>377 401 720.02</b>

## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	131 276.85
<b>TOTAL income</b>	<b>131 276.85</b>
<b>Expenses</b>	
Flat fee (Note 2)	-2 102 494.89
Taxe d'abonnement (Note 3)	-49 172.58
Interest on bank overdraft	-1 403.48
Other commissions and fees (Note 2)	-53 953.08
<b>TOTAL expenses</b>	<b>-2 207 024.03</b>
<b>Net income (loss) on investments</b>	<b>-2 075 747.18</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-51 822.73
Realized gain (loss) on forward foreign exchange contracts	-6 809 827.14
Realized gain (loss) on foreign exchange	-215 335.81
<b>TOTAL realized gain (loss)</b>	<b>-7 076 985.68</b>
<b>Net realized gain (loss) of the period</b>	<b>-9 152 732.86</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	18 033 662.23
Unrealized appreciation (depreciation) on forward foreign exchange contracts	3 140 942.82
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>21 174 605.05</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>12 021 872.19</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	372 943 863.81
Subscriptions	16 963 897.66
Redemptions	-24 527 913.64
Total net subscriptions (redemptions)	-7 564 015.98
Net income (loss) on investments	-2 075 747.18
Total realized gain (loss)	-7 076 985.68
Total changes in unrealized appreciation (depreciation)	21 174 605.05
Net increase (decrease) in net assets as a result of operations	12 021 872.19
<b>Net assets at the end of the period</b>	<b>377 401 720.02</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	36 808.2940
Number of shares issued	0.0000
Number of shares redeemed	-1 655.8070
<b>Number of shares outstanding at the end of the period</b>	<b>35 152.4870</b>
<b>Class</b>	<b>P-acc</b>
Number of shares outstanding at the beginning of the period	802 117.0680
Number of shares issued	7 130.0890
Number of shares redeemed	-44 568.5380
<b>Number of shares outstanding at the end of the period</b>	<b>764 678.6190</b>
<b>Class</b>	<b>CHF-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	1 329 864.6710
Number of shares issued	102 804.1940
Number of shares redeemed	-65 598.9400
<b>Number of shares outstanding at the end of the period</b>	<b>1 367 069.9250</b>
<b>Class</b>	<b>EUR-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	217 582.1550
Number of shares issued	5 825.1010
Number of shares redeemed	-12 614.0000
<b>Number of shares outstanding at the end of the period</b>	<b>210 793.2560</b>
<b>Class</b>	<b>GBP-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	37 136.1570
Number of shares issued	0.0000
Number of shares redeemed	-663.9320
<b>Number of shares outstanding at the end of the period</b>	<b>36 472.2250</b>
<b>Class</b>	<b>NOK-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	3 108.5980
Number of shares issued	0.0000
Number of shares redeemed	-234.4370
<b>Number of shares outstanding at the end of the period</b>	<b>2 874.1610</b>
<b>Class</b>	<b>SGD-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	49 975.3260
Number of shares issued	0.0000
Number of shares redeemed	-26 147.4190
<b>Number of shares outstanding at the end of the period</b>	<b>23 827.9070</b>

<b>Class</b>	<b>Q-acc</b>
Number of shares outstanding at the beginning of the period	241 815.5010
Number of shares issued	21 008.7950
Number of shares redeemed	-35 372.6370
<b>Number of shares outstanding at the end of the period</b>	<b>227 451.6590</b>
<b>Class</b>	<b>CHF-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	153 012.7560
Number of shares issued	672.5470
Number of shares redeemed	-7 955.3880
<b>Number of shares outstanding at the end of the period</b>	<b>145 729.9150</b>
<b>Class</b>	<b>EUR-hedged Q-acc</b>
Number of shares outstanding at the beginning of the period	92 071.9850
Number of shares issued	1 940.4630
Number of shares redeemed	-14 027.7540
<b>Number of shares outstanding at the end of the period</b>	<b>79 984.6940</b>

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Certificates, other</b>			
<b>Switzerland</b>			
USD UBS INC/UNDERLYING TRACKER-ON UBS EQUITY SI FILT 22-13.07.29	63 830.00	7 734 281.10	2.05
<b>TOTAL Switzerland</b>		<b>7 734 281.10</b>	<b>2.05</b>
<b>Total Certificates, other</b>		<b>7 734 281.10</b>	<b>2.05</b>
<b>Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>7 734 281.10</b>	<b>2.05</b>

## UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010

### Investment funds, open end

#### Ireland

USD BROWN ADVISORY GLO LEADERS SUSTA FD-ACCUM SHS-SI PH-USD	991 533.00	12 057 041.28	3.19
USD FEDERATED HERMES - GLOBAL EQUITY ESG FUND-J-HEDGED USD	14 261 566.00	38 463 443.50	10.19
USD HERMES SDG ENGAGEMENT EQUITY FUND-SHS-X- HEDGED US-ACC	7 125 941.00	21 363 571.12	5.66
USD HERMES SDG ENGAGEMENT HIGH YIELD CREDIT FUND-Y-ACC-USD	3 456 848.00	7 968 034.64	2.11
USD NEUBERGER BERMAN GLOBAL HIGH YIELD SDG ENGAGEMENT FU-I4- USD	316 099.00	3 407 547.22	0.90
USD RECORD UCITS ICAV-RECORD EM SUSTAINABLE FINANCE FUND-A-USD	101 460.00	11 274 154.03	2.99
USD ROCKEFELLER GLOBAL ESG EQUITY UCITS-U4-USD HDG-ACC	234 797.00	37 933 803.32	10.05
USD UBS IRL ETF PLC-GLOBAL GENDER EQUALITY UCITS ETF-USD HDG-ACC	509 224.00	11 495 731.80	3.05
USD UBS IRL ETF-MSCI ACWI ESG UNIVERSAL-A-HDG USD-ETF-ACC	210 284.00	4 211 988.52	1.12
USD UBS IRL ETF-MSCI ACWI SOCIALLY RESPONSIBLE-A-HDG USD-ETF-ACC	231 637.00	4 005 930.28	1.06
USD WELLINGTON GLOBAL STEWARDS FUND-ACCUM SHS-US-HEDGED USD	955 633.00	11 809 139.23	3.13
<b>TOTAL Ireland</b>		<b>163 990 384.94</b>	<b>43.45</b>

#### Luxembourg

USD COLUMBIA THREADNEEDLE LUX III-CT LUX-SHS -XP ACC USD PT CAPI	1 765 501.00	26 712 030.13	7.08
USD FOCUSED SICAV - WORLD BANK BOND USD F-ACC	82 754.00	8 930 811.68	2.37
USD FOCUSED SICAV - WORLD BANK LONG TERM BOND USD F-ACC	127 109.00	13 549 819.40	3.59
USD FOCUSED SICAV-US CORPORATE BOND SUSTAIN USD F-ACC	57 817.00	6 833 969.40	1.81
USD MIROVA GLOBAL SUSTAINABLE EQUITY FUND-S1/A (USD)- CAP	151 435.00	17 254 503.90	4.57
USD MULTI MANAGER ACCESS II - US MULTI CREDIT SUST USD F-ACC	94 429.00	15 070 868.40	4.00
USD MULTI MANAGER ACCESS II - FUTURE OF EARTH USD F-ACC	116 255.00	10 719 873.55	2.84
USD MULTI MANAGER ACCESS - GREEN, SOCIAL AND SUS BONDS F-ACC	183 873.00	17 973 585.75	4.76
USD ROBECOSAM GLOBAL SDG ENGAGEMENT EQUITIES -YH- CAPITALISATION	330 569.00	35 248 572.47	9.34
USD UBS (LUX) EQUITY FUND - GLOBAL SUSTAINABLE (USD) (USD) PORTFO	142 519.00	16 653 345.15	4.41
USD UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) F-ACC	83 121.00	16 287 559.95	4.32
USD UBS (LUX) FD SOL-MSCI EMERG MKT SOC. RESP UCITS-ETF-A-ACC-CAP	438 594.00	6 535 927.79	1.73
<b>TOTAL Luxembourg</b>		<b>191 770 867.57</b>	<b>50.82</b>
<b>Total Investment funds, open end</b>		<b>355 761 252.51</b>	<b>94.27</b>
<b>Total UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010</b>		<b>355 761 252.51</b>	<b>94.27</b>
<b>Total investments in securities</b>		<b>363 495 533.61</b>	<b>96.32</b>

## Forward Foreign Exchange contracts

### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

AUD	11 400 000.00	USD	7 538 250.00	22.2.2024	2 924.51	0.00
USD	3 033 485.01	CHF	2 600 000.00	22.2.2024	-4 200.78	0.00
USD	2 944 306.80	EUR	2 700 000.00	22.2.2024	8 836.59	0.00
CHF	159 889 516.76	USD	186 484 000.00	22.2.2024	321 427.78	0.09
EUR	34 146 668.00	USD	37 238 000.00	22.2.2024	-113 360.50	-0.03

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Forward Foreign Exchange contracts (continued)</b>			
<b>Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date</b>			
GBP	3 859 199.33	USD 4 880 000.00	22.2.2024
		35 316.02	0.01
USD	400 000.00	EUR 367 378.95	22.2.2024
		581.50	0.00
USD	800 000.00	EUR 735 181.27	22.2.2024
		702.70	0.00
<b>Total Forward Foreign Exchange contracts</b>		<b>252 227.82</b>	<b>0.07</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>		<b>13 995 709.33</b>	<b>3.71</b>
<b>Other assets and liabilities</b>		<b>-341 750.74</b>	<b>-0.10</b>
<b>Total net assets</b>		<b>377 401 720.02</b>	<b>100.00</b>

# Multi Manager Access II

## – Sustainable Investing Yield

### Most important P-acc figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		547 890 283.10	587 821 445.80	642 641 759.76
<b>Class P-acc</b>	<b>LU1852197471</b>			
Shares outstanding		1 280 679.7560	1 430 809.9160	1 701 830.0460
Net asset value per share in USD		117.38	113.39	111.53
Issue and redemption price per share in USD <sup>1</sup>		117.38	113.39	111.53
<b>Class CHF-hedged P-acc</b>	<b>LU1852197554</b>			
Shares outstanding		1 399 514.8630	1 470 421.4840	1 532 241.2200
Net asset value per share in CHF		101.38	99.99	102.48
Issue and redemption price per share in CHF <sup>1</sup>		101.38	99.99	102.48
<b>Class EUR-hedged P-acc</b>	<b>LU1852197638</b>			
Shares outstanding		507 851.3460	589 780.1840	936 823.6880
Net asset value per share in EUR		105.08	102.42	103.46
Issue and redemption price per share in EUR <sup>1</sup>		105.08	102.42	103.46
<b>Class GBP-hedged P-acc</b>	<b>LU2033265484</b>			
Shares outstanding		30 509.0890	31 279.2670	31 218.2580
Net asset value per share in GBP		105.81	102.18	101.40
Issue and redemption price per share in GBP <sup>1</sup>		105.81	102.18	101.40
<b>Class SEK-hedged P-acc</b>	<b>LU2008287984</b>			
Shares outstanding		25 548.2300	33 145.3950	33 201.5680
Net asset value per share in SEK		1 081.75	1 031.94	1 007.30
Issue and redemption price per share in SEK <sup>1</sup>		1 081.75	1 031.94	1 007.30
<b>Class SGD-hedged P-acc</b>	<b>LU1852197711</b>			
Shares outstanding		45 050.7210	48 054.4170	54 829.9300
Net asset value per share in SGD		118.66	113.22	109.12
Issue and redemption price per share in SGD <sup>1</sup>		118.66	113.22	109.12
<b>Class Q-acc</b>	<b>LU1852197802</b>			
Shares outstanding		721 369.4600	860 682.8930	854 483.9960
Net asset value per share in USD		121.26	116.78	114.16
Issue and redemption price per share in USD <sup>1</sup>		121.26	116.78	114.16
<b>Class CHF-hedged Q-acc</b>	<b>LU1852197984</b>			
Shares outstanding		214 464.4400	219 304.2390	253 227.0080
Net asset value per share in CHF		104.46	102.71	104.63
Issue and redemption price per share in CHF <sup>1</sup>		104.46	102.71	104.63
<b>Class DKK-hedged Q-acc</b>	<b>LU2008288362</b>			
Shares outstanding		5 518.2910	5 518.2910	9 712.2920
Net asset value per share in DKK		1 150.01	1 095.27	1 066.89
Issue and redemption price per share in DKK <sup>1</sup>		1 150.01	1 095.27	1 066.89
<b>Class EUR-hedged Q-acc</b>	<b>LU1852198016</b>			
Shares outstanding		377 113.9020	399 637.2860	406 305.0610
Net asset value per share in EUR		108.58	105.51	105.93
Issue and redemption price per share in EUR <sup>1</sup>		108.58	105.51	105.93

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
<b>Class GBP-hedged Q-acc</b>		<b>LU1852198107</b>		
Shares outstanding		18 067.1580	16 005.7620	34 571.5470
Net asset value per share in GBP		118.70	114.28	112.70
Issue and redemption price per share in GBP <sup>1</sup>		118.70	114.28	112.70
<b>Class SEK-hedged Q-acc</b>		<b>LU2008288289</b>		
Shares outstanding		15 507.2390	16 507.2390	22 166.6860
Net asset value per share in SEK		1 129.67	1 074.36	1 042.32
Issue and redemption price per share in SEK <sup>1</sup>		1 129.67	1 074.36	1 042.32

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

Luxembourg	68.84
Ireland	25.96
Switzerland	2.09
<b>TOTAL</b>	<b>96.89</b>

### Economic Breakdown as a % of net assets

Investment funds	94.80
Banks & credit institutions	2.09
<b>TOTAL</b>	<b>96.89</b>



## Statement of Net Assets

	<b>USD</b>
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	499 856 191.72
Investments in securities, unrealized appreciation (depreciation)	30 991 844.88
Total investments in securities (Note 1)	530 848 036.60
Cash at banks, deposits on demand and deposit accounts	17 653 119.06
Receivable on subscriptions	36 947.45
Unrealized gain on forward foreign exchange contracts (Note 1)	69 840.65
<b>TOTAL Assets</b>	<b>548 607 943.76</b>
<b>Liabilities</b>	
Payable on redemptions	-278 992.53
Provisions for flat fee (Note 2)	-417 414.39
Provisions for taxe d'abonnement (Note 3)	-7 268.97
Provisions for other commissions and fees (Note 2)	-13 984.77
Total provisions	-438 668.13
<b>TOTAL Liabilities</b>	<b>-717 660.66</b>
<b>Net assets at the end of the period</b>	<b>547 890 283.10</b>

## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	247 581.09
<b>TOTAL income</b>	<b>247 581.09</b>
<b>Expenses</b>	
Flat fee (Note 2)	-2 468 727.64
Taxe d'abonnement (Note 3)	-74 461.98
Interest on bank overdraft	-2 493.65
Other commissions and fees (Note 2)	-64 233.20
<b>TOTAL expenses</b>	<b>-2 609 916.47</b>
<b>Net income (loss) on investments</b>	<b>-2 362 335.38</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	352 820.64
Realized gain (loss) on forward foreign exchange contracts	-10 997 506.95
Realized gain (loss) on foreign exchange	-130 556.41
<b>TOTAL realized gain (loss)</b>	<b>-10 775 242.72</b>
<b>Net realized gain (loss) of the period</b>	<b>-13 137 578.10</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	22 280 073.08
Unrealized appreciation (depreciation) on forward foreign exchange contracts	4 664 198.53
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>26 944 271.61</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>13 806 693.51</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	587 821 445.80
Subscriptions	9 437 180.52
Redemptions	-63 175 036.73
Total net subscriptions (redemptions)	-53 737 856.21
Net income (loss) on investments	-2 362 335.38
Total realized gain (loss)	-10 775 242.72
Total changes in unrealized appreciation (depreciation)	26 944 271.61
Net increase (decrease) in net assets as a result of operations	13 806 693.51
<b>Net assets at the end of the period</b>	<b>547 890 283.10</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>P-acc</b>
Number of shares outstanding at the beginning of the period	1 430 809.9160
Number of shares issued	13 327.8180
Number of shares redeemed	-163 457.9780
<b>Number of shares outstanding at the end of the period</b>	<b>1 280 679.7560</b>
<b>Class</b>	<b>CHF-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	1 470 421.4840
Number of shares issued	34 451.6280
Number of shares redeemed	-105 358.2490
<b>Number of shares outstanding at the end of the period</b>	<b>1 399 514.8630</b>
<b>Class</b>	<b>EUR-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	589 780.1840
Number of shares issued	6 983.2200
Number of shares redeemed	-88 912.0580
<b>Number of shares outstanding at the end of the period</b>	<b>507 851.3460</b>
<b>Class</b>	<b>GBP-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	31 279.2670
Number of shares issued	487.4650
Number of shares redeemed	-1 257.6430
<b>Number of shares outstanding at the end of the period</b>	<b>30 509.0890</b>
<b>Class</b>	<b>SEK-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	33 145.3950
Number of shares issued	933.1660
Number of shares redeemed	-8 530.3310
<b>Number of shares outstanding at the end of the period</b>	<b>25 548.2300</b>
<b>Class</b>	<b>SGD-hedged P-acc</b>
Number of shares outstanding at the beginning of the period	48 054.4170
Number of shares issued	1 196.3040
Number of shares redeemed	-4 200.0000
<b>Number of shares outstanding at the end of the period</b>	<b>45 050.7210</b>

Class	Q-acc
Number of shares outstanding at the beginning of the period	860 682.8930
Number of shares issued	10 733.0640
Number of shares redeemed	-150 046.4970
<b>Number of shares outstanding at the end of the period</b>	<b>721 369.4600</b>
Class	CHF-hedged Q-acc
Number of shares outstanding at the beginning of the period	219 304.2390
Number of shares issued	1 918.6500
Number of shares redeemed	-6 758.4490
<b>Number of shares outstanding at the end of the period</b>	<b>214 464.4400</b>
Class	DKK-hedged Q-acc
Number of shares outstanding at the beginning of the period	5 518.2910
Number of shares issued	0.0000
Number of shares redeemed	0.0000
<b>Number of shares outstanding at the end of the period</b>	<b>5 518.2910</b>
Class	EUR-hedged Q-acc
Number of shares outstanding at the beginning of the period	399 637.2860
Number of shares issued	10 106.8850
Number of shares redeemed	-32 630.2690
<b>Number of shares outstanding at the end of the period</b>	<b>377 113.9020</b>
Class	GBP-hedged Q-acc
Number of shares outstanding at the beginning of the period	16 005.7620
Number of shares issued	2 751.3960
Number of shares redeemed	-690.0000
<b>Number of shares outstanding at the end of the period</b>	<b>18 067.1580</b>
Class	SEK-hedged Q-acc
Number of shares outstanding at the beginning of the period	16 507.2390
Number of shares issued	0.0000
Number of shares redeemed	-1 000.0000
<b>Number of shares outstanding at the end of the period</b>	<b>15 507.2390</b>

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Certificates, other</b>			
<b>Switzerland</b>			
USD UBS INC/UNDERLYING TRACKER-ON UBS EQUITY SI FILT 22-13.07.29	94 429.00	11 441 961.93	2.09
<b>TOTAL Switzerland</b>		<b>11 441 961.93</b>	<b>2.09</b>
<b>Total Certificates, other</b>		<b>11 441 961.93</b>	<b>2.09</b>
<b>Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>11 441 961.93</b>	<b>2.09</b>

## UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010

### Investment funds, open end

#### Ireland

USD FEDERATED HERMES - GLOBAL EQUITY ESG FUND-J-HEDGED USD	8 716 581.00	23 508 618.96	4.29
USD HERMES SDG ENGAGEMENT EQUITY FUND-SHS-X- HEDGED US-ACC	4 794 403.00	14 373 620.19	2.62
USD HERMES SDG ENGAGEMENT HIGH YIELD CREDIT FUND-Y-ACC-USD	8 382 567.00	19 321 816.94	3.53
USD NEUBERGER BERMAN GLOBAL HIGH YIELD SDG ENGAGEMENT FU-I4- USD	811 749.00	8 750 654.22	1.60
USD RECORD UCITS ICAV-RECORD EM SUSTAINABLE FINANCE FUND-A-USD	145 759.00	16 196 623.47	2.96
USD ROCKEFELLER GLOBAL ESG EQUITY UCITS-U4-USD HDG-ACC	145 093.00	23 441 225.08	4.28
USD UBS IRL ETF PLC-GLOBAL GENDER EQUALITY UCITS ETF-USD HDG-ACC	363 112.00	8 197 253.40	1.50
USD UBS IRL ETF-MSCI ACWI ESG UNIVERSAL-A-HDG USD-ETF-ACC	299 241.00	5 993 797.23	1.09
USD UBS IRL ETF-MSCI ACWI SOCIALLY RESPONSIBLE-A-HDG USD-ETF-ACC	1 297 302.00	22 435 540.79	4.09
<b>TOTAL Ireland</b>		<b>142 219 150.28</b>	<b>25.96</b>

#### Luxembourg

USD COLUMBIA THREADNEEDLE LUX III-CT LUX-SHS -XP ACC USD PT CAPI	1 294 002.00	19 578 250.26	3.57
USD FOCUSED SICAV - WORLD BANK BOND USD F-ACC	253 131.00	27 317 897.52	4.99
USD FOCUSED SICAV - WORLD BANK LONG TERM BOND USD F-ACC	587 189.00	62 594 347.40	11.42
USD FOCUSED SICAV-US CORPORATE BOND SUSTAIN USD F-ACC	290 793.00	34 371 732.60	6.27
USD MIROVA GLOBAL SUSTAINABLE EQUITY FUND-S1/A (USD)- CAP	107 493.00	12 247 752.42	2.23
USD MULTI MANAGER ACCESS II - US MULTI CREDIT SUST USD F-ACC	505 278.00	80 642 368.80	14.72
USD MULTI MANAGER ACCESS II - FUTURE OF EARTH USD F-ACC	89 641.00	8 265 796.61	1.51
USD MULTI MANAGER ACCESS - GREEN, SOCIAL AND SUS BONDS F-ACC	727 389.00	71 102 274.75	12.98
USD ROBECOSAM GLOBAL SDG ENGAGEMENT EQUITIES -YH- CAPITALISATION	226 785.00	24 182 084.55	4.41
USD UBS (LUX) EQUITY SICAV - LONG TERM THEMES (USD) F-ACC	58 397.00	11 442 892.15	2.09
USD UBS (LUX) FD SOL - SUS DEVELOP BANK BDS UCITS-ETF-A-A	1 237 661.00	14 172 456.11	2.59
USD UBS (LUX) FD SOL-MSCI EMERG MKT SOC. RESP UCITS-ETF-A-ACC-CAP	756 212.00	11 269 071.22	2.06
<b>TOTAL Luxembourg</b>		<b>377 186 924.39</b>	<b>68.84</b>
<b>Total Investment funds, open end</b>		<b>519 406 074.67</b>	<b>94.80</b>
<b>Total UCITS/Other UCIs in accordance with Article 41 (1) e) of the amended Luxembourg law of 17 December 2010</b>		<b>519 406 074.67</b>	<b>94.80</b>
<b>Total investments in securities</b>		<b>530 848 036.60</b>	<b>96.89</b>

## Forward Foreign Exchange contracts

### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

AUD	17 000 000.00	USD	11 241 250.00	22.2.2024	4 361.11	0.00
USD	4 433 555.01	CHF	3 800 000.00	22.2.2024	-6 139.60	0.00
USD	4 252 887.60	EUR	3 900 000.00	22.2.2024	12 763.96	0.00
CHF	161 416 528.35	USD	188 265 000.00	22.2.2024	324 497.55	0.06
EUR	92 704 379.79	USD	101 097 000.00	22.2.2024	-307 761.06	-0.06
GBP	4 602 569.69	USD	5 820 000.00	22.2.2024	42 118.69	0.01
<b>Total Forward Foreign Exchange contracts</b>					<b>69 840.65</b>	<b>0.01</b>

<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>	<b>17 653 119.06</b>	<b>3.22</b>
<b>Other assets and liabilities</b>	<b>-680 713.21</b>	<b>-0.12</b>
<b>Total net assets</b>	<b>547 890 283.10</b>	<b>100.00</b>

# Multi Manager Access II

## – US Multi Credit Sustainable

### Most important figures

Date	ISIN	31.1.2024	31.7.2023	31.7.2022
Net assets in USD		5 329 742 876.41	5 755 799 067.32	5 627 315 310.44
<b>Class F-acc</b>	<b>LU0313364738</b>			
Shares outstanding		13 696 484.5960	15 080 324.6480	16 641 190.1710
Net asset value per share in USD		159.60	152.76	152.95
Issue and redemption price per share in USD <sup>1</sup>		159.60	152.76	152.95
<b>Class CHF-hedged F-acc</b>	<b>LU0313364498</b>			
Shares outstanding		11 625 729.9510	11 901 505.1930	10 953 282.1180
Net asset value per share in CHF		112.98	110.44	115.30
Issue and redemption price per share in CHF <sup>1</sup>		112.98	110.44	115.30
<b>Class EUR-hedged F-acc</b>	<b>LU0313363920</b>			
Shares outstanding		8 957 373.0400	10 316 192.6900	12 382 610.4710
Net asset value per share in EUR		100.56	97.14	99.97
Issue and redemption price per share in EUR <sup>1</sup>		100.56	97.14	99.97
<b>Class JPY-hedged F-acc</b>	<b>LU1749433972</b>			
Shares outstanding		157 496.0000	177 749.0000	234 272.0000
Net asset value per share in JPY		9 601	9 481	9 972
Issue and redemption price per share in JPY <sup>1</sup>		9 601	9 481	9 972
<b>Class CHF-hedged F-dist</b>	<b>LU2133220447</b>			
Shares outstanding		2 219 331.5850	3 035 528.2680	684 395.0480
Net asset value per share in CHF		89.47	90.15	96.58
Issue and redemption price per share in CHF <sup>1</sup>		89.47	90.15	96.58
<b>Class F-UKdist</b>	<b>LU1344274938</b>			
Shares outstanding		977 584.0000	1 844 339.0000	1 477 703.3690
Net asset value per share in USD		96.91	95.77	98.40
Issue and redemption price per share in USD <sup>1</sup>		96.91	95.77	98.40
<b>Class CHF-hedged F-UKdist</b>	<b>LU1363543379</b>			
Shares outstanding		448 710.0000	511 425.0000	575 547.5080
Net asset value per share in CHF		79.11	79.70	85.40
Issue and redemption price per share in CHF <sup>1</sup>		79.11	79.70	85.40
<b>Class EUR-hedged F-UKdist</b>	<b>LU1344274771</b>			
Shares outstanding		967 625.1720	936 572.0000	508 582.5800
Net asset value per share in EUR		82.52	82.20	86.98
Issue and redemption price per share in EUR <sup>1</sup>		82.52	82.20	86.98
<b>Class GBP-hedged F-UKdist</b>	<b>LU1003004865</b>			
Shares outstanding		1 497 388.3660	1 724 126.8190	1 481 101.6540
Net asset value per share in GBP		88.89	87.90	91.49
Issue and redemption price per share in GBP <sup>1</sup>		88.89	87.90	91.49

<sup>1</sup> See note 1

## Structure of the Securities Portfolio

### Geographical Breakdown as a % of net assets

United States	76.72
United Kingdom	4.80
Canada	2.69
Japan	2.23
The Netherlands	1.70
Ireland	1.52
France	1.41
Australia	0.83
Switzerland	0.75
Spain	0.66
Norway	0.64
Singapore	0.52
Italy	0.45
Multinationals	0.40
Luxembourg	0.38
Sweden	0.26
New Zealand	0.24
Cayman Islands	0.20
Denmark	0.16
Chile	0.16
Finland	0.15
South Korea	0.14
Mexico	0.13
Bermuda	0.12
China	0.11
Peru	0.10
Brazil	0.09
Colombia	0.08
United Arab Emirates	0.07
Germany	0.06
Puerto Rico	0.04
Qatar	0.02
<b>TOTAL</b>	<b>97.83</b>

### Economic Breakdown as a % of net assets

Banks & credit institutions	28.13
Finance & holding companies	20.16
Energy & water supply	4.70
Real Estate	4.42
Countries & central governments	3.81
Pharmaceuticals, cosmetics & medical products	3.29
Internet, software & IT services	2.96
Telecommunications	2.88
Healthcare & social services	2.88
Petroleum	2.43
Electronics & semiconductors	2.04
Food & soft drinks	1.87
Insurance	1.76
Retail trade, department stores	1.56
Traffic & transportation	1.54
Electrical devices & components	1.40
Graphic design, publishing & media	1.39
Computer hardware & network equipment providers	1.31
Biotechnology	1.29
Vehicles	0.84
Lodging, catering & leisure	0.70
Mechanical engineering & industrial equipment	0.69
Miscellaneous consumer goods	0.64
Mortgage & funding institutions	0.60
Miscellaneous trading companies	0.56
Public, non-profit institutions	0.52
Building industry & materials	0.49
Environmental services & recycling	0.34
Textiles, garments & leather goods	0.34
Chemicals	0.33
Packaging industry	0.32
Agriculture & fishery	0.32
Miscellaneous services	0.31
Precious metals & stones	0.28
Forestry, paper & pulp products	0.22
Cities & municipal authorities	0.16
Mining, coal & steel	0.16
Investment funds	0.08
Cantons, federal states	0.07
Rubber & tyres	0.03
Miscellaneous unclassified companies	0.01
<b>TOTAL</b>	<b>97.83</b>

## Statement of Net Assets

	USD
<b>Assets</b>	<b>31.1.2024</b>
Investments in securities, cost	5 442 350 002.34
Investments in securities, unrealized appreciation (depreciation)	-228 193 169.71
Total investments in securities (Note 1)	5 214 156 832.63
Cash at banks, deposits on demand and deposit accounts	80 970 513.13
Other liquid assets (Margins)	2 231 821.31
Receivable on securities sales (Note 1)	15 901 187.64
Receivable on subscriptions	3 568 556.06
Interest receivable on securities	50 731 385.46
Unrealized gain on financial futures (Note 1)	1 022 167.00
Unrealized gain on forward foreign exchange contracts (Note 1)	1 090 671.47
<b>TOTAL Assets</b>	<b>5 369 673 134.70</b>
<b>Liabilities</b>	
Bank overdraft	-1 882 082.10
Payable on securities purchases (Note 1)	-31 491 332.94
Payable on redemptions	-4 586 831.83
Other payables	-98 556.98
Provisions for flat fee (Note 2)	-1 775 353.15
Provisions for taxe d'abonnement (Note 3)	-45 390.69
Provisions for other commissions and fees (Note 2)	-50 710.60
Total provisions	-1 871 454.44
<b>TOTAL Liabilities</b>	<b>-39 930 258.29</b>
<b>Net assets at the end of the period</b>	<b>5 329 742 876.41</b>



## Statement of Operations

	USD
<b>Income</b>	<b>1.8.2023-31.1.2024</b>
Interest on liquid assets	1 400 268.32
Interest on securities	100 367 030.25
Dividends	360 505.72
Net income on securities lending (Note 10)	294 859.78
Other income	256 467.96
<b>TOTAL income</b>	<b>102 679 132.03</b>
<b>Expenses</b>	
Flat fee (Note 2)	-12 208 680.79
Taxe d'abonnement (Note 3)	-253 879.82
Interest on bank overdraft	-59 365.54
Other commissions and fees (Note 2)	-71 830.68
<b>TOTAL expenses</b>	<b>-12 593 756.83</b>
<b>Net income (loss) on investments</b>	<b>90 085 375.20</b>
<b>Realized gain (loss) (Note 1)</b>	
Realized gain (loss) on market-priced securities without options	-93 859 091.84
Realized gain (loss) on yield-evaluated securities and money market instruments	414 392.62
Realized gain (loss) on financial futures	-8 392 181.12
Realized gain (loss) on forward foreign exchange contracts	-97 794 042.16
Realized gain (loss) on foreign exchange	34 142.41
<b>TOTAL realized gain (loss)</b>	<b>-199 596 780.09</b>
<b>Net realized gain (loss) of the period</b>	<b>-109 511 404.89</b>
<b>Changes in unrealized appreciation (depreciation) (Note 1)</b>	
Unrealized appreciation (depreciation) on market-priced securities without options	221 868 933.94
Unrealized appreciation (depreciation) on yield-evaluated securities and money market instruments	49 111.21
Unrealized appreciation (depreciation) on financial futures	5 997 643.64
Unrealized appreciation (depreciation) on forward foreign exchange contracts	46 856 590.04
<b>TOTAL changes in unrealized appreciation (depreciation)</b>	<b>274 772 278.83</b>
<b>Net increase (decrease) in net assets as a result of operations</b>	<b>165 260 873.94</b>

## Statement of Changes in Net Assets

	USD
	<b>1.8.2023-31.1.2024</b>
Net assets at the beginning of the period	5 755 799 067.32
Subscriptions	493 736 173.85
Redemptions	-1 060 482 312.36
Total net subscriptions (redemptions)	-566 746 138.51
Dividend paid	-24 570 926.34
Net income (loss) on investments	90 085 375.20
Total realized gain (loss)	-199 596 780.09
Total changes in unrealized appreciation (depreciation)	274 772 278.83
Net increase (decrease) in net assets as a result of operations	165 260 873.94
<b>Net assets at the end of the period</b>	<b>5 329 742 876.41</b>

## Changes in the Number of Shares outstanding

	1.8.2023-31.1.2024
<b>Class</b>	<b>F-acc</b>
Number of shares outstanding at the beginning of the period	15 080 324.6480
Number of shares issued	830 009.4230
Number of shares redeemed	-2 213 849.4750
<b>Number of shares outstanding at the end of the period</b>	<b>13 696 484.5960</b>
<b>Class</b>	<b>CHF-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	11 901 505.1930
Number of shares issued	1 515 800.6340
Number of shares redeemed	-1 791 575.8760
<b>Number of shares outstanding at the end of the period</b>	<b>11 625 729.9510</b>
<b>Class</b>	<b>EUR-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	10 316 192.6900
Number of shares issued	603 480.3200
Number of shares redeemed	-1 962 299.9700
<b>Number of shares outstanding at the end of the period</b>	<b>8 957 373.0400</b>
<b>Class</b>	<b>JPY-hedged F-acc</b>
Number of shares outstanding at the beginning of the period	177 749.0000
Number of shares issued	257.0000
Number of shares redeemed	-20 510.0000
<b>Number of shares outstanding at the end of the period</b>	<b>157 496.0000</b>
<b>Class</b>	<b>CHF-hedged F-dist</b>
Number of shares outstanding at the beginning of the period	3 035 528.2680
Number of shares issued	640 373.4580
Number of shares redeemed	-1 456 570.1410
<b>Number of shares outstanding at the end of the period</b>	<b>2 219 331.5850</b>
<b>Class</b>	<b>F-UKdist</b>
Number of shares outstanding at the beginning of the period	1 844 339.0000
Number of shares issued	161 529.0000
Number of shares redeemed	-1 028 284.0000
<b>Number of shares outstanding at the end of the period</b>	<b>977 584.0000</b>
<b>Class</b>	<b>CHF-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	511 425.0000
Number of shares issued	18 510.0000
Number of shares redeemed	-81 225.0000
<b>Number of shares outstanding at the end of the period</b>	<b>448 710.0000</b>

<b>Class</b>	<b>EUR-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	936 572.0000
Number of shares issued	140 195.1720
Number of shares redeemed	-109 142.0000
<b>Number of shares outstanding at the end of the period</b>	<b>967 625.1720</b>
<b>Class</b>	<b>GBP-hedged F-UKdist</b>
Number of shares outstanding at the beginning of the period	1 724 126.8190
Number of shares issued	170 925.7500
Number of shares redeemed	-397 664.2030
<b>Number of shares outstanding at the end of the period</b>	<b>1 497 388.3660</b>

## Annual Distribution<sup>1</sup>

<b>Multi Manager Access II – US Multi Credit Sustainable</b>	<b>Ex-Date</b>	<b>Pay-Date</b>	<b>Currency</b>	<b>Amount per share</b>
CHF-hedged F-dist	16.8.2023	21.8.2023	CHF	2.6520
F-UKdist	16.8.2023	21.8.2023	USD	2.9749
CHF-hedged F-UKdist	16.8.2023	21.8.2023	CHF	2.3356
EUR-hedged F-UKdist	16.8.2023	21.8.2023	EUR	2.4543
GBP-hedged F-UKdist	16.8.2023	21.8.2023	GBP	2.6609

<sup>1</sup> See note 4

# Statement of Investments in Securities and other Net Assets as of 31 January 2024

## Transferable securities and money market instruments listed on an official stock exchange

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Equities</b>			
<b>United States</b>			
USD BK OF AMERICA CORP 5.2%-FRN SUB PERP USD1000'U	1 694 000.00	1 701 606.06	0.03
USD GOLDMAN SACHS GRP 5% BDS 31/12/49 USD1000	2 982 000.00	2 980 509.00	0.06
USD TRUIST FINL CORP 5.05%-FR SUB PERP USD1000'G	1 256 000.00	1 267 404.48	0.02
<b>TOTAL United States</b>		<b>5 949 519.54</b>	<b>0.11</b>
<b>Total Equities</b>		<b>5 949 519.54</b>	<b>0.11</b>
<b>Asset Backed Securities, floating rate</b>			
<b>EUR</b>			
EUR HAYFIN EMERALD CLO 3M EURIBOR+169.5BP 22-15.04.35	6 500 000.00	7 075 609.77	0.13
<b>TOTAL EUR</b>		<b>7 075 609.77</b>	<b>0.13</b>
<b>USD</b>			
USD MIDOCEAN CREDIT CLO III -144A 3M LIBOR+112BP 18-21.04.31	3 000 000.00	2 126 431.50	0.04
<b>TOTAL USD</b>		<b>2 126 431.50</b>	<b>0.04</b>
<b>Total Asset Backed Securities, floating rate</b>		<b>9 202 041.27</b>	<b>0.17</b>
<b>Notes, fixed rate</b>			
<b>EUR</b>			
EUR DIGITAL DUTCH FINCO BV-REG-S 1.50000% 20-15.03.30	2 046 000.00	1 928 215.25	0.04
EUR PROLOGIS EURO FINANCE LLC 0.37500% 20-06.02.28	5 565 000.00	5 386 561.89	0.10
<b>TOTAL EUR</b>		<b>7 314 777.14</b>	<b>0.14</b>
<b>USD</b>			
USD ABBVIE INC 2.95000% 20-21.11.26	3 269 000.00	3 133 059.25	0.06
USD ABBVIE INC 3.20000% 16-14.05.26	2 130 000.00	2 067 087.71	0.04
USD ABBVIE INC 3.20000% 20-21.11.29	7 800 000.00	7 270 352.08	0.14
USD ABBVIE INC 3.60000% 15-14.05.25	3 358 000.00	3 302 611.50	0.06
USD ABBVIE INC 4.05000% 20-21.11.39	1 730 000.00	1 565 091.23	0.03
USD ADVANCE AUTO PARTS INC 5.90000% 23-09.03.26	3 363 000.00	3 358 272.53	0.06
USD AEP TEXAS INC 2.10000% 20-01.07.30	9 100 000.00	7 660 459.35	0.14
USD AEP TEXAS INC 4.70000% 22-15.05.32	3 225 000.00	3 146 086.44	0.06
USD AEP TEXAS INC 5.40000% 23-01.06.33	625 000.00	638 595.94	0.01
USD AERCAP IRE CAP LTD/GLB AVIA TRUST 4.45000% 18-01.10.25	1 075 000.00	1 057 770.35	0.02
USD AERCAP IRE CAP LTD/GLB AVIA TRUST 1.75000% 21-30.01.26	4 600 000.00	4 284 650.59	0.08
USD AERCAP IRELAND CAP/ GLBL AVIATION TRUST 6.50000% 20-15.07.25	640 000.00	649 005.45	0.01
USD AERCAP IRELAND CAPITAL DAC / AERCAP GLO 3.00000% 21-29.10.28	9 860 000.00	8 946 007.29	0.17
USD AERCAP IRELAND CAPITAL DAC / AERCAP GLO 3.30000% 21-30.01.32	2 780 000.00	2 382 795.35	0.04
USD AETNA INC 3.50000% 14-15.11.24	1 000 000.00	985 656.83	0.02
USD AGILENT TECHNOLOGIES INC 2.10000% 20-04.06.30	3 150 000.00	2 703 477.14	0.05
USD AGILENT TECHNOLOGIES INC 2.30000% 21-12.02.31	2 000 000.00	1 712 449.22	0.03
USD AIR LEASE CORP 1.87500% 21-15.08.26	2 570 000.00	2 365 264.40	0.04
USD AIR LEASE CORP 3.25000% 18-01.03.25	2 265 000.00	2 211 836.50	0.04
USD AIR LEASE CORP 3.25000% 19-01.10.29	4 825 000.00	4 363 373.92	0.08
USD AIR LEASE CORP 3.62500% 17-01.04.27	1 270 000.00	1 205 699.42	0.02
USD AIR LEASE CORP 3.62500% 17-01.12.27	1 604 000.00	1 522 788.86	0.03
USD AIR LEASE CORP 4.62500% 18-01.10.28	1 500 000.00	1 472 642.46	0.03
USD AIRCASTLE LTD 4.25000% 19-15.06.26	72 000.00	69 780.24	0.00
USD ALEXANDRIA REAL ESTATE EQUITIES INC 3.45000% 17-30.04.25	1 015 000.00	993 952.97	0.02
USD ALEXANDRIA REAL ESTATE EQUITIES INC 2.75000% 19-15.12.29	1 600 000.00	1 420 994.32	0.03
USD ALEXANDRIA REAL ESTATE EQUITY INC 1.87500% 20-01.02.33	3 500 000.00	2 692 017.51	0.05
USD ALEXANDRIA REAL ESTATE EQUITIES INC 2.95000% 22-15.03.34	5 930 000.00	4 916 766.04	0.09
USD ALIBABA GROUP HOLDING LTD 2.12500% 21-09.02.31	2 571 000.00	2 138 943.45	0.04
USD ALLSTATE CORP 5.25000% 23-30.03.33	3 423 000.00	3 489 340.51	0.07
USD ALLY FINANCIAL INC 3.87500% 19-21.05.24	4 585 000.00	4 558 223.05	0.09
USD ALLY FINANCIAL INC 4.62500% 15-30.03.25	2 114 000.00	2 091 916.12	0.04

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD ALLY FINANCIAL INC 5.80000% 20-01.05.25	7 500 000.00	7 526 198.63	0.14
USD ALLY FINANCIAL INC 8.00000% 08-01.11.31	2 892 000.00	3 199 892.30	0.06
USD ALPHABET INC 1.10000% 20-15.08.30	4 000 000.00	3 311 678.72	0.06
USD AMAZON.COM INC 4.70000% 22-01.12.32	7 295 000.00	7 427 037.31	0.14
USD AMCOR FINANCE USA INC 3.62500% 20-28.04.26	2 950 000.00	2 854 875.86	0.05
USD AMCOR FINANCE USA INC 5.62500% 23-26.05.33	935 000.00	968 876.07	0.02
USD AMERICAN ASSETS TRUST LP 3.37500% 21-01.02.31	1 340 000.00	1 110 844.75	0.02
USD AMERICAN EXPRESS CO 3.12500% 19-20.05.26	4 135 000.00	3 993 534.50	0.07
USD AMERICAN EXPRESS CO 2.55000% 22-04.03.27	3 165 000.00	2 967 755.40	0.06
USD AMERICAN HOMES 4 RENT LP 3.62500% 22-15.04.32	720 000.00	642 809.06	0.01
USD AMERICAN HOMES 4 RENT LP 5.50000% 24-01.02.34	11 875 000.00	11 996 903.88	0.23
USD AMERICAN TOWER CORP 3.37500% 16-15.10.26	1 990 000.00	1 911 577.54	0.04
USD AMERICAN TOWER CORP 3.12500% 16-15.01.27	1 640 000.00	1 560 248.70	0.03
USD AMERICAN TOWER CORP 3.55000% 17-15.07.27	4 000 000.00	3 839 193.32	0.07
USD AMERICAN TOWER CORP 3.80000% 19-15.08.29	4 048 000.00	3 819 391.34	0.07
USD AMERICAN TOWER CORP 2.10000% 20-15.06.30	274 000.00	230 133.11	0.00
USD AMERICAN TOWER CORP 1.87500% 20-15.10.30	4 387 000.00	3 596 208.77	0.07
USD AMERICAN TOWER CORP 2.70000% 21-15.04.31	1 650 000.00	1 414 212.49	0.03
USD AMERICAN TOWER CORP 1.45000% 21-15.09.26	3 765 000.00	3 441 321.33	0.06
USD AMERICAN TOWER CORP 4.05000% 22-15.03.32	4 375 000.00	4 087 686.31	0.08
USD AMERICAN TOWER CORP 5.50000% 23-15.03.28	5 085 000.00	5 197 151.91	0.10
USD AMERICAN TOWER CORP 5.25000% 23-15.07.28	457 000.00	463 567.29	0.01
USD AMERICAN TOWER CORP 5.55000% 23-15.07.33	1 593 000.00	1 636 214.10	0.03
USD AMERICAN TOWER CORP 5.80000% 23-15.11.28	7 170 000.00	7 434 465.88	0.14
USD AMERICAN WATER CAPITAL CORP 2.95000% 17-01.09.27	2 505 000.00	2 366 815.51	0.04
USD AMERICAN WATER CAPITAL CORP 3.45000% 19-01.06.29	5 670 000.00	5 370 178.45	0.10
USD AMGEN INC 1.65000% 21-15.08.28	7 550 000.00	6 670 217.52	0.13
USD AMGEN INC 2.20000% 20-21.02.27	5 845 000.00	5 446 581.60	0.10
USD AMGEN INC 2.30000% 20-25.02.31	1 443 000.00	1 231 883.00	0.02
USD AMGEN INC 2.60000% 16-19.08.26	7 000 000.00	6 660 125.64	0.12
USD AMGEN INC 3.20000% 17-02.11.27	1 464 000.00	1 397 950.95	0.03
USD AMGEN INC 4.20000% 22-01.03.33	5 069 000.00	4 803 669.28	0.09
USD AMGEN INC 5.25000% 23-02.03.30	11 766 000.00	12 046 262.12	0.23
USD AMGEN INC 5.25000% 23-02.03.33	4 150 000.00	4 233 678.49	0.08
USD AMGEN INC 5.60000% 23-02.03.43	1 520 000.00	1 563 915.31	0.03
USD ANALOG DEVICES INC 1.70000% 21-01.10.28	5 145 000.00	4 563 174.74	0.09
USD ANTHEM INC 2.87500% 19-15.09.29	4 065 000.00	3 721 207.62	0.07
USD ANTHEM INC 3.65000% 17-01.12.27	2 000 000.00	1 927 534.70	0.04
USD AON CORP / AON GLOBAL HOLDINGS PLC 2.05000% 21-23.08.31	3 430 000.00	2 805 476.72	0.05
USD APACHE CORP 4.37500% 18-15.10.28	2 965 000.00	2 795 342.70	0.05
USD APPLE INC 1.65000% 20-11.05.30	7 951 000.00	6 796 728.20	0.13
USD APPLE INC 2.05000% 19-11.09.26	4 280 000.00	4 033 909.85	0.08
USD APPLE INC 2.45000% 16-04.08.26	6 005 000.00	5 733 977.66	0.11
USD APPLE INC 3.35000% 22-08.08.32	3 965 000.00	3 689 288.65	0.07
USD APPLIED MATERIALS INC 1.75000% 20-01.06.30	6 067 000.00	5 173 158.84	0.10
USD AQUA AMERICA INC 3.56600% 19-01.05.29	5 070 000.00	4 771 096.83	0.09
USD ARCHER-DANIELS-MIDLAND CO 3.25000% 20-27.03.30	3 993 000.00	3 667 473.23	0.07
USD ARTHUR J GALLAGHER & CO 6.50000% 23-15.02.34	900 000.00	987 282.03	0.02
USD ASHTEAD CAPITAL INC-144A 4.37500% 17-15.08.27	2 000 000.00	1 931 421.16	0.04
USD ASHTEAD CAPITAL INC-144A 5.95000% 23-15.10.33	6 035 000.00	6 146 499.83	0.12
USD ASTRAZENCA FINANCE LLC 1.75000% 21-28.05.28	3 130 000.00	2 806 996.98	0.05
USD ASTRAZENCA PLC 0.70000% 20-08.04.26	3 435 000.00	3 167 530.32	0.06
USD ASTRAZENCA PLC 1.37500% 20-06.08.30	5 700 000.00	4 725 038.88	0.09
USD AT&T INC 1.65000% 20-01.02.28	3 875 000.00	3 454 902.11	0.06
USD AT&T INC 1.70000% 21-25.03.26	5 050 000.00	4 731 884.85	0.09
USD AT&T INC 2.30000% 20-01.06.27	645 000.00	597 850.62	0.01
USD AT&T INC 2.55000% 21-01.12.33	10 000 000.00	8 112 772.10	0.15
USD AT&T INC 3.50000% 20-01.06.41	1 935 000.00	1 537 313.87	0.03
USD AT&T INC 4.35000% 19-01.03.29	7 860 000.00	7 728 757.49	0.14
USD AUSTRALIA & NEW ZEALAND BANK-REG-S-SUB-4.40000% 16-19.05.26	1 800 000.00	1 758 278.68	0.03
USD AUTOZONE INC 4.50000% 23-01.02.28	4 934 000.00	4 888 824.69	0.09
USD AUTOZONE INC 4.75000% 23-01.02.33	4 925 000.00	4 820 849.20	0.09
USD AUTOZONE INC 6.55000% 23-01.11.33	2 541 000.00	2 802 928.52	0.05
USD AVANGRID INC 3.15000% 17-01.12.24	2 190 000.00	2 142 578.64	0.04
USD AVANGRID INC 3.20000% 20-15.04.25	8 500 000.00	8 276 090.53	0.16
USD AVERY DENNISON CORP 5.75000% 23-15.03.33	2 450 000.00	2 594 071.67	0.05
USD AVOLON HOLDINGS FUNDING LTD-144A 3.25000% 20-15.02.27	850 000.00	789 391.04	0.01
USD BAIDU INC 3.07500% 20-07.04.25	406 000.00	395 212.58	0.01
USD BAKER HUGHES A GE CO/ CO-OBLIGATOR 4.48600% 20-01.05.30	4 013 000.00	3 979 020.32	0.07
USD BALL CORP 6.00000% 23-15.06.29	1 534 000.00	1 547 442.04	0.03

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD BALTIMORE GAS & ELECTRIC CO 2.40000% 16-15.08.26	3 705 000.00	3 507 703.49	0.07
USD BANCO BILBAO VIZCAYA ARGENTARIA SA 1.12500% 20-18.09.25	5 600 000.00	5 242 371.06	0.10
USD BANCO SANTANDER SA 1.84900% 21-25.03.26	2 600 000.00	2 424 790.55	0.05
USD BANCO SANTANDER SA 4.25000% 17-11.04.27	800 000.00	776 593.00	0.01
USD BANCO SANTANDER SA 5.29400% 22-18.08.27	4 200 000.00	4 208 379.09	0.08
USD BANCO SANTANDER SA 5.58800% 23-08.08.28	6 400 000.00	6 513 682.37	0.12
USD BANCO SANTANDER SA-SUB 6.92100% 23-08.08.33	1 400 000.00	1 478 755.60	0.03
USD BANCO SANTANDER SA-SUB 5.17900% 15-19.11.25	3 600 000.00	3 577 715.93	0.07
USD BANCO SANTANDER SA-SUB 2.74900% 20-03.12.30	800 000.00	660 433.78	0.01
USD BANK OF NOVA SCOTIA/THE 4.85000% 23-01.02.30	5 976 000.00	5 966 136.32	0.11
USD BANK OF NOVA SCOTIA/THE 5.35000% 23-07.12.26	9 815 000.00	9 955 776.44	0.19
USD BARCLAYS PLC 3.65000% 15-16.03.25	8 000 000.00	7 848 640.96	0.15
USD BARCLAYS PLC 4.37500% 16-12.01.26	5 040 000.00	4 974 662.35	0.09
USD BARCLAYS PLC 5.50100% 22-09.08.28	730 000.00	733 501.91	0.01
USD BARCLAYS PLC-SUB 5.20000% 16-12.05.26	8 106 000.00	8 064 658.19	0.15
USD BAXALTA INC 4.00000% 16-23.06.25	4 245 000.00	4 184 621.50	0.08
USD BECTON DICKINSON AND CO 3.73400% 14-15.12.24	400 000.00	395 232.31	0.01
USD BECTON DICKINSON AND CO 1.95700% 21-11.02.31	2 650 000.00	2 198 716.24	0.04
USD BEMIS CO INC 2.63000% 20-19.06.30	5 670 000.00	4 917 260.50	0.09
USD BIDVEST GROUP UK PLC/THE-144A 3.625000% 21-23.09.26	951 000.00	884 430.00	0.02
USD BIOGEN INC 2.25000% 20-01.05.30	8 272 000.00	7 051 198.72	0.13
USD BLOCK FINANCIAL CORP 2.50000% 21-15.07.28	3 020 000.00	2 712 336.68	0.05
USD BNP PARIBAS-REG-S 3.37500% 18-09.01.25	1 185 000.00	1 162 344.61	0.02
USD BOOKING HOLDINGS INC 4.62500% 20-13.04.30	6 926 000.00	6 944 963.80	0.13
USD BOSTON PROPERTIES LP 3.25000% 20-30.01.31	127 000.00	109 322.37	0.00
USD BP CAPITAL MARKETS AMERICA INC 4.81200% 23-13.02.33	11 030 000.00	11 019 032.32	0.21
USD BPCE SA-144A-SUB 5.15000% 14-21.07.24	2 685 000.00	2 670 062.24	0.05
USD BRASKEM NETHERLANDS FINANCE BV-144A 4.50000% 19-31.01.30	5 000 000.00	3 940 500.00	0.07
USD BRISTOL-MYERS SQUIBB CO 3.20000% 20-15.06.26	2 274 000.00	2 205 339.96	0.04
USD BRISTOL-MYERS SQUIBB CO 2.95000% 22-15.03.32	1 865 000.00	1 644 510.09	0.03
USD BRITISH AIRW CL AA PASS THR TRUST-144A 3.80000% 18-20.09.31	1 500 000.00	903 190.48	0.02
USD BRITISH TELECOMMUNICATIONS PLC-144A 3.25000% 19-08.11.29	3 730 000.00	3 403 122.57	0.06
USD BRIXMOR OPERATING PARTNERSHIP LP 3.85000% 15-01.02.25	417 000.00	409 271.75	0.01
USD BROADCOM CORP/CAYMAN FIN LTD 3.87500% 18-15.01.27	3 200 000.00	3 117 074.34	0.06
USD BROADCOM CORP/CAYMAN FIN LTD 3.50000% 18-15.01.28	618 000.00	590 703.84	0.01
USD BROADRIDGE FINANCIAL SOLUTIONS INC 2.90000% 19-01.12.29	4 567 000.00	4 112 761.57	0.08
USD BROADSTONE NET LEASE 2.60000% 21-15.09.31	3 580 000.00	2 814 657.39	0.05
USD BUCKEYE PARTNERS LP 4.12500% 17-01.12.27	2 055 000.00	1 937 434.64	0.04
USD BUNGE LTD FINANCE CORP 3.25000% 16-15.08.26	3 140 000.00	3 024 062.03	0.06
USD BUNGE LTD FINANCE CORP 3.75000% 17-25.09.27	3 035 000.00	2 928 465.00	0.05
USD BUNGE LTD FINANCE CORP 1.63000% 20-17.08.25	3 408 000.00	3 237 500.66	0.06
USD CAMDEN PROPERTY TRUST 5.85000% 23-03.11.26	2 675 000.00	2 755 717.08	0.05
USD CANADIAN IMPERIAL BANK OF COMMERCE 5.00100% 23-28.04.28	7 544 000.00	7 598 796.45	0.14
USD CAPITAL ONE FINANCIAL CORP 3.20000% 15-05.02.25	3 000 000.00	2 938 363.95	0.06
USD CARGILL INC-144A 4.50000% 23-24.06.26	4 758 000.00	4 751 414.17	0.09
USD CARRIER GLOBAL CORP 2.72200% 20-15.02.30	3 500 000.00	3 125 945.27	0.06
USD CATERPILLAR INC 2.60000% 20-09.04.30	4 180 000.00	3 787 454.45	0.07
USD CCO LLC/CAPITAL 2.25000% 21-15.01.29	5 961 000.00	5 147 606.59	0.10
USD CCO LLC/CAPITAL 2.30000% 20-01.02.32	5 000 000.00	3 911 223.50	0.07
USD CCO LLC/CAPITAL 2.80000% 20-01.04.31	3 314 000.00	2 738 300.27	0.05
USD CCO LLC/CAPITAL 3.75000% 17-15.02.28	2 265 000.00	2 138 632.68	0.04
USD CCO LLC/CAPITAL 4.20000% 17-15.03.28	1 450 000.00	1 393 766.62	0.03
USD CCO LLC/CAPITAL 6.38400% 16-23.10.35	4 390 000.00	4 426 250.95	0.08
USD CELANESE US HOLDINGS LLC 6.55000% 23-15.11.30	1 459 000.00	1 543 344.74	0.03
USD CENTENE CORP 2.45000% 21-15.07.28	2 480 000.00	2 206 803.20	0.04
USD CENTENE CORP 2.62500% 21-01.08.31	470 000.00	390 123.50	0.01
USD CENTENE CORP 3.00000% 20-15.10.30	6 212 000.00	5 373 752.72	0.10
USD CHARLES SCHWAB CORP/THE 2.45000% 22-03.03.27	3 535 000.00	3 300 676.90	0.06
USD CHARTER COMMUNICATIONS OPERATING 3.50000% 21-01.06.41	4 800 000.00	3 351 017.18	0.06
USD CHARTER COMMUNICATIONS OPERATING LLC 6.15000% 23-10.11.26	1 902 000.00	1 942 866.06	0.04
USD CHILE, REPUBLIC OF 4.85000% 24-22.01.29	1 724 000.00	1 735 206.00	0.03
USD CHURCH & DWIGHT CO INC 5.60000% 22-15.11.32	1 760 000.00	1 865 472.40	0.03
USD CIGNA CORP 1.25000% 21-15.03.26	8 000 000.00	7 405 784.08	0.14
USD CIGNA CORP 2.40000% 20-15.03.30	4 845 000.00	4 231 387.34	0.08
USD CIGNA CORP 4.12500% 19-15.11.25	8 087 000.00	7 966 960.38	0.15
USD CIGNA CORP 4.37500% 19-15.10.28	8 634 000.00	8 513 680.21	0.16
USD CIGNA GROUP/THE 5.68500% 23-15.03.26	4 600 000.00	4 600 221.35	0.09
USD CITIGROUP INC 3.20000% 16-21.10.26	2 005 000.00	1 918 007.24	0.04
USD CITIGROUP INC 3.40000% 16-01.05.26	1 800 000.00	1 743 063.03	0.03
USD CITIGROUP INC 3.70000% 16-12.01.26	1 825 000.00	1 784 371.96	0.03

Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD CITIGROUP INC-SUB 4.40000% 15-10.06.25	3 120 000.00	3 084 237.34	0.06
USD CITIGROUP INC-SUB 4.45000% 15-29.09.27	15 510 000.00	15 205 827.34	0.29
USD CITIGROUP INC-SUB 4.60000% 16-09.03.26	4 250 000.00	4 216 437.92	0.08
USD CITIZENS BANK NA/PROVIDENCE RI 2.25000% 20-28.04.25	3 200 000.00	3 075 005.06	0.06
USD CITIZENS FINANCIAL GROUP INC-SUB 4.30000% 15-03.12.25	7 323 000.00	7 198 641.32	0.14
USD CNH INDUSTRIAL CAPITAL LLC 4.55000% 23-10.04.28	975 000.00	966 800.13	0.02
USD COACH INC 3.05000% 21-15.03.32	685 000.00	547 856.90	0.01
USD COACH INC 4.12500% 17-15.07.27	854 000.00	812 051.12	0.02
USD COCA-COLA CO/THE 1.00000% 20-15.03.28	4 622 000.00	4 072 786.13	0.08
USD COLORADO INTERSTATE GAS/ ISSUING-REG-S 4.15000% 16-15.08.26	3 030 000.00	2 947 780.19	0.06
USD COMCAST CORP 2.35000% 16-15.01.27	5 605 000.00	5 274 746.45	0.10
USD COMCAST CORP 2.65000% 19-01.02.30	1 945 000.00	1 749 228.38	0.03
USD COMCAST CORP 4.25000% 13-15.01.33	6 515 000.00	6 264 881.33	0.12
USD COMCAST CORP 4.25000% 18-15.10.30	3 775 000.00	3 694 492.05	0.07
USD COMCAST CORP 4.40000% 15-15.08.35	2 930 000.00	2 812 582.48	0.05
USD CONAGRA BRANDS INC 4.85000% 18-01.11.28	2 720 000.00	2 710 368.15	0.05
USD CONAGRA INC 4.60000% 18-01.11.25	6 795 000.00	6 738 207.53	0.13
USD CONCENTRIX CORP 6.65000% 23-02.08.26	3 400 000.00	3 481 106.83	0.07
USD COREBRIDGE FINANCIAL INC 5.75000% 23-15.01.34	1 754 000.00	1 799 124.91	0.03
USD CORP NACIONAL DEL COBRE DE CHILE-144A 3.00000% 19-30.09.29	3 711 000.00	3 280 524.00	0.06
USD CREDIT SUISSE FIRST BOSTON NY 1.25000% 21-07.08.26	5 720 000.00	5 218 190.87	0.10
USD CROWN CASTLE INC 5.10000% 23-01.05.33	1 500 000.00	1 481 630.34	0.03
USD CROWN CASTLE INC 5.60000% 23-01.06.29	982 000.00	1 000 573.89	0.02
USD CROWN CASTLE INC 5.80000% 23-01.03.34	1 050 000.00	1 082 069.66	0.02
USD CROWN CASTLE INTERNATIONAL CORP 3.70000% 16-15.05.26	4 150 000.00	4 019 728.76	0.08
USD CROWN CASTLE INTERNATIONAL CORP 4.30000% 19-15.02.29	3 504 000.00	3 363 818.70	0.06
USD CROWN CASTLE INTERNATIONAL CORP 3.30000% 20-01.07.30	2 530 000.00	2 260 590.45	0.04
USD CROWN CASTLE INTERNATIONAL CORP 1.35000% 20-15.07.25	3 150 000.00	2 980 629.20	0.06
USD CROWN CASTLE INTERNATIONAL CORP 2.25000% 20-15.01.31	5 525 000.00	4 565 473.86	0.09
USD CROWN CASTLE INTERNATIONAL CORP 1.05000% 21-15.07.26	12 407 000.00	11 256 078.79	0.21
USD CROWN CASTLE INTERNATIONAL CORP 2.50000% 21-15.07.31	3 740 000.00	3 116 738.57	0.06
USD CSX CORP 3.25000% 17-01.06.27	3 145 000.00	3 022 986.86	0.06
USD CUBESMART LP 4.37500% 19-15.02.29	1 315 000.00	1 279 627.41	0.02
USD CVS HEALTH CORP 1.30000% 20-21.08.27	6 400 000.00	5 687 579.20	0.11
USD CVS HEALTH CORP 3.75000% 20-01.04.30	6 000 000.00	5 619 679.32	0.11
USD CVS HEALTH CORP 3.87500% 15-20.07.25	1 554 000.00	1 529 299.36	0.03
USD CVS HEALTH CORP 5.25000% 23-21.02.33	2 435 000.00	2 464 940.01	0.05
USD DDR CORP 4.70000% 17-01.06.27	2 850 000.00	2 831 292.23	0.05
USD DELL INTERNATIONAL LLC / EMC CORP 5.75000% 23-01.02.33	1 122 000.00	1 178 270.88	0.02
USD DELL INTERNATIONAL LLC / EMC CORP 5.30000% 21-01.10.29	2 500 000.00	2 563 422.12	0.05
USD DELL INTERNATIONAL LLC / EMC CORP 6.20000% 21-15.07.30	3 750 000.00	4 004 028.27	0.08
USD DH EUROPE FINANCE II SARL 2.20000% 19-15.11.24	5 265 000.00	5 137 674.66	0.10
USD DICK'S SPORTING GOODS INC 3.15000% 22-15.01.32	5 250 000.00	4 463 873.93	0.08
USD DIGITAL REALTY TRUST LP 3.60000% 19-01.07.29	1 052 000.00	986 283.46	0.02
USD DISCOVER BANK 4.65000% 18-13.09.28	3 310 000.00	3 171 163.24	0.06
USD DISCOVER FINANCIAL SERVICES 6.70000% 22-29.11.32	4 831 000.00	5 060 332.21	0.09
USD DISCOVERY COMMUNICATIONS LLC 3.95000% 17-20.03.28	5 750 000.00	5 493 452.76	0.10
USD DISCOVERY COMMUNICATIONS LLC 4.12500% 19-15.05.29	10 134 000.00	9 617 599.22	0.18
USD DISCOVERY COMMUNICATIONS LLC 3.62500% 20-15.05.30	2 295 000.00	2 079 769.04	0.04
USD DOLLAR TREE INC 4.00000% 18-15.05.25	5 050 000.00	4 972 724.50	0.09
USD DOW CHEMICAL CO/THE 6.30000% 22-15.03.33	2 951 000.00	3 244 442.57	0.06
USD EATON CORP 4.15000% 22-15.03.33	6 235 000.00	6 014 019.45	0.11
USD ECOPETROL SA 8.37500% 24-19.01.36	1 683 000.00	1 700 166.60	0.03
USD ECOPETROL SA 8.87500% 23-13.01.33	1 404 000.00	1 481 009.40	0.03
USD ELEVANCE HEALTH INC 4.75000% 23-15.02.33	8 860 000.00	8 771 351.54	0.16
USD ELI LILLY & CO 4.70000% 23-27.02.33	4 916 000.00	5 008 151.16	0.09
USD ELI LILLY & CO 5.00000% 23-27.02.26	6 225 000.00	6 224 851.85	0.12
USD EMPRESA DE TRANSPORTE DE PASA MET-144A 3.65000% 20-07.05.30	200 000.00	182 510.00	0.00
USD EMPRESAS PUBLICAS DE MEDELLIN ESP-144A 4.25000% 19-18.07.29	1 131 000.00	967 513.95	0.02
USD ENBRIDGE INC 3.12500% 19-15.11.29	3 025 000.00	2 773 576.97	0.05
USD ENBRIDGE INC 6.20000% 23-15.11.30	835 000.00	892 311.97	0.02
USD ENERGY TRANSFER LP 5.75000% 22-15.02.33	5 490 000.00	5 622 072.93	0.11
USD ENERSIS AMERICAS SA 4.00000% 16-25.10.26	686 000.00	661 166.80	0.01
USD EOG RESOURCES INC 4.37500% 20-15.04.30	1 124 000.00	1 114 097.51	0.02
USD EQT CORP 5.70000% 22-01.04.28	935 000.00	951 214.77	0.02
USD EQT CORP 5.75000% 24-01.02.34	4 362 000.00	4 351 677.76	0.08
USD EQUIFAX INC 3.10000% 20-15.05.30	2 000 000.00	1 799 123.82	0.03
USD EQUINIX INC 1.00000% 20-15.09.25	6 425 000.00	6 020 035.98	0.11
USD EQUINIX INC 1.45000% 21-15.05.26	6 725 000.00	6 237 814.71	0.12
USD EQUINIX INC 2.00000% 21-15.05.28	4 845 000.00	4 321 826.24	0.08

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD EQUINIX INC 2.15000% 20-15.07.30	5 700 000.00		4 814 527.40	0.09
USD EQUINIX INC 2.50000% 21-15.05.31	4 275 000.00		3 631 123.82	0.07
USD EQUINIX INC 3.90000% 22-15.04.32	2 925 000.00		2 706 856.25	0.05
USD EVERSOURCE ENERGY 1.65000% 20-15.08.30	7 700 000.00		6 240 350.42	0.12
USD EVERSOURCE ENERGY 1.40000% 21-15.08.26	10 000 000.00		9 154 054.40	0.17
USD EVERSOURCE ENERGY 2.90000% 22-01.03.27	5 145 000.00		4 850 387.63	0.09
USD EVERSOURCE ENERGY 5.50000% 24-01.01.34	4 334 000.00		4 383 668.26	0.08
USD EVERSOURCE ENERGY 5.00000% 24-01.01.27	4 015 000.00		4 022 756.70	0.08
USD EXELON CORP 4.05000% 20-15.04.30	6 516 000.00		6 214 947.12	0.12
USD EXELON CORP 5.30000% 23-15.03.33	605 000.00		611 438.03	0.01
USD EXTRA SPACE STORAGE LP 5.40000% 24-01.02.34	4 400 000.00		4 399 066.80	0.08
USD FACTSET RESEARCH SYSTEMS INC 2.90000% 22-01.03.27	1 000 000.00		943 940.17	0.02
USD FIDELITY NATIONAL INFO SERVICES 1.65000% 21-01.03.28	4 350 000.00		3 894 193.78	0.07
USD FIDELITY NATIONAL INFO SERVICES 2.25000% 21-01.03.31	930 000.00		784 302.02	0.01
USD FIDELITY NTL INFO SER INC 5.10000% 22-15.07.32	375 000.00		383 051.05	0.01
USD FISERV INC 2.25000% 20-01.06.27	3 150 000.00		2 921 262.88	0.05
USD FISERV INC 3.20000% 19-01.07.26	4 214 000.00		4 063 083.77	0.08
USD FISERV INC 3.50000% 19-01.07.29	4 950 000.00		4 643 007.68	0.09
USD FISERV INC 5.37500% 23-21.08.28	5 545 000.00		5 685 356.76	0.11
USD FISERV INC 5.45000% 23-02.03.28	8 917 000.00		9 148 185.80	0.17
USD FISERV INC 5.62500% 23-21.08.33	1 701 000.00		1 771 618.63	0.03
USD FLOWSERVE CORP 2.80000% 21-15.01.32	4 251 000.00		3 525 126.36	0.07
USD FMC CORP 3.45000% 19-01.10.29	1 847 000.00		1 678 587.92	0.03
USD FORD MOTOR CO 3.25000% 21-12.02.32	11 907 000.00		9 856 882.27	0.18
USD FORD MOTOR CO 6.10000% 22-19.08.32	3 031 000.00		3 037 268.26	0.06
USD FORD MOTOR CREDIT CO 3.37500% 20-13.11.25	2 260 000.00		2 169 002.70	0.04
USD FORD MOTOR CREDIT CO 4.00000% 20-13.11.30	255 000.00		227 434.96	0.00
USD FORD MOTOR CREDIT CO LLC 3.62500% 21-17.06.31	1 025 000.00		882 025.53	0.02
USD FORD MOTOR CREDIT CO LLC 2.70000% 21-10.08.26	2 351 000.00		2 185 133.37	0.04
USD FORD MOTOR CREDIT CO LLC 2.30000% 22-10.02.25	8 700 000.00		8 398 134.10	0.16
USD FORD MOTOR CREDIT CO 4.95000% 22-28.05.27	1 049 000.00		1 026 593.48	0.02
USD FORD MOTOR CREDIT CO LLC 7.35000% 22-04.11.27	2 400 000.00		2 524 510.75	0.05
USD FORD MOTOR CREDIT CO LLC 6.95000% 23-06.03.26	1 515 000.00		1 549 013.67	0.03
USD FORD MOTOR CREDIT CO LLC 6.80000% 23-12.05.28	2 655 000.00		2 758 835.16	0.05
USD FORD MOTOR CREDIT CO LLC 7.12200% 23-07.11.33	1 808 000.00		1 937 578.73	0.04
USD FORD MOTOR CREDIT CO LLC 6.05000% 24-05.03.31	11 511 000.00		11 570 357.05	0.22
USD FORTINET INC 1.00000% 21-15.03.26	1 691 000.00		1 558 088.37	0.03
USD FORTIS INC 3.05500% 17-04.10.26	1 154 000.00		1 098 021.87	0.02
USD FOX CORP 6.50000% 23-13.10.33	4 518 000.00		4 872 682.66	0.09
USD FREEPORT-MCMORAN INC 4.55000% 14-14.11.24	3 120 000.00		3 091 764.00	0.06
USD FREEPORT-MCMORAN INC 4.12500% 20-01.03.28	3 341 000.00		3 213 340.39	0.06
USD FREEPORT-MCMORAN INC 4.25000% 20-01.03.30	3 397 000.00		3 188 270.31	0.06
USD FREEPORT-MCMORAN INC 4.37500% 20-01.08.28	5 700 000.00		5 498 476.50	0.10
USD GENERAL MILLS INC 2.25000% 21-14.10.31	9 620 000.00		8 007 656.74	0.15
USD GENERAL MILLS INC 4.95000% 23-29.03.33	10 330 000.00		10 340 231.03	0.19
USD GENERAL MILLS INC 4.70000% 24-30.01.27	1 573 000.00		1 574 739.69	0.03
USD GENERAL MOTORS CO 5.00000% 14-01.04.35	925 000.00		883 117.13	0.02
USD GENERAL MOTORS CO 6.12500% 20-01.10.25	1 485 000.00		1 506 514.07	0.03
USD GENERAL MOTORS FINANCIAL CO INC 2.90000% 20-26.02.25	818 000.00		797 490.85	0.01
USD GENERAL MOTORS FINANCIAL CO LTD 3.60000% 20-21.06.30	12 976 000.00		11 751 246.88	0.22
USD GENERAL MOTORS FINANCIAL CO INC 2.70000% 20-20.08.27	8 200 000.00		7 593 577.69	0.14
USD GENERAL MOTORS FINANCIAL CO INC 1.25000% 21-08.01.26	2 775 000.00		2 582 222.08	0.05
USD GENERAL MOTORS FINANCIAL CO INC 2.35000% 21-08.01.31	978 000.00		810 987.10	0.02
USD GENERAL MOTORS FINANCIAL CO INC 2.70000% 21-10.06.31	3 926 000.00		3 281 208.56	0.06
USD GENERAL MOTORS FINANCIAL CO INC 2.40000% 21-15.10.28	1 725 000.00		1 534 328.54	0.03
USD GENERAL MOTORS FINANCIAL CO INC 3.10000% 22-12.01.32	995 000.00		845 520.75	0.02
USD GENERAL MOTORS FINANCIAL CO INC 4.30000% 22-06.04.29	3 606 000.00		3 464 583.49	0.07
USD GENERAL MOTORS FINANCIAL CO INC 6.05000% 22-10.10.25	2 181 000.00		2 212 755.03	0.04
USD GENERAL MOTORS FINANCIAL CO INC 5.85000% 23-06.04.30	7 372 000.00		7 570 160.23	0.14
USD GENERAL MOTORS FINANCIAL CO INC 5.80000% 23-23.06.28	891 000.00		914 592.50	0.02
USD GENERAL MOTORS FINANCIAL CO INC 6.10000% 23-07.01.34	11 739 000.00		12 102 832.58	0.23
USD GENPACT LUXEMBOURG SARL 3.37500% 19-01.12.24	2 355 000.00		2 299 751.70	0.04
USD GILEAD SCIENCES INC 3.65000% 15-01.03.26	4 207 000.00		4 113 434.09	0.08
USD GILEAD SCIENCES INC 2.95000% 16-01.03.27	4 645 000.00		4 431 595.56	0.08
USD GILEAD SCIENCES INC 1.20000% 20-01.10.27	6 565 000.00		5 847 573.98	0.11
USD GILEAD SCIENCES INC 1.65000% 20-01.10.30	3 200 000.00		2 672 977.60	0.05
USD GILEAD SCIENCES INC 5.25000% 23-15.10.33	6 819 000.00		7 077 357.18	0.13
USD GLOBAL PAYMENTS INC 3.20000% 19-15.08.29	4 130 000.00		3 738 042.02	0.07
USD GLOBAL PAYMENTS INC 1.20000% 21-01.03.26	3 576 000.00		3 303 619.23	0.06
USD GLOBAL PAYMENTS INC 5.40000% 22-15.08.32	2 050 000.00		2 069 175.95	0.04



Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD GLOBAL PAYMENTS INC 4.45000% 18-01.06.28	2 796 000.00		2 727 388.37	0.05
USD GOLDMAN SACHS GROUP INC-SUB 4.25000% 15-21.10.25	8 100 000.00		7 984 671.15	0.15
USD GOLDMAN SACHS GROUP INC 3.50000% 20-01.04.25	3 090 000.00		3 031 551.97	0.06
USD GOLDMAN SACHS GROUP INC 3.75000% 15-22.05.25	5 965 000.00		5 863 972.40	0.11
USD GRAPHIC PACKAGING INTERNATIONAL INC 4.12500% 16-15.08.24	416 000.00		411 827.45	0.01
USD GSK CONSUMER HEALTHCARE CAPITAL US 3.37500% 22-24.03.27	3 640 000.00		3 504 822.70	0.07
USD GSK CONSUMER HEALTHCARE CAPITAL US LLC 3.62500% 22-24.03.32	4 875 000.00		4 488 623.73	0.08
USD GUARDIAN LIFE GLOBAL FUNDING-144A 1.62500% 21-16.09.28	1 419 000.00		1 249 085.86	0.02
USD HCA INC 2.37500% 21-15.07.31	8 870 000.00		7 351 165.24	0.14
USD HCA INC 3.50000% 20-01.09.30	3 315 000.00		3 007 902.94	0.06
USD HCA INC 4.12500% 19-15.06.29	2 745 000.00		2 621 421.17	0.05
USD HCA INC 5.25000% 14-15.04.25	1 700 000.00		1 698 133.50	0.03
USD HCA INC 5.62500% 18-01.09.28	3 049 000.00		3 106 854.62	0.06
USD HCA INC 5.87500% 15-15.02.26	4 400 000.00		4 441 620.35	0.08
USD HCA INC 5.87500% 19-01.02.29	8 057 000.00		8 309 859.43	0.16
USD HEALTHCARE TRUST OF AMERICA HOLDINGS LP 2.00000% 20-15.03.31	1 499 000.00		1 200 547.81	0.02
USD HEALTHPEAK OP LLC 1.35000% 21-01.02.27	4 060 000.00		3 667 995.75	0.07
USD HEALTHPEAK OP LLC 2.87500% 20-15.01.31	910 000.00		789 509.84	0.01
USD HEALTHPEAK OP LLC 2.12500% 21-01.12.28	8 100 000.00		7 142 427.23	0.13
USD HEALTHPEAK OP LLC 3.40000% 15-01.02.25	209 000.00		204 662.12	0.00
USD HEALTHPEAK OP LLC 3.00000% 19-15.01.30	4 375 000.00		3 906 521.45	0.07
USD HESS CORP 4.30000% 16-01.04.27	5 850 000.00		5 779 858.50	0.11
USD HESS CORP 7.12500% 02-15.03.33	4 500 000.00		5 212 735.65	0.10
USD HEWLETT PACKARD ENTERPRISE CO 5.25000% 23-01.07.28	6 685 000.00		6 793 640.67	0.13
USD HILLENBRAND INC 5.00000% 19-15.09.26	1 725 000.00		1 686 188.11	0.03
USD HOME DEPOT INC 2.70000% 20-15.04.30	3 905 000.00		3 537 961.98	0.07
USD HOST HOTELS & RESORTS LP 3.87500% 17-01.04.24	2 175 000.00		2 168 257.69	0.04
USD HOST HOTELS & RESORTS LP 3.37500% 19-15.12.29	3 342 000.00		3 001 722.37	0.06
USD HOST HOTELS & RESORTS LP 3.50000% 20-15.09.30	3 400 000.00		3 056 993.51	0.06
USD HUDSON PACIFIC PROPERTIES LP 3.95000% 17-01.11.27	100 000.00		90 001.12	0.00
USD HUDSON PACIFIC PROPERTIES LP 4.65000% 19-01.04.29	1 485 000.00		1 312 360.95	0.02
USD HUMANA INC 3.12500% 19-15.08.29	2 750 000.00		2 526 813.32	0.05
USD HUMANA INC 5.70000% 23-13.03.26	1 000 000.00		1 000 320.90	0.02
USD HUMANA INC 5.75000% 22-01.03.28	7 960 000.00		8 226 644.40	0.15
USD HUMANA INC 5.95000% 23-15.03.34	4 034 000.00		4 254 913.94	0.08
USD ILLUMINA INC 2.55000% 21-23.03.31	5 565 000.00		4 658 940.42	0.09
USD ILLUMINA INC 5.75000% 22-13.12.27	4 038 000.00		4 131 594.83	0.08
USD INDUSTRIAL BANK OF KOREA-144A 5.37500% 23-04.10.28	4 700 000.00		4 839 637.00	0.09
USD ING GROEP NV 3.55000% 19-09.04.24	1 550 000.00		1 544 330.08	0.03
USD ING GROEP NV 3.95000% 17-29.03.27	5 400 000.00		5 244 222.91	0.10
USD INGERSOLL RAND INC 5.70000% 23-14.08.33	1 055 000.00		1 101 817.43	0.02
USD INTEL CORP 2.87500% 17-11.05.24	1 600 000.00		1 587 870.50	0.03
USD INTEL CORP 5.12500% 23-10.02.30	6 450 000.00		6 643 129.25	0.12
USD INTEL CORP 5.20000% 23-10.02.33	4 094 000.00		4 214 398.80	0.08
USD INTERCONTINENTAL EXCHANGE INC 2.10000% 20-15.06.30	1 385 000.00		1 184 814.41	0.02
USD INTERCONTINENTAL EXCHANGE INC 1.85000% 20-15.09.32	1 250 000.00		988 691.22	0.02
USD INTERCONTINENTAL EXCHANGE INC 4.60000% 22-15.03.33	3 802 000.00		3 733 442.49	0.07
USD INTERPUBLIC GROUP OF COS INC/THE 5.37500% 23-15.06.33	6 096 000.00		6 185 534.33	0.12
USD INTUIT INC 5.20000% 23-15.09.33	4 493 000.00		4 660 474.78	0.09
USD INVESTMENT ENERGY RESOURCES LTD-144A 6.25000% 21-26.04.29	354 000.00		335 053.92	0.01
USD INVITATION HOMES OPERATING PARTNERSHIP 2.00000% 21-15.08.31	243 000.00		192 221.65	0.00
USD INVITATION HOMES OPERATING PARTNERSHIP 4.15000% 22-15.04.32	65 000.00		59 660.99	0.00
USD INVITATION HOMES OPERATING PARTNER LP 5.45000% 23-15.08.30	6 465 000.00		6 511 622.86	0.12
USD INVITATION HOMES OPERATING PARTNER LP 5.50000% 23-15.08.33	7 086 000.00		7 136 900.16	0.13
USD ITC HOLDINGS CORP 3.65000% 14-15.06.24	1 833 000.00		1 818 000.23	0.03
USD ITC HOLDINGS CORP 3.25000% 16-30.06.26	1 350 000.00		1 298 985.07	0.02
USD J M SMUCKER CO/THE 5.90000% 23-15.11.28	2 234 000.00		2 336 760.74	0.04
USD J M SMUCKER CO/THE 6.20000% 23-15.11.33	1 919 000.00		2 077 019.78	0.04
USD JABIL INC 3.60000% 20-15.01.30	4 440 000.00		4 069 950.33	0.08
USD JEFFERIES FINANCIAL GRP INC 2.62500% 21-15.10.31	2 330 000.00		1 936 748.31	0.04
USD JEFFERIES FINANCIAL GROUP INC 5.87500% 23-21.07.28	1 690 000.00		1 746 835.46	0.03
USD JM SMUCKER CO/THE 3.37500% 17-15.12.27	5 000 000.00		4 788 120.60	0.09
USD JOHN CON INTER PLC / TY FI & SEC FI SCA 4.90000% 22-01.12.32	4 906 000.00		4 932 603.47	0.09
USD JOHNSON & JOHNSON 1.30000% 20-01.09.30	4 500 000.00		3 763 937.88	0.07
USD JOHNSON CONTROLS INTERNATIONAL PLC 3.90000% 16-14.02.26	7 606 000.00		7 446 391.67	0.14
USD JUNIPER NETWORKS INC 2.00000% 20-10.12.30	4 900 000.00		4 012 291.55	0.08
USD KAISER FOUNDATION HOSPITALS 3.15000% 17-01.05.27	2 820 000.00		2 703 095.21	0.05
USD KB HOME 4.00000% 21-15.06.31	1 660 000.00		1 463 725.21	0.03
USD KELLOGG CO 5.25000% 23-01.03.33	3 875 000.00		3 949 370.82	0.07
USD KILROY REALTY LP 2.50000% 20-15.11.32	1 500 000.00		1 148 515.84	0.02

Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD KILROY REALTY LP 2.65000% 21-15.11.33	193 000.00	145 976.96	0.00
USD KIMCO REALTY CORP 2.80000% 16-01.10.26	1 650 000.00	1 559 182.38	0.03
USD KIMCO REALTY CORP 2.25000% 21-01.12.31	4 505 000.00	3 656 889.47	0.07
USD KIMCO REALTY OP LLC 6.40000% 23-01.03.34	5 400 000.00	5 842 337.00	0.11
USD KINDER MORGAN ENERGY PARTNERS LP 7.75000% 02-15.03.32	1 000 000.00	1 137 488.02	0.02
USD KINDER MORGAN ENERGY PARTNERS LP 7.30000% 02-15.08.33	2 586 000.00	2 924 822.15	0.05
USD KINDER MORGAN ENERGY PARTNERS LP 5.80000% 05-15.03.35	1 653 000.00	1 687 192.48	0.03
USD KINDER MORGAN INC 5.20000% 23-01.06.33	3 423 000.00	3 395 965.52	0.06
USD KITE REALTY GROUP LP 5.50000% 24-01.03.34	517 000.00	514 745.52	0.01
USD KRAFT HEINZ FOODS CO 4.37500% 16-01.06.46	370 000.00	320 142.23	0.01
USD KRAFT HEINZ FOODS CO 3.00000% 16-01.06.26	4 648 000.00	4 464 853.65	0.08
USD KRAFT HEINZ FOODS CO 3.87500% 21-15.05.27	5 615 000.00	5 489 563.76	0.10
USD KRAFT HEINZ FOODS CO 4.25000% 21-01.03.31	2 773 000.00	2 683 395.27	0.05
USD KYNDRYL HOLDINGS INC 3.15000% 22-15.10.31	6 028 000.00	5 018 938.24	0.09
USD L BRANDS INC 6.87500% 15-01.11.35	3 125 000.00	3 116 101.56	0.06
USD LABORATORY CORP AMERICA HOLDINGS 2.95000% 19-01.12.29	430 000.00	390 134.98	0.01
USD LAM RESEARCH CORP 1.90000% 20-15.06.30	7 496 000.00	6 418 586.28	0.12
USD LEAR CORP 3.50000% 20-30.05.30	4 970 000.00	4 513 102.03	0.08
USD LEXINGTON REALTY TRUST 2.70000% 20-15.09.30	1 000 000.00	841 290.35	0.02
USD LEXINGTON REALTY TRUST 2.37500% 21-01.10.31	905 000.00	729 091.49	0.01
USD LINCOLN NATIONAL CORP 3.80000% 18-01.03.28	2 750 000.00	2 645 733.28	0.05
USD LINCOLN NATIONAL CORP 3.05000% 19-15.01.30	1 890 000.00	1 681 394.95	0.03
USD LINCOLN NATIONAL CORP 3.40000% 22-01.03.32	1 350 000.00	1 167 226.78	0.02
USD LKQ CORP 5.75000% 23-15.06.28	2 647 000.00	2 701 143.75	0.05
USD LKQ CORP 6.25000% 23-15.06.33	2 346 000.00	2 447 830.59	0.05
USD LLOYDS BANKING GROUP PLC-SUB 4.58200% 16-10.12.25	5 400 000.00	5 312 110.30	0.10
USD LLOYDS BANKING GROUP PLC 4.37500% 18-22.03.28	3 000 000.00	2 928 757.44	0.05
USD LLOYDS BANKING GROUP PLC-SUB 4.50000% 14-04.11.24	1 885 000.00	1 863 117.35	0.03
USD LLOYDS BANKING GROUP PLC-SUB 4.65000% 16-24.03.26	4 275 000.00	4 206 386.85	0.08
USD LLOYDS BANKING GROUP PLC 3.75000% 17-11.01.27	2 200 000.00	2 125 004.05	0.04
USD LLOYDS BANKING GROUP PLC 3.90000% 19-12.03.24	5 955 000.00	5 943 059.44	0.11
USD LOWE'S COS INC 1.30000% 20-15.04.28	10 850 000.00	9 525 008.96	0.18
USD LOWE'S COS INC 3.65000% 19-05.04.29	1 660 000.00	1 594 432.56	0.03
USD LOWE'S COS INC 4.80000% 23-01.04.26	1 294 000.00	1 295 489.47	0.02
USD LSEGA FINANCING PLC-144A 1.37500% 21-06.04.26	5 650 000.00	5 236 066.14	0.10
USD LSEGA FINANCING PLC-144A 2.00000% 21-06.04.28	2 900 000.00	2 604 266.52	0.05
USD LYB INTERNATIONAL FINANCE III LLC 5.62500% 23-15.05.33	5 000 000.00	5 190 555.80	0.10
USD MARATHON OIL CORP 4.40000% 17-15.07.27	2 828 000.00	2 767 590.13	0.05
USD MARATHON OIL CORP 6.80000% 02-15.03.32	4 006 000.00	4 351 364.67	0.08
USD MARRIOTT INTERNATIONAL INC/MD 3.12500% 16-15.06.26	5 000 000.00	4 808 478.80	0.09
USD MARRIOTT INTERNATIONAL INC/MD 3.75000% 16-15.03.25	1 371 000.00	1 347 788.97	0.03
USD MARRIOTT INTERNATIONAL INC 4.62500% 20-15.06.30	3 462 000.00	3 413 974.79	0.06
USD MARRIOTT INTERNATIONAL INC/MD 3.50000% 20-15.10.32	6 415 000.00	5 720 671.77	0.11
USD MARRIOTT INTERNATIONAL INC/MD 4.90000% 23-15.04.29	2 416 000.00	2 430 831.00	0.05
USD MARRIOTT INTERNATIONAL INC/MD 5.55000% 23-15.10.28	851 000.00	876 680.69	0.02
USD MARSH & MCLENNAN COS INC 3.87500% 19-15.03.24	1 930 000.00	1 925 945.88	0.04
USD MARSH & MCLENNAN COS INC 4.37500% 19-15.03.29	2 785 000.00	2 761 542.95	0.05
USD MARSH & MCLENNAN COS INC 2.25000% 20-15.11.30	2 530 000.00	2 171 964.60	0.04
USD MARSH & MCLENNAN COS INC 5.75000% 22-01.11.32	1 624 000.00	1 734 947.26	0.03
USD MARSH & MCLENNAN COS INC 5.40000% 23-15.09.33	2 750 000.00	2 878 665.87	0.05
USD MASCO CORP 3.50000% 17-15.11.27	1 500 000.00	1 427 408.28	0.03
USD MCCORMICK & CO 2.50000% 20-15.04.30	6 827 000.00	5 980 340.51	0.11
USD MCKESSON CORP 5.10000% 23-15.07.33	1 915 000.00	1 962 231.56	0.04
USD MDC HOLDINGS INC 3.85000% 20-15.01.30	3 886 000.00	3 608 005.20	0.07
USD MEDTRONIC GLOBAL HOLDINGS SCA 4.50000% 23-30.03.33	1 145 000.00	1 134 844.70	0.02
USD MERCK & CO INC 1.90000% 21-10.12.28	4 000 000.00	3 592 751.56	0.07
USD MICRON TECHNOLOGY INC 2.70300% 21-15.04.32	6 446 000.00	5 410 284.05	0.10
USD MICRON TECHNOLOGY INC 6.75000% 22-01.11.29	2 720 000.00	2 936 618.68	0.06
USD MICRON TECHNOLOGY INC 5.87500% 23-15.09.33	3 132 000.00	3 257 888.73	0.06
USD MICRON TECHNOLOGY INC 5.30000% 24-15.01.31	4 950 000.00	5 001 537.77	0.09
USD MIZUHO FINANCIAL GROUP INC 3.17000% 17-11.09.27	1 088 000.00	1 020 876.00	0.02
USD MIZUHO FINANCIAL GROUP INC-SUB 2.56400% 21-13.09.31	3 405 000.00	2 751 226.72	0.05
USD MIZUHO FINANCIAL GROUP INC 5.66700% 23-27.05.29	1 030 000.00	1 050 121.43	0.02
USD MIZUHO FINANCIAL GROUP INC 5.73900% 23-27.05.31	4 850 000.00	4 978 894.79	0.09
USD MONDELEZ INTERNATIONAL INC 2.75000% 20-13.04.30	2 939 000.00	2 652 047.91	0.05
USD MOODY'S CORP 3.75000% 20-24.03.25	2 315 000.00	2 284 434.85	0.04
USD MOODY'S CORP 4.25000% 22-08.08.32	2 205 000.00	2 132 518.72	0.04
USD MORGAN STANLEY 3.62500% 17-20.01.27	2 200 000.00	2 139 383.95	0.04
USD MORGAN STANLEY-SUB 5.00000% 13-24.11.25	8 460 000.00	8 457 780.78	0.16
USD MPLX LP 4.12500% 17-01.03.27	2 125 000.00	2 081 932.26	0.04

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD NASDAQ INC 5.35000% 23-28.06.28	2 137 000.00		2 191 578.00	0.04
USD NATIONAL FUEL GAS CO 5.50000% 20-15.01.26	5 025 000.00		5 048 270.13	0.09
USD NATIONAL GRID PLC 5.41800% 24-11.01.34	675 000.00		676 035.47	0.01
USD NATIONWIDE BUILDING SOCIETY-144A 1.50000% 21-13.10.26	1 990 000.00		1 814 101.44	0.03
USD NATURA&CO LUXEMBOURG HOLDINGS SARL-144A 6.00000% 22-19.04.29	608 000.00		589 158.08	0.01
USD NEC ELECTRONICS CORP-144A 1.54300% 21-26.11.24	9 450 000.00		9 129 262.28	0.17
USD NNN REIT INC 5.60000% 23-15.10.33	2 800 000.00		2 863 916.16	0.05
USD NOMURA HOLDINGS INC 1.85100% 20-16.07.25	3 660 000.00		3 477 560.52	0.07
USD NOMURA HOLDINGS INC 2.32900% 22-22.01.27	6 165 000.00		5 664 608.81	0.11
USD NOMURA HOLDINGS INC 5.09900% 22-03.07.25	3 595 000.00		3 576 309.71	0.07
USD NOMURA HOLDINGS INC 5.84200% 23-18.01.28	2 650 000.00		2 708 938.85	0.05
USD NORDSTROM INC 4.37500% 19-01.04.30	4 700 000.00		4 078 096.00	0.08
USD NORFOLK SOUTHERN CORP 3.00000% 22-15.03.32	2 500 000.00		2 198 690.68	0.04
USD NORFOLK SOUTHERN CORP 5.05000% 23-01.08.30	4 377 000.00		4 466 807.60	0.08
USD NTT FINANCE CORP-144A 1.59100% 21-03.04.28	6 325 000.00		5 579 308.50	0.10
USD NUCOR CORP 3.95000% 22-23.05.25	1 075 000.00		1 060 565.10	0.02
USD NUCOR CORP 4.30000% 22-23.05.27	2 727 000.00		2 707 484.09	0.05
USD NUTRIEN LTD 4.90000% 23-27.03.28	959 000.00		963 779.44	0.02
USD NUTRIEN LTD 5.90000% 22-07.11.24	1 937 000.00		1 940 958.11	0.04
USD NUTRIEN LTD 5.95000% 22-07.11.25	2 730 000.00		2 775 498.29	0.05
USD OMEGA HEALTHCARE INVESTORS INC 3.37500% 20-01.02.31	1 543 000.00		1 322 848.38	0.02
USD ONEOK INC 2.20000% 20-15.09.25	2 325 000.00		2 219 759.58	0.04
USD ONEOK INC 3.40000% 19-01.09.29	8 000 000.00		7 398 417.04	0.14
USD ONEOK INC 4.00000% 17-13.07.27	4 436 000.00		4 314 208.29	0.08
USD ONEOK INC 4.35000% 19-15.03.29	1 475 000.00		1 437 753.87	0.03
USD ONEOK INC 4.55000% 18-15.07.28	615 000.00		608 103.04	0.01
USD ONEOK INC 5.80000% 23-01.11.30	2 121 000.00		2 204 550.81	0.04
USD ONEOK INC 6.05000% 23-01.09.33	6 164 000.00		6 472 202.16	0.12
USD ONEOK INC 6.10000% 22-15.11.32	6 000 000.00		6 314 805.24	0.12
USD ONEOK INC 6.35000% 20-15.01.31	1 220 000.00		1 297 654.84	0.02
USD ONEOK PARTNERS LP 4.90000% 15-15.03.25	1 510 000.00		1 503 130.39	0.03
USD ORACLE CORP 2.30000% 21-25.03.28	10 550 000.00		9 578 268.51	0.18
USD ORACLE CORP 2.80000% 20-01.04.27	2 950 000.00		2 783 112.31	0.05
USD ORACLE CORP 2.87500% 21-25.03.31	8 430 000.00		7 417 816.30	0.14
USD ORACLE CORP 3.85000% 16-15.07.36	2 000 000.00		1 744 057.72	0.03
USD ORACLE CORP 4.50000% 23-06.05.28	2 175 000.00		2 166 388.45	0.04
USD ORACLE CORP 4.65000% 23-06.05.30	9 957 000.00		9 853 235.12	0.18
USD ORACLE CORP 4.90000% 23-06.02.33	5 000 000.00		4 948 451.40	0.09
USD ORACLE CORP 6.25000% 22-09.11.32	10 450 000.00		11 270 581.13	0.21
USD OVINTIV INC 5.65000% 23-15.05.28	7 275 000.00		7 401 918.57	0.14
USD OVINTIV INC 6.25000% 23-15.07.33	1 393 000.00		1 452 943.82	0.03
USD OWENS CORNING 3.40000% 16-15.08.26	1 975 000.00		1 905 742.44	0.04
USD PARK AEROSPACE HOLDINGS LTD-144A 5.50000% 17-15.02.24	75 000.00		75 001.61	0.00
USD PAYPAL HOLDINGS INC 2.30000% 20-01.06.30	5 140 000.00		4 458 941.73	0.08
USD PERKINELMER INC 1.90000% 21-15.09.28	1 500 000.00		1 305 500.08	0.02
USD PERKINELMER INC 2.25000% 21-15.09.31	1 765 000.00		1 461 755.69	0.03
USD PERKINELMER INC 2.55000% 21-15.03.31	1 195 000.00		1 014 611.07	0.02
USD PERRIGO FINANCE UNLIMITED CO STEP-UP 20-15.06.30	3 200 000.00		2 931 184.00	0.05
USD PFIZER INC 2.62500% 20-01.04.30	12 315 000.00		11 093 516.04	0.21
USD PFIZER INVESTMENT ENTERPRISES 4.65000% 23-19.05.30	15 717 000.00		15 765 334.80	0.30
USD PHILLIPS 66 1.30000% 20-15.02.26	4 500 000.00		4 190 382.40	0.08
USD PHILLIPS 66 CO 4.95000% 23-01.12.27	4 135 000.00		4 166 789.18	0.08
USD PHYSICIANS REALTY LP 4.30000% 17-15.03.27	3 515 000.00		3 435 810.43	0.06
USD PIEDMONT NATURAL GAS CO INC 3.50000% 19-01.06.29	8 601 000.00		8 045 074.62	0.15
USD PILGRIM'S PRIDE CORP 6.87500% 23-15.05.34	2 900 000.00		3 090 773.60	0.06
USD PILGRIM'S PRIDE CORP 4.25000% 23-15.04.31	1 676 000.00		1 509 269.84	0.03
USD PILGRIM'S PRIDE CORP 6.25000% 23-01.07.33	4 478 000.00		4 571 276.74	0.09
USD PIONEER NATURAL RESOURCES CO 2.15000% 21-15.01.31	1 813 000.00		1 544 407.93	0.03
USD PNC FINANCIAL SERVICES GROUP INC/THE 3.45000% 19-23.04.29	4 400 000.00		4 126 358.94	0.08
USD PNC FINANCIAL SERVICES GROUP INC/THE 1.15000% 21-13.08.26	4 300 000.00		3 930 664.10	0.07
USD POPULAR INC 7.25000% 23-13.03.28	2 235 000.00		2 317 695.00	0.04
USD PRINCIPAL FINANCIAL GROUP 3.10000% 16-15.11.26	4 215 000.00		4 028 980.25	0.08
USD PROSUS NV-144A 3.25700% 22-19.01.27	1 079 000.00		991 870.75	0.02
USD PROSUS NV-144A 3.68000% 20-21.01.30	552 000.00		476 199.36	0.01
USD PROTECTIVE LIVE CORP-REG-S 4.30000% 18-30.09.28	3 700 000.00		3 615 479.90	0.07
USD PUBLIC SERVICE ELECTRIC AND GAS CO 4.65000% 23-15.03.33	10 000 000.00		9 924 946.80	0.19
USD PUBLIC STORAGE 5.12500% 23-15.01.29	2 087 000.00		2 141 055.60	0.04
USD PULTEGROUP INC 6.37500% 03-15.05.33	3 842 000.00		4 153 585.74	0.08
USD PVH CORP 4.62500% 20-10.07.25	5 148 000.00		5 102 290.59	0.10
USD QATAR, STATE OF-144A 4.00000% 19-14.03.29	882 000.00		868 770.00	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD QUEST DIAGNOSTICS INC 6.40000% 23-30.11.33	1 000 000.00		1 096 221.13	0.02
USD REALTY INCOME CORP 3.00000% 16-15.01.27	790 000.00		752 518.19	0.01
USD REALTY INCOME CORP 4.12500% 14-15.10.26	3 765 000.00		3 707 889.24	0.07
USD REGENCY CENTERS LP 3.75000% 14-15.06.24	1 110 000.00		1 100 226.92	0.02
USD REGENCY CENTERS LP 4.12500% 18-15.03.28	1 600 000.00		1 541 511.86	0.03
USD RELX CAPITAL INC 3.00000% 20-22.05.30	3 200 000.00		2 915 220.77	0.05
USD RELX CAPITAL INC 4.00000% 19-18.03.29	3 635 000.00		3 540 451.14	0.07
USD REPUBLIC SERVICES INC 2.90000% 16-01.07.26	1 845 000.00		1 773 234.94	0.03
USD REPUBLIC SERVICES INC 4.87500% 23-01.04.29	3 495 000.00		3 538 923.76	0.07
USD REPUBLIC SERVICES INC 5.00000% 23-15.12.33	3 314 000.00		3 344 547.06	0.06
USD ROGERS COMMUNICATIONS INC 5.45000% 13-01.10.43	3 550 000.00		3 497 914.04	0.07
USD ROGERS COMMUNICATIONS INC 3.62500% 15-15.12.25	5 920 000.00		5 769 387.26	0.11
USD ROSS STORES INC 4.70000% 20-15.04.27	1 830 000.00		1 817 413.27	0.03
USD ROSS STORES INC 4.80000% 20-15.04.30	2 185 000.00		2 128 066.70	0.04
USD ROYAL BANK OF CANADA 6.00000% 22-01.11.27	8 500 000.00		8 885 470.75	0.17
USD RYDER SYSTEM INC 6.30000% 23-01.12.28	2 825 000.00		2 994 353.75	0.06
USD S&P GLOBAL INC 1.25000% 20-15.08.30	6 548 000.00		5 330 083.86	0.10
USD SABINE PASS LIQUEFACTION LLC 5.62500% 16-01.03.25	1 045 000.00		1 046 884.41	0.02
USD SANTANDER HOLDINGS USA INC 4.40000% 18-13.07.27	9 523 000.00		9 256 274.39	0.17
USD SCHLUMBERGER INVESTMENT SA 2.65000% 20-26.06.30	10 000 000.00		8 961 968.30	0.17
USD SEMPRA ENERGY 3.40000% 18-01.02.28	3 877 000.00		3 692 391.14	0.07
USD SHERWIN-WILLIAMS CO 3.45000% 17-01.06.27	2 825 000.00		2 724 577.55	0.05
USD SHERWIN-WILLIAMS CO 2.30000% 20-15.05.30	2 340 000.00		2 033 175.11	0.04
USD SHIRE ACQUISITIONS INVT IRELAND DAC 3.20000% 16-23.09.26	8 500 000.00		8 179 809.34	0.15
USD SIMON PROPERTY GROUP LP 2.20000% 21-01.02.31	3 013 000.00		2 521 039.53	0.05
USD SIMON PROPERTY GROUP LP 6.25000% 23-15.01.34	3 212 000.00		3 475 812.83	0.07
USD SK HYNIX INC-144A 2.37500% 21-19.01.31	658 000.00		540 612.80	0.01
USD SKYWORKS SOLUTIONS INC 1.80000% 21-01.06.26	13 625 000.00		12 692 187.40	0.24
USD SKYWORKS SOLUTIONS INC 3.00000% 21-01.06.31	7 939 000.00		6 801 560.97	0.13
USD SMITH&NEWPHEW PLC 2.03200% 20-14.10.30	2 550 000.00		2 126 287.94	0.04
USD SOCIETE GENERALE SA-144A-SUB 4.75000% 15-24.11.25	1 980 000.00		1 946 486.30	0.04
USD SONOCO PRODUCTS CO 1.80000% 22-01.02.25	4 725 000.00		4 563 491.99	0.09
USD SONOCO PRODUCTS CO 3.12500% 20-01.05.30	2 900 000.00		2 625 100.10	0.05
USD SOUTHWEST AIRLINES CO 2.62500% 20-10.02.30	4 529 000.00		3 977 067.66	0.07
USD SOUTHWEST AIRLINES CO 5.12500% 20-15.06.27	1 330 000.00		1 339 193.24	0.03
USD SOUTHWEST GAS CORP 3.70000% 18-01.04.28	1 250 000.00		1 195 350.43	0.02
USD SPECTRA ENERGY PARTNERS LP 3.50000% 15-15.03.25	900 000.00		883 775.19	0.02
USD SPECTRA ENERGY PARTNERS LP 3.37500% 16-15.10.26	6 331 000.00		6 103 785.60	0.11
USD SPIRE INC 3.54300% 17-27.02.24	1 500 000.00		1 497 395.42	0.03
USD SPRINT CORP 7.62500% 18-01.03.26	3 715 000.00		3 876 944.28	0.07
USD STANDARD CHARTERED PLS-144A 1.82200% 21-23.11.25	3 760 000.00		3 638 125.84	0.07
USD STERIS IRISH FINCO UNLTD CO 2.70000% 21-15.03.31	3 700 000.00		3 202 762.81	0.06
USD STIFEL FINANCIAL CORP 4.00000% 20-15.05.30	1 720 000.00		1 583 477.81	0.03
USD STORE CAPITAL CORP 4.62500% 19-15.03.29	772 000.00		724 155.79	0.01
USD STRYKER CORP 1.15000% 20-15.06.25	1 446 000.00		1 373 356.60	0.03
USD SUMITOMO MITSUI FIN GP INC 2.47200% 22-14.01.29	4 000 000.00		3 563 689.01	0.07
USD SUMITOMO MITSUI FIN GP INC 5.88000% 23-13.07.26	248 000.00		252 967.02	0.00
USD SUMITOMO MITSUI FINANCIAL GROUP INC 5.46400% 23-13.01.26	11 197 000.00		11 292 571.21	0.21
USD SUMITOMO MITSUI FINANCIAL GROUP INC 5.80000% 23-13.07.28	2 460 000.00		2 540 138.66	0.05
USD SUMITOMO MITSUI TRUST BANK LTD-144A 1.05000% 20-12.09.25	5 240 000.00		4 912 586.00	0.09
USD SUZANO AUSTRIA GMBH 3.75000% 20-15.01.31	5 000 000.00		4 342 187.50	0.08
USD SYNCHRONY FINANCIAL 3.95000% 17-01.12.27	4 639 000.00		4 355 069.54	0.08
USD SYNCHRONY FINANCIAL 2.87500% 21-28.10.31	2 920 000.00		2 322 879.83	0.04
USD SYNCHRONY FINANCIAL-SUB 7.25000% 23-02.02.33	2 150 000.00		2 148 763.99	0.04
USD SYSCO CORP 2.45000% 21-14.12.31	3 000 000.00		2 546 339.70	0.05
USD SYSCO CORP 3.30000% 16-15.07.26	4 621 000.00		4 485 583.53	0.08
USD SYSCO CORP 5.75000% 23-17.01.29	2 394 000.00		2 496 973.86	0.05
USD T-MOBILE USA INC 2.62500% 21-15.02.29	4 122 000.00		3 709 337.11	0.07
USD T-MOBILE USA INC 2.62500% 21-15.04.26	4 263 000.00		4 058 394.33	0.08
USD T-MOBILE USA INC 3.37500% 21-15.04.29	8 018 000.00		7 438 405.23	0.14
USD T-MOBILE USA INC 3.50000% 21-15.04.31	4 250 000.00		3 871 198.78	0.07
USD T-MOBILE USA INC 3.75000% 21-15.04.27	6 700 000.00		6 495 628.76	0.12
USD T-MOBILE USA INC 3.87500% 21-15.04.30	7 880 000.00		7 452 131.84	0.14
USD T-MOBILE USA INC 4.37500% 21-15.04.40	2 965 000.00		2 675 715.65	0.05
USD T-MOBILE USA INC 5.05000% 23-15.07.33	5 205 000.00		5 210 996.26	0.10
USD T-MOBILE USA INC 5.75000% 23-15.01.34	2 529 000.00		2 664 454.15	0.05
USD TAKE-TWO INTERACTIVE SOFTWARE INC 3.70000% 22-14.04.27	2 600 000.00		2 525 574.95	0.05
USD TAKE-TWO INTERACTIVE SOFTWARE 4.00000% 22-14.04.32	2 555 000.00		2 405 881.77	0.05
USD TAKEDA PHARMACEUTICAL CO LTD 5.00000% 19-26.11.28	2 150 000.00		2 173 554.73	0.04
USD TAKEDA PHARMACEUTICAL CO LTD 2.05000% 20-31.03.30	11 394 000.00		9 740 283.00	0.18

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD TAPESTRY INC 7.00000% 23-27.11.26	1 719 000.00		1 773 069.74	0.03
USD TAPESTRY INC 7.05000% 23-27.11.25	200 000.00		204 585.28	0.00
USD TAPESTRY INC 7.35000% 23-27.11.28	2 245 000.00		2 351 496.65	0.04
USD TAPESTRY INC 7.70000% 23-27.11.30	2 189 000.00		2 320 115.57	0.04
USD TAPESTRY INC 7.85000% 23-27.11.33	229 000.00		244 740.81	0.00
USD TARGA RESOURCES CORP 6.50000% 23-30.03.34	5 712 000.00		6 158 792.59	0.12
USD TARGET CORP 4.40000% 23-15.01.33	2 985 000.00		2 964 915.43	0.06
USD TEVA PHARMACEUTICAL FINANCE NL III BV 3.15000% 16-01.10.26	6 750 000.00		6 277 500.00	0.12
USD TEVA PHARMACEUTICAL FINANCE NL III BV 6.00000% 18-15.04.24	2 607 000.00		2 597 458.38	0.05
USD THE HERSHEY CO 2.45000% 19-15.11.29	4 589 000.00		4 154 240.85	0.08
USD THERMO FISHER SCIENTIFIC INC 4.97700% 23-10.08.30	2 139 000.00		2 186 628.52	0.04
USD THERMO FISHER SCIENTIFIC INC 5.08600% 23-10.08.33	2 703 000.00		2 793 976.60	0.05
USD TIME WARNER CABLE LLC 5.50000% 11-01.09.41	200 000.00		176 026.42	0.00
USD TOLL BROTHERS FINANCE CORP 4.87500% 15-15.11.25	965 000.00		959 336.53	0.02
USD TORONTO-DOMINION BANK/THE 5.26400% 23-11.12.26	2 650 000.00		2 694 999.12	0.05
USD TOTAL CAPITAL INTERNATIONAL SA 3.75000% 14-10.04.24	1 200 000.00		1 196 198.77	0.02
USD TOTAL CAPITAL INTERNATIONAL SA 3.45500% 19-19.02.29	1 040 000.00		995 189.04	0.02
USD TOTAL CAPITAL SA 3.88300% 18-11.10.28	4 405 000.00		4 306 040.71	0.08
USD TOYOTA MOTOR CREDIT CORP 4.65000% 24-05.01.29	3 414 000.00		3 428 148.13	0.06
USD TOYOTA MOTOR CREDIT CORP 4.80000% 24-05.01.34	1 630 000.00		1 628 463.95	0.03
USD TRANE TECHNOLOGIES FINANCING LTD 5.25000% 23-03.03.33	5 300 000.00		5 476 352.41	0.10
USD TRANSCANADA PIPELINES LTD 4.62500% 14-01.03.34	2 720 000.00		2 580 444.47	0.05
USD TRINITY ACQUISITION PLC 4.40000% 16-15.03.26	700 000.00		690 228.55	0.01
USD TSMC ARIZONA CORP 3.87500% 22-22.04.27	565 000.00		551 106.65	0.01
USD TSMC ARIZONA CORP 4.12500% 22-22.04.29	1 340 000.00		1 307 129.80	0.02
USD TYSON FOODS INC 4.00000% 19-01.03.26	1 366 000.00		1 341 269.15	0.03
USD TYSON FOODS INC 4.35000% 19-01.03.29	3 196 000.00		3 118 268.39	0.06
USD UBS GROUP AG 4.55000% 23-17.04.26	405 000.00		400 653.13	0.01
USD UBS GROUP AG-REG-S 4.12500% 15-24.09.25	2 100 000.00		2 059 998.82	0.04
USD UNION PACIFIC CORP 2.80000% 22-14.02.32	5 100 000.00		4 483 387.16	0.08
USD UNITED AIRLINES INC-144A 4.62500% 21-15.04.29	1 565 000.00		1 447 675.91	0.03
USD UNITED PARCEL SERVICE INC 4.87500% 23-03.03.33	2 442 000.00		2 486 501.57	0.05
USD UNITED RENTALS NORTH AMERICA INC 5.50000% 16-15.05.27	1 800 000.00		1 795 381.13	0.03
USD UNITEDHEALTH GROUP INC 3.37500% 17-15.04.27	2 315 000.00		2 239 939.78	0.04
USD UNITEDHEALTH GROUP INC 3.85000% 18-15.06.28	2 861 000.00		2 796 650.42	0.05
USD UNITEDHEALTH GROUP INC 3.87500% 18-15.12.28	2 500 000.00		2 433 872.58	0.05
USD UNITEDHEALTH GROUP INC 4.20000% 22-15.05.32	115 000.00		111 368.77	0.00
USD UNITEDHEALTH GROUP INC 4.25000% 23-15.01.29	5 344 000.00		5 306 104.79	0.10
USD UNITEDHEALTH GROUP INC 4.50000% 23-15.04.33	840 000.00		827 229.01	0.02
USD VENTAS REALITY LP 3.75000% 14-01.05.24	535 000.00		532 461.22	0.01
USD VERIZON COMMUNICATIONS INC 4.50000% 17-10.08.33	2 899 000.00		2 801 103.72	0.05
USD VERIZON COMMUNICATIONS INC 4.01600% 19-03.12.29	3 756 000.00		3 611 667.67	0.07
USD VERIZON COMMUNICATIONS INC 3.15000% 20-22.03.30	4 450 000.00		4 053 780.76	0.08
USD VERIZON COMMUNICATIONS INC 1.50000% 20-18.09.30	4 585 000.00		3 764 269.96	0.07
USD VERIZON COMMUNICATIONS INC 2.65000% 20-20.11.40	1 555 000.00		1 110 457.29	0.02
USD VERIZON COMMUNICATIONS INC 2.10000% 21-22.03.28	8 880 000.00		8 029 534.16	0.15
USD VERIZON COMMUNICATIONS INC 2.55000% 21-21.03.31	5 394 000.00		4 636 713.31	0.09
USD VERIZON COMMUNICATIONS INC 3.40000% 21-22.03.41	3 000 000.00		2 372 099.34	0.04
USD VERIZON COMMUNICATIONS INC 2.85000% 21-03.09.41	950 000.00		695 024.90	0.01
USD VF CORP 2.95000% 20-23.04.30	5 430 000.00		4 557 156.55	0.09
USD VIACOMCBS INC 4.20000% 20-19.05.32	290 000.00		258 054.80	0.00
USD VIACOMCBS INC 4.95000% 20-15.01.31	4 751 000.00		4 492 405.92	0.08
USD VMWARE INC 1.00000% 21-15.08.24	3 750 000.00		3 657 023.28	0.07
USD VMWARE INC 1.40000% 21-15.08.26	3 370 000.00		3 084 636.79	0.06
USD WABTEC CORP/DE 3.20000% 20-15.06.25	2 285 000.00		2 220 639.00	0.04
USD WABTEC CORP/DE 3.45000% 17-15.11.26	4 065 000.00		3 905 662.16	0.07
USD WALMART INC 3.90000% 23-15.04.28	4 175 000.00		4 132 743.78	0.08
USD WALMART INC 4.15000% 22-09.09.32	3 715 000.00		3 675 431.87	0.07
USD WARNERMEDIA HOLDINGS INC 3.63800% 23-15.03.25	5 021 000.00		4 924 895.85	0.09
USD WARNERMEDIA HOLDINGS INC 4.27900% 23-15.03.32	24 798 000.00		22 705 302.00	0.43
USD WARNERMEDIA HOLDINGS INC 5.14100% 23-15.03.52	730 000.00		627 484.20	0.01
USD WASTE MANAGEMENT INC 4.62500% 23-15.02.30	4 000 000.00		4 019 927.56	0.08
USD WELLTOWER INC 2.75000% 20-15.01.31	825 000.00		713 603.98	0.01
USD WELLTOWER INC 3.10000% 19-15.01.30	5 040 000.00		4 562 384.60	0.09
USD WELLTOWER INC 4.00000% 15-01.06.25	5 950 000.00		5 852 629.32	0.11
USD WELLTOWER INC 4.25000% 16-01.04.26	1 230 000.00		1 215 778.27	0.02
USD WELLTOWER OP LLC 2.75000% 21-15.01.32	3 000 000.00		2 543 757.63	0.05
USD WESTERN DIGITAL CORP 2.85000% 21-01.02.29	729 000.00		623 358.57	0.01
USD WESTERN DIGITAL CORP 3.10000% 21-01.02.32	2 138 000.00		1 700 339.43	0.03
USD WESTERN MIDSTREAM OPERATING LP STEP-UP/DOWN 20-01.02.30	3 210 000.00		3 000 499.03	0.06

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD WESTERN MIDSTREAM OPERATING LP 6.15000% 23-01.04.33	5 560 000.00	5 730 902.12	0.11
USD WESTERN MIDSTREAM OPERATING 6.35000% 23-15.01.29	2 750 000.00	2 874 734.50	0.05
USD WESTERN UNION CO/THE 1.35000% 21-15.03.26	4 620 000.00	4 266 324.26	0.08
USD WESTERN UNION CO/THE 2.75000% 21-15.03.31	1 000 000.00	832 195.20	0.02
USD WILLIAMS COMPANIES INC 2.60000% 21-15.03.31	6 500 000.00	5 555 443.40	0.10
USD WILLIAMS COS INC/THE 3.75000% 17-15.06.27	9 770 000.00	9 426 764.46	0.18
USD WILLIS NORTH AMERICA INC 5.35000% 23-15.05.33	3 835 000.00	3 855 960.24	0.07
USD WORKDAY INC 3.70000% 22-01.04.29	1 665 000.00	1 586 551.86	0.03
USD WP CAREY INC 2.25000% 21-01.04.33	1 615 000.00	1 254 360.65	0.02
USD WP CAREY INC 2.45000% 21-01.02.32	2 535 000.00	2 071 074.45	0.04
USD WRKCO INC 4.65000% 19-15.03.26	730 000.00	724 769.34	0.01
USD ZIMMER BIOMET HOLDINGS INC 3.55000% 15-01.04.25	2 690 000.00	2 641 724.21	0.05
USD ZIMMER BIOMET HOLDINGS INC 5.35000% 23-01.12.28	2 126 000.00	2 188 924.14	0.04
USD ZOETIS INC 2.00000% 20-15.05.30	3 790 000.00	3 236 402.02	0.06
USD ZOETIS INC 5.40000% 22-14.11.25	95 000.00	95 915.49	0.00
USD ZOETIS INC 5.60000% 22-16.11.32	1 685 000.00	1 782 489.81	0.03
<b>TOTAL USD</b>		<b>2 378 369 894.33</b>	<b>44.62</b>
<b>Total Notes, fixed rate</b>		<b>2 385 684 671.47</b>	<b>44.76</b>

### Notes, floating rate

#### USD

USD ABN AMRO BANK NV-144A 2.470%/VAR 21-13.12.29	2 000 000.00	1 760 709.18	0.03
USD ALLY FINANCIAL INC 6.992%/VAR 23-13.06.29	2 885 000.00	2 988 090.54	0.06
USD ALLY FINANCIAL INC 6.848%/VAR 23-03.01.30	1 008 000.00	1 040 621.06	0.02
USD AMERICAN EXPRESS CO 6.489%/VAR 23-30.10.31	8 725 000.00	9 452 406.12	0.18
USD AUSTRALIA & NEW ZEALAND BANKING-REG-S-SUB 6.750%/VAR 16-PRP	1 275 000.00	1 283 899.10	0.02
USD BANCO SANTANDER SA 1.722%/VAR 21-14.09.27	4 200 000.00	3 809 236.96	0.07
USD BANCO SANTANDER SA 4.175%/VAR 22-24.03.28	1 000 000.00	963 124.57	0.02
USD BANCO SANTANDER SA-SUB COCO 9.625%/VAR 23-PRP	1 200 000.00	1 287 000.00	0.02
USD BANK OF AMERICA CORP 3.366%/VAR 18-23.01.26	9 925 000.00	9 720 143.43	0.18
USD BANK OF AMERICA CORP 3.419%/VAR 18-20.12.28	3 803 000.00	3 592 499.39	0.07
USD BANK OF AMERICA CORP 2.651%/VAR 21-11.03.32	6 905 000.00	5 858 200.00	0.11
USD BANK OF AMERICA CORP 1.658%/VAR 21-11.03.27	11 805 000.00	10 986 530.55	0.21
USD BANK OF AMERICA CORP 1.734%/VAR 21-22.07.27	12 673 000.00	11 681 100.26	0.22
USD BANK OF AMERICA CORP 2.299%/VAR 21-21.07.32	695 000.00	570 584.63	0.01
USD BANK OF AMERICA CORP 2.972%/VAR 22-04.02.33	4 554 000.00	3 885 041.58	0.07
USD BANK OF AMERICA CORP 4.571%/VAR 22-27.04.33	9 590 000.00	9 176 325.86	0.17
USD BANK OF AMERICA CORP 5.202%/VAR 23-25.04.29	4 050 000.00	4 083 128.60	0.08
USD BANK OF AMERICA CORP 5.468%/VAR 24-23.01.35	7 281 000.00	7 414 602.50	0.14
USD BANK OF IRELAND GROUP-144A 2.029%/VAR 21-30.09.27	13 755 000.00	12 550 337.10	0.24
USD BANK OF MONTREAL-SUB COCO 3.803%/VAR 17-15.12.32	4 830 000.00	4 486 083.23	0.08
USD BANK OF MONTREAL-SUB 3.088%/VAR 22-10.01.37	5 000 000.00	4 057 032.00	0.08
USD BANK OF NEW YORK MELLON CORP/THE 4.543%/VAR 23-01.02.29	3 300 000.00	3 281 957.35	0.06
USD BARCLAYS PLC 3.932%/VAR 19-07.05.25	4 957 000.00	4 933 188.51	0.09
USD BARCLAYS PLC 6.224%/VAR 23-09.05.34	525 000.00	540 702.73	0.01
USD BARCLAYS PLC 7.325%/VAR 22-02.11.26	5 175 000.00	5 343 067.85	0.10
USD BARCLAYS PLC 7.437%/VAR 22-02.11.33	250 000.00	278 648.72	0.01
USD BARCLAYS PLC-SUB 7.119%/VAR 23-27.06.34	1 628 000.00	1 719 712.74	0.03
USD BARCLAYS PLC-SUB COCO 6.125%/VAR 20-PRP	2 223 000.00	2 106 936.95	0.04
USD BBVA BANCOMER SA/TEXAS-144A-SUB 5.875%/VAR 19-13.09.34	2 020 000.00	1 865 167.00	0.04
USD BBVA BANCOMER SA/TEXAS-REG-S-SUB 5.125%/VAR 18-18.01.33	2 270 000.00	2 069 218.50	0.04
USD BNP PARIBAS-REG-S-SUB 7.375%/VAR 15-PRP	211 000.00	211 128.28	0.00
USD CAPITAL ONE FINANCIAL CORP 2.636%/VAR 22-03.03.26	8 740 000.00	8 451 761.70	0.16
USD CAPITAL ONE FINANCIAL CORP 5.468%/VAR 23-01.02.29	4 680 000.00	4 687 638.60	0.09
USD CAPITAL ONE FINANCIAL CORP 6.312%/VAR 23-08.06.29	2 133 000.00	2 198 918.27	0.04
USD CAPITAL ONE FINANCIAL CORP 6.377%/VAR 23-08.06.34	1 030 000.00	1 070 202.33	0.02
USD CAPITAL ONE FINANCIAL CORP 7.624%/VAR 23-30.10.31	4 832 000.00	5 337 479.96	0.10
USD CHARLES SCHWAB CORP-SUB 4.000%/VAR 21-PRP	2 570 000.00	2 335 542.50	0.04
USD CITIGROUP INC 0.981%/VAR 21-01.05.25	3 945 000.00	3 893 828.42	0.07
USD CITIGROUP INC 1.122%/VAR 21-28.01.27	2 550 000.00	2 354 974.95	0.04
USD CITIGROUP INC 1.462%/VAR 21-09.06.27	10 185 000.00	9 359 984.44	0.18
USD CITIGROUP INC 2.520%/VAR 21-03.11.32	2 025 000.00	1 674 209.45	0.03
USD CITIGROUP INC 2.561%/VAR 21-01.05.32	5 801 000.00	4 857 663.78	0.09
USD CITIGROUP INC 2.572%/VAR 20-03.06.31	3 570 000.00	3 075 034.03	0.06
USD CITIGROUP INC 2.666%/VAR 20-29.01.31	5 725 000.00	4 995 554.90	0.09
USD CITIGROUP INC 2.976%/VAR 19-05.11.30	6 815 000.00	6 115 919.00	0.11
USD CITIGROUP INC 3.057%/VAR 22-25.01.33	2 030 000.00	1 738 851.97	0.03
USD CITIGROUP INC 3.070%/VAR 22-24.02.28	1 650 000.00	1 560 002.30	0.03
USD CITIGROUP INC 3.106%/VAR 20-08.04.26	1 370 000.00	1 335 629.03	0.03



Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD CITIGROUP INC 3.290%/VAR 22-17.03.26	4 760 000.00		4 652 384.54	0.09
USD CITIGROUP INC 3.352%/VAR 19-24.04.25	4 162 000.00		4 139 478.46	0.08
USD CITIGROUP INC 3.520%/VAR 17-27.10.28	6 500 000.00		6 166 251.39	0.12
USD CITIGROUP INC 3.980%/3M LIBOR+133.8BP 19-20.03.30	4 570 000.00		4 355 337.50	0.08
USD CITIGROUP INC 4.140%/VAR 22-24.05.25	2 550 000.00		2 537 290.09	0.05
USD CITIGROUP INC 6.270%/VAR 22-17.11.33	2 200 000.00		2 361 066.91	0.04
USD CITIGROUP INC-SUB 4.000%/VAR 20-PRP	3 647 000.00		3 407 926.02	0.06
USD CITIGROUP INC-SUB 6.174%/VAR 23-25.05.34	2 981 000.00		3 092 048.06	0.06
USD DANSKE BANK A/S-144A 6.466%/VAR 23-09.01.26	712 000.00		717 613.70	0.01
USD DANSKE BANK AS-144A 4.298%/VAR 22-01.04.28	1 710 000.00		1 661 950.31	0.03
USD DEUTSCHE BANK AG/NEW YORK NY 3.961%/VAR 19-26.11.25	2 150 000.00		2 115 194.51	0.04
USD DEUTSCHE BANK AG/NEW YORK NY 2.129%/VAR 20-24.11.26	3 603 000.00		3 392 054.04	0.06
USD DEUTSCHE BANK AG/NEW YORK NY 2.311%/VAR 21-16.11.27	6 050 000.00		5 535 992.36	0.10
USD DEUTSCHE BANK AG/NEW YORK NY 6.720%/VAR 23-18.01.29	1 830 000.00		1 905 227.59	0.04
USD DEUTSCHE BANK AG/NEW YORK NY 6.819%/VAR 23-20.11.29	510 000.00		535 929.93	0.01
USD DEUTSCHE BANK AG/NEW YORK NY 6.119%/VAR 22-14.07.26	1 512 000.00		1 522 886.65	0.03
USD DEUTSCHE BANK AG/NEW YORK NY 7.146%/VAR 23-13.07.27	190 000.00		196 786.96	0.00
USD DISCOVER BANK-SUB 4.682%/VAR 18-09.08.28	2 728 000.00		2 634 433.50	0.05
USD DISCOVER FINANCIAL SERVICES 7.964%/VAR 23-02.11.34	105 000.00		117 081.24	0.00
USD ENTERPRISE PRODUCTS-SUB 5.375%/VAR 18-15.02.78	2 450 000.00		2 282 849.48	0.04
USD FIFTH THIRD BANCORP 6.361%/VAR 22-27.10.28	5 000 000.00		5 163 002.35	0.10
USD FIFTH THIRD BANCORP 6.339%/VAR 23-27.07.29	1 465 000.00		1 525 223.45	0.03
USD FIFTH THIRD BANCORP 5.631%/VAR 24-29.01.32	483 000.00		487 542.45	0.01
USD GOLDMAN SACHS GROUP INC 3.814%/VAR 18-23.04.29	10 095 000.00		9 612 756.29	0.18
USD GOLDMAN SACHS GROUP INC/THE 1.093%/VAR 20-09.12.26	10 210 000.00		9 477 099.14	0.18
USD GOLDMAN SACHS GROUP INC/THE 1.431%/VAR 21-09.03.27	18 023 000.00		16 679 369.31	0.31
USD GOLDMAN SACHS GROUP INC 2.615%/VAR 21-22.04.32	12 335 000.00		10 408 088.35	0.20
USD GOLDMAN SACHS GROUP INC/THE 1.542%/VAR 21-10.09.27	22 875 000.00		20 868 042.66	0.39
USD GOLDMAN SACHS GROUP INC 2.383%/VAR 21-21.07.32	9 955 000.00		8 208 384.11	0.15
USD GOLDMAN SACHS GROUP INC 1.948%/VAR 21-21.10.27	3 680 000.00		3 384 429.94	0.06
USD GOLDMAN SACHS GROUP INC 2.650%/VAR 21-21.10.32	6 795 000.00		5 684 313.63	0.11
USD GOLDMAN SACHS GROUP INC 4.482%/VAR 22-23.08.28	4 620 000.00		4 551 615.13	0.09
USD GOLDMAN SACHS GROUP INC/THE 5.798%/VAR 23-10.08.26	4 370 000.00		4 411 076.42	0.08
USD HASBRO INC 3.900%/RATING LINKED 19-19.11.29	5 693 000.00		5 285 276.39	0.10
USD HSBC HOLDINGS PLC 1.589%/VAR 20-24.05.27	7 000 000.00		6 439 451.69	0.12
USD HSBC HOLDINGS PLC 2.357%/VAR 20-18.08.31	3 351 000.00		2 799 743.41	0.05
USD HSBC HOLDINGS PLC 2.804%/VAR 21-24.05.32	5 275 000.00		4 431 404.96	0.08
USD HSBC HOLDINGS PLC 2.206%/VAR 21-17.08.29	13 115 000.00		11 477 361.30	0.22
USD HSBC HOLDINGS PLC 2.251%/VAR 21-22.11.27	10 570 000.00		9 738 959.23	0.18
USD HSBC HOLDINGS PLC 2.999%/VAR 22-10.03.26	3 665 000.00		3 563 358.85	0.07
USD HSBC HOLDINGS PLC 3.803%/VAR 19-11.03.25	2 400 000.00		2 394 663.64	0.05
USD HSBC HOLDINGS PLC 4.041%/VAR 17-13.03.28	434 000.00		419 302.96	0.01
USD HSBC HOLDINGS PLC 4.583%/VAR 18-19.06.29	15 093 000.00		14 667 183.15	0.28
USD HSBC HOLDINGS PLC 4.292%/VAR 18-12.09.26	2 120 000.00		2 083 196.70	0.04
USD HSBC HOLDINGS PLC 6.161%/VAR 23-09.03.29	4 310 000.00		4 455 255.02	0.08
USD HSBC HOLDINGS PLC 6.254%/VAR 23-09.03.34	6 000 000.00		6 371 606.82	0.12
USD HSBC HOLDINGS PLC 7.336%/VAR 22-03.11.26	4 397 000.00		4 563 667.89	0.09
USD HSBC HOLDINGS PLC 7.390%/VAR 22-03.11.28	7 242 000.00		7 776 191.35	0.15
USD HSBC HOLDINGS PLC-SUB 4.762%/VAR 22-29.03.33	1 536 000.00		1 428 982.63	0.03
USD HSBC HOLDINGS PLC-SUB 8.113%/VAR 22-03.11.33	1 692 000.00		1 943 979.56	0.04
USD HSBC HOLDINGS PLC-SUB 7.399%/VAR 23-13.11.34	2 167 000.00		2 369 333.55	0.04
USD HUNTINGTON BANCSHARES INC 6.208%/VAR 23-21.08.29	3 140 000.00		3 245 386.69	0.06
USD JP MORGAN CHASE & CO 4.005%/VAR 18-23.04.29	4 750 000.00		4 591 640.65	0.09
USD JP MORGAN CHASE & CO 2.580%/VAR 21-22.04.32	7 180 000.00		6 083 151.18	0.11
USD JP MORGAN CHASE & CO 1.470%/VAR 21-22.09.27	44 640 000.00		40 746 995.59	0.76
USD JP MORGAN CHASE & CO 5.040%/VAR 24-23.01.28	5 757 000.00		5 781 623.49	0.11
USD JP MORGAN CHASE & CO 5.336%/VAR 24-23.01.35	1 793 000.00		1 822 151.33	0.03
USD JPMORGAN CHASE & CO 3.782%/VAR 17-01.02.28	4 250 000.00		4 114 623.01	0.08
USD JPMORGAN CHASE & CO 3.509%/3M LIBOR+94.5BP 18-23.01.29	5 235 000.00		4 976 128.25	0.09
USD JPMORGAN CHASE & CO 4.452%/3M LIBOR+133BP 18-05.12.29	6 640 000.00		6 518 647.23	0.12
USD JPMORGAN CHASE & CO 2.739%/VAR 19-15.10.30	3 870 000.00		3 445 119.39	0.06
USD JPMORGAN CHASE & CO 2.301%/VAR 19-15.10.25	5 175 000.00		5 061 077.70	0.10
USD JPMORGAN CHASE & CO 2.083%/VAR 20-22.04.26	7 010 000.00		6 741 162.86	0.13
USD JPMORGAN CHASE & CO 2.522%/VAR 20-22.04.31	7 960 000.00		6 921 318.23	0.13
USD JPMORGAN CHASE & CO 1.040%/VAR 21-04.02.27	2 035 000.00		1 878 780.48	0.04
USD JPMORGAN CHASE & CO 1.953%/VAR 21-04.02.32	725 000.00		591 800.36	0.01
USD JPMORGAN CHASE & CO 1.578%/VAR 21-22.04.27	37 645 000.00		34 941 761.49	0.66
USD JPMORGAN CHASE & CO 2.069%/VAR 21-01.06.29	6 450 000.00		5 746 599.38	0.11
USD JPMORGAN CHASE & CO 0.768%/VAR 21-09.08.25	4 500 000.00		4 384 342.75	0.08
USD JPMORGAN CHASE & CO 2.963%/VAR 22-25.01.33	4 675 000.00		4 022 948.91	0.08
USD JPMORGAN CHASE & CO 2.947%/VAR 22-24.02.28	6 796 000.00		6 413 727.45	0.12
USD JPMORGAN CHASE & CO 6.070%/VAR 23-22.10.27	9 226 000.00		9 503 507.38	0.18

Description	Quantity/ Nominal	Valuation in USD	
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD JPMORGAN CHASE & CO-SUB 2.956%/VAR 20-13.05.31	7 295 000.00	6 438 537.46	0.12
USD JPMORGAN CHASE-SUB 5.717%/VAR 22-14.09.33	6 000 000.00	6 183 296.76	0.12
USD LLOYDS BANKING GROUP PLC 2.438%/VAR 20-05.02.26	3 150 000.00	3 051 476.91	0.06
USD LLOYDS BANKING GROUP PLC 5.985%/VAR 23-07.08.27	4 650 000.00	4 718 108.17	0.09
USD LLOYDS BANKING GROUP PLC 3.870%/VAR 20-09.07.25	3 654 000.00	3 627 469.04	0.07
USD LLOYDS BANKING GROUP PLC 3.511%/VAR 22-18.03.26	2 880 000.00	2 814 879.02	0.05
USD LLOYDS BANKING GROUP PLC 4.716%/VAR 22-11.08.26	8 561 000.00	8 474 285.37	0.16
USD LLOYDS BANKING GROUP PLC-SUB COCO 8.000%/VAR 23-PRP	1 299 000.00	1 273 549.60	0.02
USD LLOYDS BANKING GROUP PLC 5.462%/VAR 24-05.01.28	779 000.00	783 572.10	0.01
USD MITSUBISHI UFJ FINANCIAL GP INC 1.538%/VAR 21-20.07.27	8 070 000.00	7 398 345.01	0.14
USD MITSUBISHI UFJ FINANCIAL GROUP INC 1.640%/VAR 21-13.10.27	4 773 000.00	4 357 757.74	0.08
USD MITSUBISHI UFJ FINANCIAL GROUP INC 0.962%/VAR 21-11.10.25	19 484 000.00	18 847 186.70	0.35
USD MITSUBISHI UFJ FINANCIAL GRP INC 5.719%/VAR 23-20.02.26	2 948 000.00	2 959 471.79	0.06
USD MITSUBISHI UFJ FINANCIAL GROUP INC 5.242%/VAR 23-19.04.29	1 420 000.00	1 435 182.81	0.03
USD MIZUHO FINANCIAL GROUP INC 1.554%/VAR 21-09.07.27	1 875 000.00	1 716 572.51	0.03
USD MORGAN STANLEY 0.985%/VAR 20-10.12.26	6 330 000.00	5 847 513.92	0.11
USD MORGAN STANLEY 1.593%/VAR 21-04.05.27	7 526 000.00	6 969 760.80	0.13
USD MORGAN STANLEY 1.928%/VAR 21-28.04.32	11 000 000.00	8 874 330.85	0.17
USD MORGAN STANLEY 2.630%/VAR 22-18.02.26	3 660 000.00	3 557 017.89	0.07
USD MORGAN STANLEY 5.466%/VAR 24-18.01.35	1 080 000.00	1 102 141.95	0.02
USD MORGAN STANLEY-SUB 2.484%/VAR 21-16.09.36	1 341 000.00	1 071 647.51	0.02
USD NATWEST GROUP PLC 1.642%/VAR 21-14.06.27	4 780 000.00	4 391 678.63	0.08
USD NATWEST GROUP PLC 4.892%/VAR 18-18.05.29	3 275 000.00	3 216 445.42	0.06
USD NATWEST GROUP PLC 4.269%/VAR 19-22.03.25	3 119 000.00	3 111 452.02	0.06
USD NIPPON LIFE INSURANCE CO-144A-SUB 2.750%/VAR 21-21.01.51	3 840 000.00	3 176 939.74	0.06
USD NORDEA BANK ABP-REG-S-SUB 6.625%/VAR 19-PRP	2 590 000.00	2 560 215.00	0.05
USD PNC FINANCIAL SERVICES GROUP INC/THE 6.615%/VAR 23-20.10.27	6 633 000.00	6 894 678.15	0.13
USD PNC FINANCIAL SERVICES GROUP INC/THE 6.875%/VAR 23-20.10.34	1 460 000.00	1 622 613.61	0.03
USD PNC FINANCIAL SERVICES GROUP INC 5.300%/VAR 24-21.01.28	4 371 000.00	4 409 700.22	0.08
USD PNC FINANCIAL SERVICES GRP 5.676%/VAR 24-22.01.35	3 405 000.00	3 494 214.16	0.07
USD PRUDENTIAL FINANCIAL-SUB 5.200%/3M LIBOR+304BP 13-15.03.44	1 589 000.00	1 582 915.65	0.03
USD PRUDENTIAL FINANCIAL INC-SUB 5.375%/VAR 15-15.05.45	2 735 000.00	2 695 060.52	0.05
USD PRUDENTIAL FINANCIAL INC-SUB 5.125%/VAR 22-01.03.52	2 311 000.00	2 157 876.84	0.04
USD SANTANDER HOLDINGS USA INC 2.490%/VAR 21-06.01.28	2 999 000.00	2 741 792.63	0.05
USD SANTANDER HOLDINGS USA INC 4.260%/VAR 22-09.06.25	1 449 000.00	1 435 900.59	0.03
USD SANTANDER HOLDINGS USA INC 6.499%/VAR 23-09.03.29	187 000.00	193 530.43	0.00
USD SANTANDER UK GROUP HOLDINGS PLC 1.089%/VAR 21-15.03.25	860 000.00	854 630.31	0.02
USD SANTANDER UK GROUP HOLDINGS PLC 1.673%/VAR 21-14.06.27	2 235 000.00	2 042 455.85	0.04
USD SANTANDER UK GROUP HOLD PLC 2.469%/VAR 22-11.01.28	7 000 000.00	6 428 444.61	0.12
USD SANTANDER UK GROUP HOLDINGS 6.833%/VAR 22-21.11.26	8 020 000.00	8 191 756.24	0.15
USD SANTANDER UK GROUP HOLDINGS PLC 6.534%/VAR 23-10.01.29	5 212 000.00	5 401 043.82	0.10
USD SKANDINAVISKA ENSKILDA BANKEN AB-REG-SUB 6.875%/VAR 22-PRP	600 000.00	593 250.00	0.01
USD STANDARD CHARTERED PLC-144A-SUB 6.409%/3M LIBOR+151BP 06-PRP	200 000.00	191 932.96	0.00
USD STANDARD CHARTERED PLC-144A 3.785%/VAR 19-21.05.25	2 256 000.00	2 241 318.79	0.04
USD STANDARD CHARTERED PLC-144A 1.456%/VAR 21-14.01.27	1 223 000.00	1 126 708.31	0.02
USD STANDARD CHARTERED PLC-144A 2.608%/VAR 22-12.01.28	2 573 000.00	2 370 971.18	0.04
USD SVENSKA HANDELSBANKEN AB-REG-S-SUB COCO 4.750%/VAR 20-PRP	1 800 000.00	1 518 418.80	0.03
USD SWEDBANK AB-REG-S-SUB COCO 5.625%/VAR 19-PRP	2 800 000.00	2 768 500.00	0.05
USD SWEDBANK AB-REG-S-SUB 4.000%/VAR 21-PRP	800 000.00	644 016.00	0.01
USD SWISS RE FINANCE LUXEMBOURG-144A-SUB 5.000%/VAR 19-02.04.49	1 224 000.00	1 181 160.00	0.02
USD SWISS RE FINANCE LUXEMBOURG-REG-S-SUB 5.000%/VAR 19-02.04.49	1 000 000.00	965 000.00	0.02
USD TORONTO-DOMINION BANK-SUB COCO 3.625%/VAR 16-15.09.31	6 327 000.00	6 088 426.99	0.11
USD UBS GROUP AG-144A 1.305%/VAR 21-02.02.27	7 190 000.00	6 612 599.86	0.12
USD UBS GROUP AG-144A 1.494%/VAR 21-10.08.27	9 115 000.00	8 279 215.01	0.16
USD UBS GROUP AG-144A 2.193%/VAR 20-05.06.26	1 699 000.00	1 624 547.51	0.03
USD UBS GROUP AG-144A 3.869%/VAR 18-12.01.29	2 320 000.00	2 201 130.18	0.04
USD UBS GROUP AG-144A 4.194%/VAR 20-01.04.31	5 927 000.00	5 552 635.27	0.10
USD UBS GROUP AG-144A 4.703%/VAR 22-05.08.27	1 040 000.00	1 027 107.88	0.02
USD UBS GROUP AG-144A 6.373%/VAR 22-15.07.26	1 178 000.00	1 191 222.48	0.02
USD UBS GROUP AG-144A 6M SORF+173BP 21-14.05.32	4 162 000.00	3 573 534.28	0.07
USD UBS GROUP AG-144A 9.016%/VAR 22-15.11.33	2 440 000.00	2 999 443.64	0.06
USD UBS GROUP AG-REG-S 2.593%/VAR 19-11.09.25	2 375 000.00	2 331 098.96	0.04
USD US BANCORP 4.653%/VAR 23-01.02.29	3 310 000.00	3 260 975.49	0.06
USD US BANCORP 4.839%/VAR 23-01.02.34	8 765 000.00	8 425 314.43	0.16
USD US BANCORP 5.678%/VAR 24-23.01.35	6 822 000.00	6 980 251.85	0.13
USD US BANCORP 5.775%/VAR 23-12.06.29	2 392 000.00	2 450 602.90	0.05
USD US BANCORP 5.836%/VAR 23-12.06.34	365 000.00	376 679.31	0.01
USD US BANCORP 6.787%/VAR 23-26.10.27	5 291 000.00	5 519 763.90	0.10
USD VODAFONE GROUP PLC-SUB 3.250%/VAR 21-04.06.81	1 365 000.00	1 270 477.98	0.02
USD WELLS FARGO & CO 2.188%/VAR 20-30.04.26	10 036 000.00	9 655 031.13	0.18



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD WELLS FARGO & CO 5.198%/VAR 24-23.01.30	13 500 000.00	13 604 968.84	0.26
USD WELLS FARGO & CO 6.303%/VAR 23-23.10.29	2 630 000.00	2 771 882.29	0.05
USD WELLS FARGO & CO 6.491%/VAR 23-23.10.34	13 775 000.00	15 027 778.26	0.28
USD WELLS FARGO & CO-SUB 7.625%/VAR 23-PRP	588 000.00	615 946.46	0.01
USD WESTPAC BANKING CORP-SUB 4.110%/VAR 19-24.07.34	3 350 000.00	3 103 726.27	0.06
USD WESTPAC BANKING CORP-SUB 2.668%/VAR 20-15.11.35	7 700 000.00	6 381 666.90	0.12
<b>TOTAL USD</b>		<b>914 204 512.75</b>	<b>17.15</b>
<b>Total Notes, floating rate</b>		<b>914 204 512.75</b>	<b>17.15</b>

### Medium term notes, fixed rate

#### USD

USD ABU DHABI, EMIRATE OF-144A 2.50000% 20-16.04.25	1 001 000.00	970 970.00	0.02
USD AIR LEASE CORP 0.70000% 21-15.02.24	1 900 000.00	1 896 500.86	0.04
USD AIR LEASE CORP 2.87500% 20-15.01.26	5 272 000.00	5 032 548.82	0.09
USD AMERICAN HONDA FINANCE CORP 5.12500% 23-07.07.28	2 750 000.00	2 811 894.95	0.05
USD AMERICAN HONDA FINANCE CORP 4.90000% 24-10.01.34	2 385 000.00	2 383 841.25	0.04
USD BANK OF AMERICA CORP-SUB 3.95000% 15-21.04.25	7 275 000.00	7 158 145.75	0.13
USD BANK OF AMERICA CORP-SUB 4.18300% 16-25.11.27	4 650 000.00	4 538 227.48	0.08
USD BB&T CORP 2.50000% 19-01.08.24	2 950 000.00	2 905 954.17	0.05
USD CBS CORP 7.87500% 00-30.07.30	2 900 000.00	3 163 138.78	0.06
USD DEUTSCHE BANK AG/NEW YORK NY 3.70000% 18-30.05.24	4 200 000.00	4 179 103.11	0.08
USD JOHN DEERE CAPITAL CORP 1.75000% 20-09.03.27	3 459 000.00	3 188 303.50	0.06
USD JOHN DEERE CAPITAL CORP 2.00000% 21-17.06.31	6 259 000.00	5 283 702.34	0.10
USD JOHN DEERE CAPITAL CORP 4.80000% 23-09.01.26	3 675 000.00	3 694 674.73	0.07
USD JOHN DEERE CAPITAL CORP 4.75000% 23-20.01.28	6 094 000.00	6 183 138.34	0.12
USD JOHN DEERE CAPITAL CORP 4.70000% 23-10.06.30	2 458 000.00	2 486 087.74	0.05
USD JOHN DEERE CAPITAL CORP 4.95000% 23-14.07.28	2 422 000.00	2 475 319.19	0.05
USD MCDONALD'S CORP 3.50000% 17-01.03.27	5 400 000.00	5 257 776.74	0.10
USD MCDONALD'S CORP 3.60000% 20-01.07.30	3 322 000.00	3 141 576.73	0.06
USD MORGAN STANLEY 3.87500% 16-27.01.26	6 715 000.00	6 592 297.68	0.12
USD MORGAN STANLEY 4.00000% 15-23.07.25	1 635 000.00	1 614 114.28	0.03
USD MORGAN STANLEY-SUB 3.95000% 15-23.04.27	8 560 000.00	8 330 483.97	0.16
USD MORGAN STANLEY-SUB 4.35000% 14-08.09.26	7 510 000.00	7 397 474.37	0.14
USD NORDEA BANK ABP-144A 1.50000% 21-30.09.26	4 575 000.00	4 186 142.48	0.08
USD PUBLIC SERVICE ELECTRIC & GAS CO 3.00000% 17-15.05.27	455 000.00	435 245.71	0.01
USD PUBLIC SERVICE ELECTRIC & GAS CO 3.70000% 18-01.05.28	835 000.00	810 165.10	0.01
USD PUBLIC SERVICE ELECTRIC & GAS CO 3.65000% 18-01.09.28	1 530 000.00	1 479 034.40	0.03
USD PUBLIC SERVICE ELECTRIC & GAS CO 3.20000% 19-15.05.29	1 685 000.00	1 586 085.26	0.03
USD ROYAL BANK OF CANADA-SUB COCO 4.65000% 16-27.01.26	4 225 000.00	4 202 479.56	0.08
USD ROYAL BANK OF CANADA 1.15000% 21-14.07.26	9 400 000.00	8 629 585.87	0.16
USD RYDER SYSTEM INC 1.75000% 21-01.09.26	7 230 000.00	6 682 376.30	0.12
USD RYDER SYSTEM INC 4.62500% 20-01.06.25	675 000.00	671 011.99	0.01
USD RYDER SYSTEM INC 5.65000% 23-01.03.28	4 465 000.00	4 597 603.05	0.09
USD SHINHAN FIN GROUP CO LTD-144A 1.35000% 20-10.01.26	2 170 000.00	2 016 841.40	0.04
USD SUMITOMO MITSUI TRUST BANK LTD-144A 2.80000% 22-10.03.27	2 770 000.00	2 597 608.35	0.05
USD SUMITOMO TRUST & BANKING CO-144A 5.65000% 23-09.03.26	1 750 000.00	1 771 519.76	0.03
USD TENCENT HOLDINGS LTD-144A 3.97500% 19-11.04.29	3 195 000.00	3 037 103.10	0.06
USD TENCENT HOLDINGS LTD-REG-S 3.57500% 19-11.04.26	480 000.00	464 740.80	0.01
USD TORONTO-DOMINION BANK 1.95000% 22-12.01.27	7 570 000.00	7 036 205.54	0.13
USD TOYOTA MOTOR CREDIT CORP 0.80000% 21-09.01.26	7 400 000.00	6 882 477.00	0.13
USD TOYOTA MOTOR CREDIT CORP 5.55000% 23-20.11.30	5 382 000.00	5 652 008.05	0.11
<b>TOTAL USD</b>		<b>153 423 508.50</b>	<b>2.88</b>
<b>Total Medium term notes, fixed rate</b>		<b>153 423 508.50</b>	<b>2.88</b>

### Medium term notes, floating rate

#### USD

USD BANCO DE CREDITO DEL PERU-144A-SUB 3.125%/VAR 20-01.07.30	3 230 000.00	3 063 978.00	0.06
USD BANK OF AMERICA CO 3.705%/VAR 17-24.04.28	3 489 000.00	3 353 522.65	0.06
USD BANK OF AMERICA CORP 3.593%/VAR 17-21.07.28	2 350 000.00	2 242 099.75	0.04
USD BANK OF AMERICA CORP 3.974%/VAR 19-07.02.30	4 500 000.00	4 293 597.55	0.08
USD BANK OF AMERICA CORP 3.458%/3M LIBOR+97BP 19-15.03.25	13 270 000.00	13 233 878.00	0.25
USD BANK OF AMERICA CORP 3.559%/VAR 19-23.04.27	7 170 000.00	6 928 917.07	0.13
USD BANK OF AMERICA CORP 3.194%/VAR 19-23.07.30	14 525 000.00	13 251 952.75	0.25
USD BANK OF AMERICA CORP 2.456%/VAR 19-22.10.25	2 500 000.00	2 441 557.40	0.05
USD BANK OF AMERICA CORP 2.884%/VAR 19-22.10.30	8 450 000.00	7 535 528.07	0.14
USD BANK OF AMERICA CORP 2.496%/3M LIBOR+99BP 20-13.02.31	3 180 000.00	2 749 303.03	0.05

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD BANK OF AMERICA CORP 1.319%/VAR 20-19.06.26	2 720 000.00	2 573 792.16	0.05
USD BANK OF AMERICA CORP 1.898%/VAR 20-23.07.31	5 695 000.00	4 688 417.70	0.09
USD BANK OF AMERICA CORP 2.087%/VAR 21-14.06.29	26 390 000.00	23 389 644.11	0.44
USD BANK OF AMERICA CORP 3.384%/VAR 22-02.04.26	2 810 000.00	2 746 723.80	0.05
USD BANK OF NEW YORK MELLON CORP 6.317%/VAR 23-25.10.29	5 000 000.00	5 309 446.10	0.10
USD BB&T CORP 6.047%/VAR 23-08.06.27	1 863 000.00	1 897 793.76	0.04
USD MORGAN STANLEY 0.864%/VAR 20-21.10.25	2 075 000.00	2 004 556.36	0.04
USD MORGAN STANLEY 1.164%/VAR 21-21.10.25	2 500 000.00	2 414 657.40	0.05
USD MORGAN STANLEY 1.512%/VAR 21-20.07.27	33 547 000.00	30 789 222.91	0.58
USD MORGAN STANLEY 1.794%/VAR 20-13.02.32	930 000.00	746 602.93	0.01
USD MORGAN STANLEY 2.188%/VAR 20-28.04.26	8 400 000.00	8 097 901.73	0.15
USD MORGAN STANLEY 2.239%/VAR 21-21.07.32	5 816 000.00	4 768 530.43	0.09
USD MORGAN STANLEY 2.475%/VAR 22-21.01.28	624 000.00	581 639.52	0.01
USD MORGAN STANLEY 2.511%/VAR 21-20.10.32	2 220 000.00	1 848 979.79	0.03
USD MORGAN STANLEY 2.699%/VAR 20-22.01.31	17 545 000.00	15 415 860.04	0.29
USD MORGAN STANLEY 2.720%/VAR 19-22.07.25	5 965 000.00	5 882 659.38	0.11
USD MORGAN STANLEY 2.943%/VAR 22-21.01.33	3 250 000.00	2 773 542.03	0.05
USD MORGAN STANLEY 3.622%/VAR 20-01.04.31	6 025 000.00	5 559 012.77	0.10
USD MORGAN STANLEY 3.772%/VAR 18-24.01.29	2 500 000.00	2 390 600.35	0.04
USD MORGAN STANLEY 4.679%/VAR 22-17.07.26	4 743 000.00	4 710 995.42	0.09
USD MORGAN STANLEY 4.889%/VAR 22-20.07.33	4 000 000.00	3 915 765.68	0.07
USD NATIONWIDE BUILDING SOCIETY-144A 2.972%/VAR 22-16.02.28	2 440 000.00	2 270 376.59	0.04
USD TRUIST FINANCIAL CORP 5.867%/VAR 23-08.06.34	220 000.00	225 342.49	0.00
USD TRUIST FINANCIAL CORP 5.711%/VAR 24-24.01.35	1 316 000.00	1 338 185.84	0.03
USD WELLS FARGO & CO 2.164%/VAR 20-11.02.26	2 600 000.00	2 512 112.70	0.05
USD WELLS FARGO & CO 2.572%/VAR 20-11.02.31	7 050 000.00	6 134 223.54	0.12
USD WELLS FARGO & CO 3.350%/VAR 22-02.03.33	6 464 000.00	5 673 714.91	0.11
<b>TOTAL USD</b>		<b>209 754 634.71</b>	<b>3.94</b>
<b>Total Medium term notes, floating rate</b>		<b>209 754 634.71</b>	<b>3.94</b>

### Bonds, fixed rate

#### EUR

EUR DIGITAL INTREPID HOLDING BV-REG-S 0.62500% 21-15.07.31	5 783 000.00	4 888 923.83	0.09
EUR THERMO FISHER SCIENTIFIC INC 0.50000% 19-01.03.28	1 100 000.00	1 082 652.34	0.02
<b>TOTAL EUR</b>		<b>5 971 576.17</b>	<b>0.11</b>

#### USD

USD ABU DHABI GOVERNMENT OF-144A 2.50000% 19-30.09.29	2 840 000.00	2 577 300.00	0.05
USD ACE CAPITAL TRUST II-SUB 9.70000% 00-01.04.30	3 784 000.00	4 439 203.39	0.08
USD BANK OF AMERICA CORP-SUB 8.05000% 97-15.06.27	281 000.00	301 883.91	0.01
USD BRANCH BANKING & TRUST CO-SUB 3.80000% 14-30.10.26	6 200 000.00	5 959 110.96	0.11
USD CANADIAN PACIFIC RAILWAY CO 7.12500% 01-15.10.31	3 991 000.00	4 530 192.17	0.09
USD CENTERPOINT ENERGY HOUSTON ELEC 4.95000% 23-01.04.33	7 775 000.00	7 859 043.79	0.15
USD CITIGROUP INC-SUB 4.30000% 14-20.11.26	1 542 000.00	1 517 781.61	0.03
USD COMMONWEALTH EDISON CO 4.90000% 23-01.02.33	715 000.00	719 792.65	0.01
USD CONSOLIDATED EDISON CO OF NEW YORK 2.90000% 21-01.12.26	1 585 000.00	1 500 545.81	0.03
USD CONSOLIDATED EDISON CO OF NEW YORK INC 3.35000% 20-01.04.30	10 000 000.00	9 330 493.60	0.18
USD CONSUMERS ENERGY CO 4.60000% 24-30.05.29	3 830 000.00	3 837 892.86	0.07
USD CVS CAREMARK CORP 6.25000% 07-01.06.27	1 100 000.00	1 150 234.20	0.02
USD DISCOVER BANK 3.45000% 16-27.07.26	6 058 000.00	5 759 751.33	0.11
USD ENTERPRISE PRODUCTS OPERATING LLC 3.75000% 14-15.02.25	4 390 000.00	4 338 342.04	0.08
USD EQUINOR ASA 7.15000% 95-15.11.25	3 000 000.00	3 121 809.66	0.06
USD GENERAL MOTORS FINANCIAL CO INC 4.30000% 15-13.07.25	3 233 000.00	3 188 367.43	0.06
USD GENERAL MOTORS FINANCIAL CO INC 4.35000% 17-17.01.27	2 035 000.00	2 004 130.39	0.04
USD MMI CAPITAL TRUST I-SUB 7.62500% 98-15.12.27	3 050 000.00	3 274 593.55	0.06
USD NBD BANK NA MICHIGAN-SUB 8.25000% 94-01.11.24	1 110 000.00	1 130 189.52	0.02
USD PECO ENERGY CO 4.90000% 23-15.06.33	3 045 000.00	3 072 243.74	0.06
USD PERU, REPUBLIC OF 2.78300% 20-23.01.31	900 000.00	777 150.00	0.01
USD PPL ELECTRIC UTILITIES CORP 4.85000% 24-15.02.34	645 000.00	646 960.34	0.01
USD PUBLIC SERVICE ELECTRIC & GAS CO 4.90000% 22-15.12.32	3 035 000.00	3 064 638.54	0.06
USD PULTEGROUP INC 7.87500% 02-15.06.32	2 692 000.00	3 155 943.91	0.06
USD REALTY INCOME CORP 5.87500% 05-15.03.35	773 000.00	799 277.84	0.02
USD SAN DIEGO GAS & ELECTRIC CO 4.95000% 23-15.08.28	3 890 000.00	3 947 972.28	0.07
USD SPIRE MISSOURI INC 4.80000% 23-15.02.33	890 000.00	884 973.58	0.02
USD TRANSCANADA PIPELINES LTD 5.85000% 06-15.03.36	50 000.00	51 577.80	0.00
USD UNITEDHEALTH GROUP INC 6.87500% 08-15.02.38	1 500 000.00	1 798 213.61	0.03
USD UNIVERSITY OF NOTRE DAME DU LAC 3.39400% 17-15.02.48	1 826 000.00	1 467 514.94	0.03

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD WALT DISNEY CO/THE 3.00000% 16-13.02.26	6 860 000.00	6 651 071.98	0.12
USD WILLIAMS COMPANIES INC 7.50000% 01-15.01.31	150 000.00	168 925.22	0.00
<b>TOTAL USD</b>		<b>93 027 122.65</b>	<b>1.75</b>
<b>Total Bonds, fixed rate</b>		<b>98 998 698.82</b>	<b>1.86</b>

### Bonds, floating rate

#### USD

USD CITIGROUP INC-SUB 4.700%/VAR 20-PRP	485 000.00	461 657.65	0.01
USD CLOVERIE PLC VIA SWISS RE-REG-S-SUB 4.500%/VAR 14-11.09.44	3 815 000.00	3 764 146.05	0.07
USD DANSKE BANK AS-REG-S-SUB COCO 7.000%/VAR 18-PRP	1 661 000.00	1 646 632.35	0.03
USD DEMETER INVESTMENTS BV-REG-S-SUB 5.125%/VAR 18-01.06.48	4 020 000.00	3 912 328.32	0.07
USD DEUTSCHE BANK AG/NEW YORK NY 1.44700%/VAR 21-01.04.25	2 575 000.00	2 554 005.38	0.05
USD DEUTSCHE BANK AG/NEW YORK NY 2.552%/VAR 22-07.01.28	612 000.00	562 421.70	0.01
USD DEUTSCHE TELEKOM INTL FIN 8.250%/RATING LINKED 00-15.06.30	3 450 000.00	4 109 411.12	0.08
USD DNB BANK ASA-REG-S-SUB COCO 4.875%/VAR 19-PRP	1 669 000.00	1 639 792.50	0.03
USD JP MORGAN CHASE & CO 2.005%/VAR 20-13.03.26	3 275 000.00	3 153 252.40	0.06
USD JPMORGAN CHASE & CO-SUB 5.150%/3M LIBOR+325BP 13-PRP	924 000.00	928 815.89	0.02
USD JPMORGAN CHASE & CO-SUB 6.000%/3M LIBOR+330BP 13-PRP	2 064 000.00	2 070 051.64	0.04
USD LLOYDS BANKING GROUP PLC-SUB COCO 7.500%/VAR 14-PRP	357 000.00	353 563.41	0.01
USD LLOYDS BANKING GROUP PLC-SUB COCO 7.500%/VAR 18-PRP	706 000.00	689 055.30	0.01
USD QBE INSURANCE GROUP LTD-REG-S-SUB 6.750%/VAR 14-02.12.44	3 540 000.00	3 535 575.00	0.07
USD SANTANDER HOLDINGS USA INC 7.660%/VAR 23-09.11.31	3 212 000.00	3 490 496.46	0.06
<b>TOTAL USD</b>		<b>32 871 205.17</b>	<b>0.62</b>
<b>Total Bonds, floating rate</b>		<b>32 871 205.17</b>	<b>0.62</b>

### Treasury notes, fixed rate

#### USD

USD AMERICA, UNITED STATES OF 4.50000% 23-15.11.33	66 000 000.00	68 918 437.50	1.29
USD AMERICA, UNITED STATES OF 3.75000% 24-31.12.28	35 929 000.00	35 724 092.61	0.67
USD AMERICA, UNITED STATES OF 4.00000% 24-15.01.27	3 425 000.00	3 424 197.25	0.07
USD AMERICA, UNITED STATES OF 4.00000% 24-31.01.29	53 715 000.00	54 038 129.03	1.01
USD AMERICA, UNITED STATES OF 4.25000% 24-31.01.26	8 975 000.00	8 979 207.03	0.17
<b>TOTAL USD</b>		<b>171 084 063.42</b>	<b>3.21</b>
<b>Total Treasury notes, fixed rate</b>		<b>171 084 063.42</b>	<b>3.21</b>
<b>Total Transferable securities and money market instruments listed on an official stock exchange</b>		<b>3 981 172 855.65</b>	<b>74.70</b>

## Transferable securities and money market instruments traded on another regulated market

### Equities

#### Bermuda

USD AIRCASTLE LIMITED 5.25%-FRN JNR PERP USD'144A	2 003 000.00	1 759 735.65	0.03
<b>TOTAL Bermuda</b>		<b>1 759 735.65</b>	<b>0.03</b>
<b>Total Equities</b>		<b>1 759 735.65</b>	<b>0.03</b>

### Treasury bills, zero coupon

#### USD

USD AMERICA, UNITED STATES OF TB 0.00000% 10.08.23-08.02.24	13 700 000.00	13 686 019.97	0.26
USD AMERICA, UNITED STATES OF TB 0.00000% 10.10.23-06.02.24	9 800 000.00	9 792 853.45	0.18
USD AMERICA, UNITED STATES OF TB 0.00000% 17.10.23-13.02.24	1 200 000.00	1 197 897.00	0.02
USD AMERICA, UNITED STATES OF TB 0.00000% 28.11.23-26.03.24	1 600 000.00	1 587 388.00	0.03
USD UNITED STATES TB 0.00000% 24.10.23-20.02.24	2 450 000.00	2 443 195.79	0.05
<b>TOTAL USD</b>		<b>28 707 354.21</b>	<b>0.54</b>
<b>Total Treasury bills, zero coupon</b>		<b>28 707 354.21</b>	<b>0.54</b>

### Asset Backed Securities, floating rate

#### USD

USD CIFC FUNDING LTD-144A 3M LIBOR+105BP 18-24.04.30	1 500 000.00	1 016 945.52	0.02
USD ROMARK CLO II-144A 3M LIBOR+117.5BP 18-25.07.31	5 500 000.00	4 849 737.45	0.09
<b>TOTAL USD</b>		<b>5 866 682.97</b>	<b>0.11</b>
<b>Total Asset Backed Securities, floating rate</b>		<b>5 866 682.97</b>	<b>0.11</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Mortgage Backed Securities, fixed rate</b>			
<b>USD</b>			
USD CD 2017-CD4 MORTGAGE TRUST-SUB 3.24820% 17-01.05.50	5 000 000.00	4 345 752.50	0.08
USD MORGAN STANLEY BK OF AMERICA MERRI TRT 3.29500% 17-01.05.50	5 000 000.00	4 120 879.53	0.08
USD MORGAN STANLEY CAPITAL I TRUST 3.15300% 17-01.06.50	2 800 000.00	2 704 838.95	0.05
<b>TOTAL USD</b>		<b>11 171 470.98</b>	<b>0.21</b>
<b>Total Mortgage Backed Securities, fixed rate</b>		<b>11 171 470.98</b>	<b>0.21</b>

**Mortgage Backed Securities, floating rate**

<b>USD</b>			
USD AMERICAN HOME MORTGAGE INVEST 6M TSFR+242.826BP 05-01.06.45	29 470 000.00	284 102.85	0.01
USD BANC OF AMERICA FUND TRUST 1M LIBOR+30BP 05-20.05.35	16 952 000.00	15 245.46	0.00
USD WAMU MORTGAGE PASS-TH TRUST 1M LIBOR+54BP 05-25.12.45	12 000 000.00	526 622.73	0.01
<b>TOTAL USD</b>		<b>825 971.04</b>	<b>0.02</b>
<b>Total Mortgage Backed Securities, floating rate</b>		<b>825 971.04</b>	<b>0.02</b>

**Notes, fixed rate**

<b>USD</b>			
USD ABBVIE INC 4.55000% 20-15.03.35	2 000 000.00	1 958 934.18	0.04
USD AIR CANADA CLASS AA PASS THR TRT-144A 3.30000% 17-15.01.30	1 750 000.00	1 139 086.06	0.02
USD AIRCASTLE LTD-144A 5.25000% 20-11.08.25	2 470 000.00	2 443 743.90	0.05
USD AIRCASTLE LTD-144A 5.95000% 24-15.02.29	601 000.00	600 687.48	0.01
USD AIRCASTLE LTD-144A 6.50000% 23-18.07.28	1 524 000.00	1 558 899.60	0.03
USD AKER BP ASA-144A 2.00000% 21-15.07.26	5 650 000.00	5 231 861.07	0.10
USD AKER BP ASA-144A 3.10000% 21-15.07.31	19 284 000.00	16 537 528.96	0.31
USD ALBERTSONS COS LLC / SAFEWAY INC-144A 3.50000% 20-15.03.29	3 635 000.00	3 284 238.50	0.06
USD ALCON FINANCE CORP-144A 2.75000% 19-23.09.26	4 375 000.00	4 139 103.37	0.08
USD ALCON FINANCE CORP-144A 5.37500% 22-06.12.32	5 968 000.00	6 137 394.33	0.12
USD AMERICAN TRANSMISSION SYSTEMS INC-144A 2.65000% 21-15.01.32	4 745 000.00	3 988 910.50	0.07
USD ANGLO AMERICAN CAPITAL PLC-144A 5.50000% 23-02.05.33	2 100 000.00	2 100 252.00	0.04
USD ANTHEM INC 5.35000% 22-15.10.25	5 911 000.00	5 948 042.94	0.11
USD ANTHEM INC 5.50000% 22-15.10.32	3 420 000.00	3 549 884.42	0.07
USD ARCH CAPITAL FINANCE LLC 4.01100% 16-15.12.26	1 615 000.00	1 568 608.37	0.03
USD ATHENE GLOBAL FUNDING-144A 1.60800% 21-29.06.26	2 365 000.00	2 159 648.78	0.04
USD AUTODESK INC 2.40000% 21-15.12.31	19 538 000.00	16 539 297.99	0.31
USD AVIATION CAPITAL GROUP LLC-144A 6.37500% 23-15.07.30	1 016 000.00	1 054 486.02	0.02
USD AVIATION CAPITAL GROUP-144A 3.50000% 17-01.11.27	741 000.00	690 240.04	0.01
USD AVIATION CAPITAL GROUP-144A 4.12500% 18-01.08.25	4 390 000.00	4 274 425.35	0.08
USD AVIATION CAPITAL GROUP-144A 1.95000% 21-30.01.26	4 783 000.00	4 464 676.86	0.08
USD AVIATION CAPITAL GROUP-144A 1.95000% 21-20.09.26	2 198 000.00	2 007 018.15	0.04
USD AVOLON HOLDINGS FUNDING LTD-144A 2.52800% 21-18.11.27	2 275 000.00	2 023 476.00	0.04
USD BANQUE FEDERATIVE DU CREDIT MUTUEL-144A 1.60400% 21-04.10.26	6 365 000.00	5 840 156.74	0.11
USD BAXTER INTERNATIONAL INC 1.91500% 22-01.02.27	4 270 000.00	3 915 437.39	0.07
USD BAXTER INTERNATIONAL INC 2.27200% 22-01.12.28	4 800 000.00	4 278 840.67	0.08
USD BBVA BANCOMER SA/TEXAS-144A 1.87500% 20-18.09.25	3 500 000.00	3 277 225.00	0.06
USD BERRY GLOBAL INC 1.57000% 21-15.01.26	1 650 000.00	1 540 257.55	0.03
USD BERRY GLOBAL INC 1.65000% 21-15.01.27	1 500 000.00	1 354 631.30	0.03
USD BERRY GLOBAL INC-144A 4.87500% 19-15.07.26	1 500 000.00	1 475 551.61	0.03
USD BERRY GLOBAL INC-REG-S 4.87500% 19-15.07.26	1 250 000.00	1 229 626.34	0.02
USD BIMBO BAKERIES USA INC-144A 6.05000% 23-15.01.29	4 873 000.00	5 073 743.23	0.10
USD BOSTON GAS CO-144A 3.75700% 22-16.03.32	3 700 000.00	3 290 320.53	0.06
USD BPCE SA-144A 2.37500% 20-14.01.25	1 250 000.00	1 212 615.43	0.02
USD BROADCOM INC-144A 1.95000% 21-15.02.28	4 675 000.00	4 197 457.96	0.08
USD BROADCOM INC-144A 2.45000% 21-15.02.31	1 604 000.00	1 365 954.62	0.03
USD BROADCOM INC-144A 3.41900% 21-15.04.33	7 557 000.00	6 636 374.52	0.12
USD BROADCOM INC-144A 3.13700% 21-15.11.35	4 372 000.00	3 593 865.02	0.07
USD BROADCOM INC-144A 4.00000% 22-15.04.29	301 000.00	289 735.69	0.01
USD BROADCOM INC-144A 4.15000% 22-15.04.32	1 448 000.00	1 365 666.82	0.03
USD BUILDERS FIRSTSOURCE INC-144A 6.37500% 22-15.06.32	1 531 000.00	1 561 450.06	0.03
USD CARGILL INC-144A 3.62500% 22-22.04.27	4 015 000.00	3 905 497.42	0.07
USD CARGILL INC-144A 5.12500% 22-11.10.32	1 277 000.00	1 298 557.76	0.02
USD CARRIER GLOBAL CORP 2.24200% 20-15.02.25	4 000 000.00	3 877 315.68	0.07
USD CARRIER GLOBAL CORP-144A 5.90000% 23-15.03.34	1 777 000.00	1 898 895.42	0.04
USD CCO HOLDINGS LLC 4.50000% 21-01.05.32	1 325 000.00	1 105 394.27	0.02

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 5.00000% 17-01.02.28	1 190 000.00		1 118 403.19	0.02
USD CCO HOLDINGS LLC/CAPITAL CORP-144A 4.50000% 20-15.08.30	815 000.00		708 773.04	0.01
USD CCO HOLDINGS LLC/CAPITAL CORP-REG-S 4.50000% 20-15.08.30	1 585 000.00		1 378 411.37	0.03
USD CDW LLC / CDW FINANCE CORP 2.67000% 21-01.12.26	8 015 000.00		7 495 337.86	0.14
USD CDW LLC/CDW FINANCE CORP 4.12500% 20-01.05.25	2 195 000.00		2 158 266.67	0.04
USD CDW LLC/CDW FINANCE CORP 3.25000% 20-15.02.29	3 825 000.00		3 458 040.47	0.06
USD CDW LLC/CDW FINANCE CORP 3.27600% 21-01.12.28	4 416 000.00		4 031 749.97	0.08
USD CELULOSA ARAUCO Y CONSTITUCION SA 4.50000% 14-01.08.24	650 000.00		642 281.25	0.01
USD CELULOSA ARAUCO Y CONSTITUCION SA-144A 4.20000% 19-29.01.30	511 000.00		469 225.75	0.01
USD CENTENE CORP 3.37500% 20-15.02.30	3 620 000.00		3 241 961.95	0.06
USD CHARLES RIVER LABORATORIES INTL-144A 3.75000% 21-15.03.29	2 120 000.00		1 928 078.78	0.04
USD CHENIERE CORPUS CHRISTI HLDGS LLC 5.87500% 17-31.03.25	6 410 000.00		6 427 669.23	0.12
USD CHENIERE ENERGY INC 4.62500% 21-15.10.28	850 000.00		822 387.16	0.02
USD CHENIERE ENERGY PARTNERS LP 4.50000% 20-01.10.29	1 890 000.00		1 803 023.53	0.03
USD CHENIERE ENERGY PARTNERS LP 4.00000% 21-01.03.31	925 000.00		839 202.27	0.02
USD CIGNA CORP 3.25000% 20-15.04.25	4 550 000.00		4 451 549.51	0.08
USD CITIBANK NA 5.80300% 23-29.09.28	6 000 000.00		6 252 253.86	0.12
USD CITIZENS FINANCIAL GROUP INC-SUB 2.63800% 21-30.09.32	3 960 000.00		3 077 786.73	0.06
USD CLEAN HARBORS INC-144A 5.12500% 19-15.07.29	528 000.00		505 062.24	0.01
USD CLEVELAND ELECTRIC ILLUMINATING CO-144A 3.50000% 17-01.04.28	530 000.00		498 805.68	0.01
USD CLEVELAND-CLIFFS INC-144A 6.75000% 23-15.04.30	1 400 000.00		1 412 269.08	0.03
USD COLUMBIA PIPELINES OPERATING CO LLC-144A 5.92700% 23-15.08.30	4 360 000.00		4 532 160.97	0.09
USD COLUMBIA PIPELINES OPERATING CO LLC-144A 6.03600% 23-15.11.33	65 000.00		68 241.00	0.00
USD COMMONWEALTH BANK OF AUS-144A-SUB 2.68800% 21-11.03.31	3 275 000.00		2 716 414.77	0.05
USD CONTINENTAL AIRLINES 4.00000% 12-29.10.24	2 170 000.00		1 073 577.71	0.02
USD COOPERATIEVE RADOBANK UA-144A 1.00400% 20-24.09.26	14 000 000.00		13 047 136.34	0.24
USD COREBRIDGE FINANCIAL INC 3.85000% 23-05.04.29	3 650 000.00		3 447 154.68	0.06
USD COREBRIDGE FINANCIAL INC 3.90000% 23-05.04.32	3 420 000.00		3 080 765.72	0.06
USD CORP FINANCIERA DE DESARROLLO SA-144A 2.40000% 20-28.09.27	1 744 000.00		1 566 460.80	0.03
USD COX COMMUNICATIONS INC-144A 3.50000% 17-15.08.27	6 165 000.00		5 880 001.73	0.11
USD COX COMMUNICATIONS INC-144A 2.60000% 21-15.06.31	1 035 000.00		865 206.55	0.02
USD COX COMMUNICATIONS INC-144A 5.45000% 23-15.09.28	3 375 000.00		3 444 127.80	0.06
USD COX COMMUNICATIONS INC-144A 5.70000% 23-15.06.33	1 718 000.00		1 757 497.97	0.03
USD CSC HOLDINGS INC-144A 5.37500% 18-01.02.28	300 000.00		257 725.50	0.00
USD CSC HOLDINGS LLC-144A 6.50000% 19-01.02.29	1 529 000.00		1 299 746.94	0.02
USD DAIMLER TRUCK FINANCE NORTH AMERIC-144A 5.37500% 24-18.01.34	4 650 000.00		4 731 254.19	0.09
USD DANSKE BANK A/S-144A 1.62100% 20-11.09.26	1 635 000.00		1 535 330.72	0.03
USD DANSKE BANK A/S-144A 1.54900% 21-10.09.27	3 410 000.00		3 108 580.18	0.06
USD DELL INTERNATIONAL LLC / EMC CORP 5.85000% 21-15.07.25	3 775 000.00		3 814 756.34	0.07
USD DELTA AIR LINES INC / SKYMILES LTD-144A 4.50000% 20-20.10.25	754 578.00		652 457.30	0.01
USD DELTA AIR LINES INC / SKYMILES LTD-144A 4.75000% 20-20.10.28	9 075 000.00		8 936 591.91	0.17
USD DELTA AIR LN 2020-1 CLS AA PAS THRU TRT 2.00000% 20-10.06.28	2 015 000.00		1 425 303.68	0.03
USD DEVON ENERGY CORP 5.25000% 21-15.10.27	2 855 000.00		2 874 809.48	0.05
USD DIAMONDBACK ENERGY INC 6.25000% 22-15.03.33	2 678 000.00		2 854 221.26	0.05
USD DIGITAL REALTY TRUST LP 5.55000% 22-15.01.28	5 800 000.00		5 930 168.24	0.11
USD DISCOVER BANK 2.70000% 20-06.02.30	2 900 000.00		2 480 553.37	0.05
USD ENEL FINANCE AMERICA LLC-144A 7.10000% 22-14.10.27	5 000 000.00		5 343 271.85	0.10
USD ENEL FINANCE INTERNATIONAL NV-144A 1.37500% 21-12.07.26	4 155 000.00		3 798 681.20	0.07
USD ENEL FINANCE INTERNATIONAL NV-144A 2.25000% 21-12.07.31	1 310 000.00		1 068 322.53	0.02
USD ENEL FINANCE INTERNATIONAL NV-144A 5.00000% 22-15.06.32	2 968 000.00		2 904 355.57	0.05
USD ENEL FINANCE INTERNATIONAL NV-144A 7.50000% 22-14.10.32	1 395 000.00		1 582 557.35	0.03
USD EQT CORP-144A 3.62500% 21-15.05.31	3 435 000.00		3 060 511.49	0.06
USD EQUITABLE FINANCIAL LIFE GLOBAL FU-144A 1.80000% 21-08.03.28	931 000.00		824 509.05	0.02
USD EQUITABLE FINANCIAL LIFE GLOBAL-144A 0.80000% 21-12.08.24	740 000.00		721 285.50	0.01
USD ERAC USA FINANCE LLC-144A 4.60000% 23-01.05.28	7 000 000.00		6 965 071.47	0.13
USD ERAC USA FINANCE LLC-144A 4.90000% 23-01.05.33	6 569 000.00		6 563 478.43	0.12
USD EXELON CORP 3.35000% 22-15.03.32	1 535 000.00		1 362 739.84	0.03
USD EXPERIAN FINANCE PLC-144A 2.75000% 19-08.03.30	3 865 000.00		3 406 816.78	0.06
USD EXTRA SPACE STORAGE LP 5.70000% 23-01.04.28	458 000.00		468 743.51	0.01
USD EXTRA SPACE STORAGE LP 3.87500% 23-15.12.27	535 000.00		515 191.01	0.01
USD EXTRA SPACE STORAGE LP 4.00000% 23-15.06.29	625 000.00		593 848.82	0.01
USD EXTRA SPACE STORAGE LP 2.20000% 23-15.10.30	904 000.00		752 708.70	0.01
USD EXTRA SPACE STORAGE LP 2.40000% 23-15.10.31	145 000.00		118 796.26	0.00
USD F&G GLOBAL FUNDING-144A 0.90000% 21-20.09.24	5 050 000.00		4 884 194.06	0.09
USD FAIRFAX FINANCIAL HOLDINGS LTD 4.85000% 19-17.04.28	3 000 000.00		2 970 901.38	0.06
USD FAIRFAX FINANCIAL HOLDINGS LTD 4.62500% 20-29.04.30	1 500 000.00		1 446 898.90	0.03
USD FAIRFAX FINANCIAL HOLDINGS LTD 3.37500% 21-03.03.31	3 375 000.00		2 964 264.18	0.06
USD FARMERS EXCHANGE CAPITAL-144A-SUB 7.05000% 98-15.07.28	1 915 000.00		1 943 960.37	0.04
USD FEDERATION DES CAIS DESJUDU QEBEC-144A 4.40000% 22-23.08.25	2 405 000.00		2 380 560.30	0.04
USD FLORIDA GAS TRANSMISSION CO-144A 2.55000% 20-01.07.30	2 165 000.00		1 861 672.82	0.03

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD FMG RESOURCES AUGUST 2006 PTY LTD-144A 4.37500% 21-01.04.31	530 000.00		478 828.50	0.01
USD FOX CORP 4.70900% 20-25.01.29	464 000.00		460 202.65	0.01
USD FRESENIUS MED CAR US FIN III INC-144A 1.87500% 21-01.12.26	1 890 000.00		1 713 024.69	0.03
USD GEORGIA-PACIFIC LLC-144A 2.30000% 20-30.04.30	250 000.00		216 576.46	0.00
USD GFL ENVIRONMENTAL INC-144A 3.50000% 20-01.09.28	3 373 000.00		3 053 252.08	0.06
USD GRAY ESCROW II INC-144A 5.37500% 21-15.11.31	2 375 000.00		1 858 870.85	0.03
USD HARLEY-DAVIDSON FINANCIAL SERVICES-144A 3.05000% 22-14.02.27	5 657 000.00		5 275 879.37	0.10
USD HEALTH CARE SER CORP A MUT LGL RES-144A 2.20000% 20-01.06.30	1 368 000.00		1 169 974.65	0.02
USD HEALTHCARE REALTY HOLDINGS LP 2.05000% 22-15.03.31	81 000.00		62 863.73	0.00
USD IBM INTERNATIONAL CAPITAL PTE LTD 4.75000% 24-05.02.31	12 000 000.00		11 983 332.36	0.22
USD INFOR INC-144A 1.75000% 20-15.07.25	1 983 000.00		1 877 200.98	0.04
USD INTERNATIONAL FLAVORS & FRAG INC-144A 1.23000% 21-01.10.25	7 785 000.00		7 254 695.22	0.14
USD INTERNATIONAL FLAVORS & FRAG INC-144A 1.83200% 21-15.10.27	6 300 000.00		5 582 166.47	0.10
USD INTERNATIONAL FLAVORS & FRAG INC-144A 2.30000% 21-01.11.30	6 000 000.00		4 994 148.12	0.09
USD INTESA SANPAOLO SPA-144A 3.25000% 19-23.09.24	2 975 000.00		2 927 861.00	0.05
USD INTESA SANPAOLO SPA-144A-SUB 4.19800% 21-01.06.32	2 350 000.00		1 946 099.81	0.04
USD INTESA SANPAOLO SPA-144A 7.00000% 22-21.11.25	330 000.00		337 978.89	0.01
USD INVERSIONES CMPC SA-144A 4.37500% 17-04.04.27	1 464 000.00		1 406 904.00	0.03
USD IQVIA INC-144A 5.70000% 23-15.05.28	1 990 000.00		2 026 606.83	0.04
USD IQVIA INC-144A 6.25000% 23-01.02.29	9 196 000.00		9 570 424.33	0.18
USD IRON MOUNTAIN INC-144A 4.87500% 19-15.09.29	3 977 000.00		3 716 330.72	0.07
USD ITC HOLDINGS CORP-144A 2.95000% 20-14.05.30	500 000.00		443 974.15	0.01
USD ITC HOLDINGS CORP-144A 4.95000% 22-22.09.27	3 200 000.00		3 212 966.88	0.06
USD JABIL INC 3.00000% 20-15.01.31	3 690 000.00		3 196 283.20	0.06
USD JABIL INC 5.45000% 23-01.02.29	3 020 000.00		3 083 203.01	0.06
USD JDE PEET'S NV-144A 0.80000% 21-24.09.24	4 240 000.00		4 101 259.53	0.08
USD JDE PEET'S NV-144A 1.37500% 21-15.01.27	8 200 000.00		7 388 423.36	0.14
USD JERSEY CENTRAL POWER & LIGHT CO-144A 4.70000% 13-01.04.24	1 573 000.00		1 569 995.08	0.03
USD JERSEY CENTRAL POWER & LIGHT CO-144A 4.30000% 15-15.01.26	2 026 000.00		1 989 864.08	0.04
USD JOHNS HOPKINS UNIVERSITY 4.70500% 22-01.07.32	3 550 000.00		3 609 579.51	0.07
USD KENVUE INC 4.90000% 23-22.03.33	2 000 000.00		2 040 146.34	0.04
USD KEYSpan GAS EAST CORP-144A 2.74200% 16-15.08.26	2 500 000.00		2 348 691.77	0.04
USD KINDER MORGAN INC 5.40000% 24-01.02.34	5 000 000.00		5 018 265.15	0.09
USD KLA CORP 4.70000% 24-01.02.34	2 290 000.00		2 281 736.56	0.04
USD KYNDRYL HOLDINGS INC 2.05000% 22-15.10.26	7 000 000.00		6 412 116.69	0.12
USD LOWE'S COS INC 5.00000% 22-15.04.33	1 939 000.00		1 965 015.85	0.04
USD LPL HOLDINGS INC 6.75000% 23-17.11.28	1 040 000.00		1 093 372.80	0.02
USD MACY'S RETAIL HOLDINGS-144A 5.87500% 22-15.03.30	1 557 000.00		1 476 425.25	0.03
USD MANUFACTURERS & TRADERS TRUST CO 5.40000% 22-21.11.25	7 175 000.00		7 159 600.15	0.13
USD MARRIOTT INTERNATIONAL INC/MD 5.00000% 22-15.10.27	1 983 000.00		2 002 070.88	0.04
USD MATTTEL INC-144A 3.37500% 21-01.04.26	1 678 000.00		1 601 017.39	0.03
USD MERCEDES-BENZ FINACE NORTH AMERICA-144A 4.80000% 23-30.03.28	3 852 000.00		3 876 548.41	0.07
USD MERCEDES-BENZ FINANCE NORTH AMERI-144A 5.05000% 23-03.08.33	8 481 000.00		8 585 775.04	0.16
USD MERITAGE HOMES CORP-144A 3.87500% 21-15.04.29	4 000 000.00		3 684 120.00	0.07
USD METROPOLITAN EDISON CO-144A 5.20000% 23-01.04.28	2 250 000.00		2 275 130.34	0.04
USD METROPOLITAN LIFE GLOBAL FUNDING-144A 3.45000% 16-18.12.26	12 000 000.00		11 598 292.20	0.22
USD METROPOLITAN LIFE GLOBAL FUNDING I-144A 1.55000% 21-07.01.31	10 000 000.00		8 017 321.50	0.15
USD MICROCHIP TECHNOLOGY INC 4.25000% 20-01.09.25	5 980 000.00		5 898 474.66	0.11
USD MID-ATLANTIC INTERSTATE TRANS-144A 4.10000% 18-15.05.28	2 030 000.00		1 962 839.54	0.04
USD MIDAS OPCO HOLDINGS LLC-144A 5.62500% 21-15.08.29	3 755 000.00		3 436 050.30	0.06
USD MIDWEST CONNECTOR CAPITAL CO LLC-144A 3.90000% 19-01.04.24	7 020 000.00		6 994 252.25	0.13
USD MONDELEZ INTERNATIONAL HOLDING NET-144A 0.75000% 21-24.09.24	2 785 000.00		2 700 776.08	0.05
USD MONDELEZ INTERNATIONAL HOLDING NET-144A 1.25000% 21-24.09.26	5 620 000.00		5 137 624.22	0.10
USD MPLX LP 4.25000% 20-01.12.27	525 000.00		514 243.96	0.01
USD NATIONAL AUSTRALIA BANK LTD/NEW YORK 4.94400% 23-12.01.28	7 675 000.00		7 746 824.65	0.15
USD NATURA COSMETICOS SA-144A 4.12500% 21-03.05.28	783 000.00		713 753.44	0.01
USD NEWELL BRANDS INC 6.37500% 22-15.09.27	2 075 000.00		2 038 082.02	0.04
USD NGPL PIPECO LLC-144A 3.25000% 21-15.07.31	2 250 000.00		1 951 073.95	0.04
USD NIAGARA MOHAWK POWER CORP-144A 3.50800% 14-01.10.24	1 139 000.00		1 120 777.43	0.02
USD NIAGARA MOHAWK POWER CORP-144A 2.75900% 22-10.01.32	12 000 000.00		10 034 757.36	0.19
USD NIAGARA MOHAWK POWER CORP-144A 5.29000% 24-17.01.34	7 112 000.00		7 116 382.56	0.13
USD NORDEA BANK ABP-144A 5.37500% 22-22.09.27	1 400 000.00		1 422 598.01	0.03
USD NORDSTROM INC 2.30000% 21-08.04.24	4 800 000.00		4 752 000.00	0.09
USD NUTRIEN LTD 4.00000% 18-15.12.26	1 451 000.00		1 420 086.81	0.03
USD NXP BV / NXP FUNDING LLC 5.55000% 22-01.12.28	3 945 000.00		4 018 061.40	0.08
USD NXP BV / NXP FUNDING LLC 5.00000% 22-15.01.33	4 000 000.00		3 935 840.00	0.07
USD OCCIDENTAL PETROLEUM CORP 6.95000% 19-01.07.24	315 000.00		316 260.00	0.01
USD OHIO EDISON CO-144A 5.50000% 22-15.01.33	1 280 000.00		1 290 298.66	0.02
USD OLD NATIONAL BANCORP/IN-SUB 5.87500% 16-29.09.26	6 300 000.00		6 334 213.03	0.12
USD ONTARIO TEACHERS CADILLAC FAIRVIEW-144A 3.87500% 17-20.03.27	5 075 000.00		4 812 957.70	0.09

Description	Quantity/ Nominal	Valuation in USD		as a % of net assets
		Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)		
USD ONTARIO TEACHERS CADILLAC FAIRVIEW-144A 4.12500% 19-01.02.29	1 467 000.00		1 381 518.17	0.03
USD ONTARIO TEACHERS CADILLAC FAIRVIEW-144A 2.50000% 21-15.10.31	2 360 000.00		1 900 001.22	0.04
USD ORGANON FINANCE 1 LLC-144A 4.12500% 21-30.04.28	3 500 000.00		3 202 323.60	0.06
USD OTIS WORLDWIDE CORP 2.56500% 20-15.02.30	1 140 000.00		1 009 206.15	0.02
USD PARKLAND CORP-144A 4.50000% 21-01.10.29	2 500 000.00		2 299 018.23	0.04
USD PARSLEY ENERGY LLC/FINANCE CORP-144A 4.12500% 20-15.02.28	1 080 000.00		1 033 900.01	0.02
USD PEIDMONT OPERATING PARTNERSHIP LP 2.75000% 21-01.04.32	1 650 000.00		1 154 255.72	0.02
USD PENNSYLVANIA ELECTRIC CO-144A 3.25000% 17-15.03.28	305 000.00		284 101.45	0.01
USD PENNSYLVANIA ELECTRIC CO-144A 5.15000% 23-30.03.26	2 445 000.00		2 440 205.67	0.05
USD PENSKE TRUCK LEASING/PTL FIN CORP-144A 4.45000% 19-29.01.26	2 680 000.00		2 626 889.69	0.05
USD PHILLIPS EDISON GROCERY CENTER 2.62500% 21-15.11.31	7 950 000.00		6 486 890.35	0.12
USD PHYSICIANS REALTY LP 2.62500% 21-01.11.31	4 895 000.00		4 030 840.96	0.08
USD PIEDMONT NATURAL GAS CO INC 5.40000% 23-15.06.33	4 000 000.00		4 092 573.76	0.08
USD PILGRIMS PRIDE CORP 3.50000% 23-01.03.32	6 510 000.00		5 493 203.10	0.10
USD PRINCIPAL FINANCIAL GROUP INC 2.12500% 20-15.06.30	435 000.00		369 742.53	0.01
USD PROLOGIS LP 1.75000% 22-01.02.31	3 450 000.00		2 840 368.30	0.05
USD PROTECTIVE LIFE GLOBAL FUNDING-144A 1.61800% 21-15.04.26	1 135 000.00		1 055 553.95	0.02
USD PROTECTIVE LIFE GLOBAL FUNDING-144A 1.90000% 21-06.07.28	2 880 000.00		2 561 320.05	0.05
USD REALTY INCOME CORP 4.85000% 23-15.03.30	1 065 000.00		1 064 732.46	0.02
USD REGAL REXNORD CORP-144A 6.05000% 23-15.04.28	6 550 000.00		6 645 942.63	0.12
USD REGAL REXNORD CORP-144A 6.30000% 23-15.02.30	679 000.00		697 937.12	0.01
USD REGENCY CENTERS LP 5.25000% 24-15.01.34	1 860 000.00		1 861 463.93	0.03
USD REGENERON PHARMACEUTICALS INC 1.75000% 20-15.09.30	2 885 000.00		2 383 203.93	0.04
USD REXFORD INDUSTRIAL REALTY LP 2.15000% 21-01.09.31	130 000.00		104 563.71	0.00
USD REXFORD INDUSTRIAL REALTY LP 5.00000% 23-15.06.28	4 661 000.00		4 679 444.23	0.09
USD ROCHE HOLDINGS INC-144A 2.07600% 21-13.12.31	2 150 000.00		1 799 464.54	0.03
USD ROCKIES EXPRESS PIPELINE LLC-144A 4.95000% 19-15.07.29	975 000.00		932 136.17	0.02
USD ROCKIES EXPRESS PIPELINE LLC-144A 3.60000% 20-15.05.25	1 260 000.00		1 222 700.35	0.02
USD ROCKIES EXPRESS PIPELINE LLC-144A 4.80000% 20-15.05.30	900 000.00		840 368.21	0.02
USD ROGERS COMMUNICATIONS INC 3.20000% 23-15.03.27	3 475 000.00		3 321 568.71	0.06
USD ROGERS COMMUNICATIONS INC 3.80000% 23-15.03.32	8 841 000.00		8 041 672.99	0.15
USD ROSS STORES INC 1.87500% 20-15.04.31	1 545 000.00		1 271 040.78	0.02
USD S&P GLOBAL INC 2.45000% 23-01.03.27	4 175 000.00		3 929 856.60	0.07
USD S&P GLOBAL INC 2.70000% 23-01.03.29	2 858 000.00		2 630 091.82	0.05
USD S&P GLOBAL INC 4.25000% 23-01.05.29	483 000.00		477 548.89	0.01
USD S&P GLOBAL INC 4.75000% 23-01.08.28	96 000.00		97 453.39	0.00
USD S&P GLOBAL INC-144A 5.25000% 23-15.09.33	3 235 000.00		3 345 085.82	0.06
USD SEALED AIR CORP-144A 1.57300% 21-15.10.26	3 325 000.00		3 014 026.35	0.06
USD SKANDINAVISKA ENSKILDA BANKEN AB-144A 1.20000% 21-09.09.26	3 715 000.00		3 381 504.45	0.06
USD SLM CORP 4.20000% 20-29.10.25	1 422 000.00		1 382 219.12	0.03
USD SMITHFIELD FOODS INC-144A 5.20000% 19-01.04.29	2 760 000.00		2 665 502.84	0.05
USD SMITHFIELD FOODS INC-144A 3.00000% 20-15.10.30	1 350 000.00		1 121 056.27	0.02
USD SMITHFIELD FOODS INC-144A 2.62500% 21-13.09.31	7 194 000.00		5 637 634.43	0.11
USD SPRINT SPECTRUM CO III LLC-144A 4.73800% 18-20.03.25	2 820 000.00		874 600.57	0.02
USD STELLANTIS FINANCE US INC-144A 2.69100% 21-15.09.31	3 228 000.00		2 703 875.99	0.05
USD STELLANTIS FINANCE US INC-144A 6.37500% 22-12.09.32	2 500 000.00		2 684 888.80	0.05
USD SWEDBANK AB-144A 5.33700% 22-20.09.27	5 000 000.00		5 038 556.65	0.09
USD T-MOBILE USA INC 5.15000% 24-15.04.34	2 371 000.00		2 388 741.39	0.04
USD TALLGRASS ENRGY PART LP/FIN-144A 7.37500% 24-15.02.29	2 870 000.00		2 862 863.40	0.05
USD TARGA RESOURCES PARTNERS 4.00000% 21-15.01.32	1 600 000.00		1 442 112.00	0.03
USD TELEFLEX INC-144A 4.25000% 20-01.06.28	600 000.00		569 202.00	0.01
USD TOYOTA MOTOR CREDIT CORP 4.70000% 23-12.01.33	1 900 000.00		1 920 805.41	0.04
USD TRACTOR SUPPLY CO 1.75000% 20-01.11.30	3 250 000.00		2 662 418.79	0.05
USD TRANSCONTINENTAL GAS PIPE LINE 4.60000% 18-15.03.48	1 955 000.00		1 758 568.11	0.03
USD UNITEDHEALTH GROUP INC 5.25000% 22-15.02.28	3 500 000.00		3 612 589.26	0.07
USD UNITEDHEALTH GROUP INC 5.35000% 22-15.02.33	6 385 000.00		6 680 319.98	0.13
USD VERIZON COMMUNICATIONS INC 2.35500% 22-15.03.32	5 067 000.00		4 208 041.30	0.08
USD VIATRIS INC 2.30000% 21-22.06.27	3 500 000.00		3 187 958.90	0.06
USD WARNERMEDIA HOLDINGS INC 3.75500% 23-15.03.27	7 818 000.00		7 510 247.71	0.14
USD WARNERMEDIA HOLDINGS INC 4.05400% 23-15.03.29	6 448 000.00		6 105 140.56	0.11
USD WARNERMEDIA HOLDINGS INC 5.05000% 23-15.03.42	510 000.00		452 068.28	0.01
USD WEA FIN LLC/WESTF UK&EUR FIN PLC-144A 3.75000% 14-17.09.24	3 809 000.00		3 747 979.56	0.07
USD WEA FINANCE LLC-144A 4.12500% 18-20.09.28	2 620 000.00		2 347 381.48	0.04
USD WEIR GROUP PLC/THE-144A 2.20000% 21-13.05.26	2 565 000.00		2 385 505.40	0.04
USD WESTPAC NEW ZEALAND LTD-144A 4.90200% 23-15.02.28	4 100 000.00		4 105 706.95	0.08
USD WEYERHAEUSER CO 3.37500% 22-09.03.33	1 240 000.00		1 092 117.55	0.02
USD WILLIS NORTH AMERICA INC 4.50000% 18-15.09.28	500 000.00		488 777.79	0.01
USD WILLIS NORTH AMERICA INC 2.95000% 19-15.09.29	3 200 000.00		2 877 096.35	0.05
USD WRKCO INC 3.75000% 19-15.03.25	2 795 000.00		2 746 940.03	0.05
USD WRKCO INC 4.00000% 19-15.03.28	5 909 000.00		5 701 697.33	0.11



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD XPO INC-144A 6.25000% 23-01.06.28	1 625 000.00	1 626 941.60	0.03
USD YARA INTERNATIONAL ASA-144A 3.14800% 20-04.06.30	2 475 000.00	2 155 551.75	0.04
<b>TOTAL USD</b>		<b>795 950 614.41</b>	<b>14.93</b>
<b>Total Notes, fixed rate</b>		<b>795 950 614.41</b>	<b>14.93</b>

### Notes, floating rate

#### USD

USD AIB GROUP PLC-144A 6.608%/VAR 23-13.09.29	518 000.00	544 187.35	0.01
USD AIB GROUP PLC-144A 7.583%/VAR 22-14.10.26	2 732 000.00	2 819 532.08	0.05
USD ASB BANK LTD-144A-SUB 5.284%/VAR 22-17.06.32	4 800 000.00	4 728 976.45	0.09
USD ATHENE GLOBAL FUNDING-144A 3M SOFR+70BP 21-24.02.24	2 210 000.00	2 211 950.59	0.04
USD BANK OF AMERICA CORP 6.204%/VAR 22-10.11.28	6 095 000.00	6 372 317.92	0.12
USD BANK OF IRELAND GROUP-144A 6.253%/VAR 22-16.09.26	856 000.00	864 900.23	0.02
USD BNP PARIBAS SA-144A 1.323%/VAR 21-13.01.27	2 550 000.00	2 361 530.64	0.04
USD BNP PARIBAS SA-144A 1.675%/VAR 21-30.06.27	5 280 000.00	4 849 512.62	0.09
USD BNP PARIBAS SA-144A 2.159%/VAR 21-15.09.29	9 630 000.00	8 412 200.79	0.16
USD BNP PARIBAS SA-144A 5.125%/VAR 23-13.01.29	5 275 000.00	5 301 182.47	0.10
USD BNP PARIBAS SA-144A-SUB COCO 8.500%/VAR 23-PRP	1 535 000.00	1 589 428.03	0.03
USD CAIXABANK SA-144A 6.684%/VAR 23-13.09.27	4 066 000.00	4 177 691.40	0.08
USD CAPITAL ONE FINANCIAL CORP-SUB 2.359%/VAR 21-29.07.32	1 770 000.00	1 339 927.68	0.03
USD CAPITAL ONE FINANCIAL CORP 5.700%/VAR 24-01.02.30	794 000.00	801 737.13	0.01
USD CITIZENS BANK NA/PROVIDENCE RI 5.284%/VAR 23-26.01.26	971 000.00	956 329.56	0.02
USD CREDIT AGRICOLE SA-144A 6.316%/VAR 23-03.10.29	4 544 000.00	4 738 502.15	0.09
USD DNB BANK ASA-144A 1.605%/VAR 21-30.03.28	3 265 000.00	2 924 020.70	0.05
USD FARMERS EXCHANGE CAPITAL II-144A-SUB 6.151%/VAR 13-01.11.53	1 000 000.00	922 000.00	0.02
USD FIFTH THIRD BANCORP 4.337%/VAR 22-25.04.33	2 598 000.00	2 402 339.13	0.05
USD HARTFORD FINANCIAL-144A-SUB 3M LIBOR+212.5BP 17-12.02.47	5 055 000.00	4 370 422.38	0.08
USD HUNTINGTON NATIONAL BANK 5.699%/VAR 22-18.11.25	10 000 000.00	9 946 101.40	0.19
USD MACQUARIE GROUP LTD-144A 1.340%/VAR 21-12.01.27	4 554 000.00	4 204 131.34	0.08
USD PNC FINANCIAL SERVICES GROUP INC-SUB 4.626%/VAR 22-06.06.33	1 375 000.00	1 291 755.19	0.02
USD PNC FINANCIAL SERVICES GROUP INC/THE 6.037%/VAR 22-28.10.33	5 815 000.00	6 081 058.17	0.11
USD PNC FINANCIAL SERVICES GROUP 4.758%/VAR 23-26.01.27	16 500 000.00	16 396 321.42	0.31
USD PNC FINANCIAL SERVICES GROUP 5.068%/VAR 23-24.01.34	4 690 000.00	4 616 841.12	0.09
USD RABOBANK NEDERLAND NV-144A 3.649%/VAR 22-06.04.28	6 504 000.00	6 218 322.99	0.12
USD SOCIETE GENERALE SA-144A O/N SOFR+105BP 22-21.01.26	1 670 000.00	1 667 217.46	0.03
USD SOCIETE GENERALE-144A 2.797%/VAR 22-19.01.28	3 085 000.00	2 853 806.76	0.05
USD SOCIETE GENERALE-144A 5.519%/VAR 24-19.01.28	2 386 000.00	2 386 497.57	0.04
USD STATE STREET CORP 2.901%/VAR 20-30.03.26	3 220 000.00	3 133 418.29	0.06
USD STATE STREET CORP-SUB 6.700%/VAR 24-PRP	3 295 000.00	3 286 757.85	0.06
USD TEACHER INS&AN-144A-SUB 4.375%/3M LIBOR+266.1BP 14-15.09.54	4 900 000.00	4 806 328.32	0.09
USD UBS GROUP AG-144A 4.751%/VAR 22-12.05.28	2 000 000.00	1 971 368.66	0.04
USD UNICREDIT SPA-144A 1.982%/VAR 21-03.06.27	4 910 000.00	4 523 715.08	0.08
USD UNICREDIT SPA-144A 2.56900% 20-22.09.26	3 171 000.00	3 004 013.30	0.06
USD UNICREDIT SPA-144A 3.127%/VAR 21-03.06.32	900 000.00	759 309.43	0.01
USD US BANCORP 5.850%/VAR 22-21.10.33	7 500 000.00	7 758 797.10	0.15
<b>TOTAL USD</b>		<b>147 594 450.75</b>	<b>2.77</b>
<b>Total Notes, floating rate</b>		<b>147 594 450.75</b>	<b>2.77</b>

### Medium term notes, fixed rate

#### USD

USD BPCE SA-144A-SUB 4.62500% 14-11.07.24	6 170 000.00	6 120 750.88	0.11
USD BRIGHTHOUSE FINANCIAL GLOBAL FUND-144A 1.75000% 22-13.01.25	3 100 000.00	2 981 929.28	0.06
USD CREDIT AGRICOLE SA-144A 5.51400% 23-05.07.33	2 940 000.00	3 054 825.38	0.06
USD INTESA SANPAOLO SPA-144A-SUB 5.01700% 14-26.06.24	2 186 000.00	2 172 211.13	0.04
USD INTESA SANPAOLO SPA-144A-SUB 5.71000% 16-15.01.26	4 582 000.00	4 566 496.62	0.09
USD METROPOLITAN LIFE GLOBAL FUNDING 144A I 5.05000% 23-06.01.28	2 500 000.00	2 528 213.10	0.05
USD NATIONAL RURAL UTILITIES COOP FIN CORP 3.45000% 22-15.06.25	2 630 000.00	2 579 515.23	0.05
USD NBN CO LTD-144A 5.75000% 23-06.10.28	1 680 000.00	1 745 608.55	0.03
USD NEW YORK LIFE GLOBAL FUNDING-144A 4.85000% 23-09.01.28	6 500 000.00	6 550 792.23	0.12
USD PRINCIPAL LIFE GLOBAL FUNDING-144A 1.25000% 21-16.08.26	3 000 000.00	2 736 847.77	0.05
USD RELIANCE STANDARD LIFE GLOBAL-144A 1.51200% 21-28.09.26	2 258 000.00	2 023 142.23	0.04
USD ROYAL BANK OF CANADA 5.00000% 23-01.02.33	3 420 000.00	3 420 564.03	0.06
USD SOCIETE GENERALE SA-144A 2.62500% 20-22.01.25	5 360 000.00	5 212 175.87	0.10
<b>TOTAL USD</b>		<b>45 693 072.30</b>	<b>0.86</b>
<b>Total Medium term notes, fixed rate</b>		<b>45 693 072.30</b>	<b>0.86</b>



Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Medium term notes, floating rate</b>			
<b>USD</b>			
USD AIB GROUP PLC-144A 4.263%/3M LIBOR+187.4BP 19-10.04.25	2 938 000.00	2 927 360.18	0.05
USD BANK OF NEW YORK MELLON/THE 5.224%/VAR 22-21.11.25	3 500 000.00	3 503 235.58	0.07
USD SOCIETE GENERALE SA-144A 1.792%/VAR 21-09.06.27	2 385 000.00	2 179 508.11	0.04
USD TRUIST FINANCIAL CORP 4.12300%/VAR 22-06.06.28	4 925 000.00	4 793 316.83	0.09
USD TRUIST FINANCIAL CORP 5.900%/VAR 22-28.10.26	4 997 000.00	5 055 053.20	0.09
USD TRUIST FINANCIAL CORP 4.873%/VAR 23-26.01.29	5 250 000.00	5 189 992.45	0.10
USD TRUIST FINANCIAL CORP 5.122%/VAR 23-26.01.34	4 725 000.00	4 599 819.25	0.09
USD TRUIST FINANCIAL CORP 7.161%/VAR 23-30.10.29	3 443 000.00	3 718 320.77	0.07
USD TRUIST FINANCIAL CORP 5.435%/VAR 24-24.01.30	1 000 000.00	1 008 522.83	0.02
USD WELLS FARGO & CO 4.897%/VAR 22-25.07.33	530 000.00	517 949.42	0.01
<b>TOTAL USD</b>		<b>33 493 078.62</b>	<b>0.63</b>
<b>Total Medium term notes, floating rate</b>		<b>33 493 078.62</b>	<b>0.63</b>

**Bonds, fixed rate**

<b>USD</b>			
USD ADVOCATE HEALTH & HOSPITALS CORP 3.82900% 18-15.08.28	1 215 000.00	1 180 059.81	0.02
USD AMERICAN AIRLINES 3.20000% 16-15.06.28	2 000 000.00	1 236 727.59	0.02
USD ASCENSION HEALTH 2.53200% 19-15.11.29	1 495 000.00	1 350 595.46	0.02
USD ATLANTIC CITY ELECTRIC CO 2.30000% 21-15.03.31	710 000.00	599 966.19	0.01
USD BARNABAS HEALTH INC 4.00000% 12-01.07.28	2 000 000.00	1 931 610.06	0.04
USD BERRY GLOBAL INC-144A 5.65000% 24-15.01.34	545 000.00	551 065.35	0.01
USD BON SECOURS MERCY HEALTH INC 2.09500% 20-01.06.31	925 000.00	762 095.18	0.01
USD COMMONSPIRIT HEALTH 2.78200% 20-01.10.30	1 010 000.00	886 620.12	0.02
USD FARMERS INSURANCE EXCHANGE-144A-SUB 8.62500% 94-01.05.24	700 000.00	704 278.55	0.01
USD INTERSTATE POWER & LIGHT CO 3.60000% 19-01.04.29	2 245 000.00	2 127 030.75	0.04
USD MASSMUTUAL GLOBAL FUNDING II-144A 5.05000% 22-07.12.27	4 900 000.00	4 958 898.34	0.09
USD METROPOLITAN EDISON CO-144A 4.00000% 14-15.04.25	2 650 000.00	2 586 234.85	0.05
USD METROPOLITAN LIFE GLOBAL FUNDING I-144A 2.95000% 20-09.04.30	3 060 000.00	2 731 201.84	0.05
USD NGPL PIPECO LLC-144A 4.87500% 17-15.08.27	1 000 000.00	982 466.46	0.02
USD NIAGARA MOHAWK POWER CORP-144A 4.27800% 14-01.10.34	3 000 000.00	2 754 176.88	0.05
USD OHIOHEALTH CORP 2.29700% 21-15.11.31	3 530 000.00	2 989 044.62	0.06
USD PEACEHEALTH OBLIGATED GROUP 1.37500% 20-15.11.25	3 780 000.00	3 531 884.13	0.07
USD PIEDMONT HEALTHCARE 2.04400% 21-01.01.32	1 605 000.00	1 312 895.81	0.02
USD PRINCIPAL LIFE GLOBAL FUNDING II-144A 0.75000% 21-12.04.24	1 565 000.00	1 550 549.81	0.03
USD ROCHESTER GAS & ELECTRIC CORP-144A 3.10000% 17-01.06.27	2 000 000.00	1 890 683.38	0.03
USD STANFORD HEALTH CARE 3.31000% 20-15.08.30	990 000.00	910 801.81	0.02
USD SUTTER HEALTH 3.69500% 18-15.08.28	2 015 000.00	1 937 523.13	0.04
USD SUTTER HEALTH 5.16400% 23-15.08.33	1 574 000.00	1 602 542.28	0.03
USD SYDNEY AIRPORT FINANCE CO PTY LTD-144A 3.62500% 16-28.04.26	7 547 000.00	7 298 832.62	0.14
USD UNITED AIRLINES PASS THRU TRUST 4.30000% 13-15.08.25	4 000 000.00	2 158 193.41	0.04
USD UPMC 5.03500% 23-15.05.33	2 450 000.00	2 466 249.48	0.05
USD YALE UNIVERSITY 0.87300% 20-15.04.25	4 500 000.00	4 302 587.25	0.08
<b>TOTAL USD</b>		<b>57 294 815.16</b>	<b>1.07</b>
<b>Total Bonds, fixed rate</b>		<b>57 294 815.16</b>	<b>1.07</b>

**Bonds, floating rate**

<b>USD</b>			
USD BPCE SA-144A 2.045%/VAR 21-19.10.27	1 815 000.00	1 657 506.04	0.03
USD BPCE SA-144A 5.975%/VAR 23-18.01.27	3 006 000.00	3 031 783.48	0.06
USD METLIFE CAPITAL TRUST IV-144A-SUB 7.875%/VAR 07-15.12.37	1 510 000.00	1 630 869.46	0.03
<b>TOTAL USD</b>		<b>6 320 158.98</b>	<b>0.12</b>
<b>Total Bonds, floating rate</b>		<b>6 320 158.98</b>	<b>0.12</b>

**Municipal Bonds, Fixed Rate**

<b>USD</b>			
USD CAMPBELL UNION SCHOOL DISTRICT 5.40600% 11-01.08.27	2 865 000.00	2 928 066.96	0.06
USD CITY OF BALTIMORE MD 5.00000% 10-15.10.25	2 140 000.00	2 147 995.68	0.04
USD COUNTY OF MIAMI-DADE FL AVIATION REV 3.50400% 17-01.10.31	865 000.00	804 464.71	0.02
USD HOUSTON TEXAS WATER & SEWER SYSTEM 3.82800% 14-15.05.28	800 000.00	787 113.20	0.01

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
USD LOS ANGELES DEPARTMENT OF POWER 5.51600% 10-01.07.27	1 520 000.00	1 568 502.60	0.03
USD MASSACHUSETTS, STATE OF-SUB-S 2.96600% 19-15.10.32	850 000.00	755 701.34	0.01
USD NEW YORK CITY TRANS FINANCE AUTH REV 5.26700% 10-01.05.27	1 400 000.00	1 430 674.14	0.03
USD NEW YORK CITY TRANS FINANCE AUTH REV 5.76700% 09-01.08.36	1 020 000.00	1 071 387.40	0.02
USD NEW YORK CITY TRANS FIN AUTH REV-SUB 3.95000% 18-01.08.32	1 000 000.00	950 724.40	0.02
USD NEW YORK CITY TRANSITIONAL FIN AUTH-SUB 1.25000% 20-01.26	2 000 000.00	1 861 240.00	0.03
USD NEW YORK CITY TRANSITIONAL FINANCE 1.97000% 21-01.02.33	1 615 000.00	1 295 606.13	0.02
USD NEW YORK N Y, CITY OF 5.96800% 10-01.03.36	1 000 000.00	1 080 553.20	0.02
USD NEW YORK STATE DORMITORY AUTHORITY 5.50000% 10-15.03.30	4 755 000.00	4 864 243.28	0.09
USD NEW YORK STATE DORMITORY AUTHORITY 1.95200% 21-15.03.29	2 300 000.00	2 041 787.28	0.04
USD NEW YORK STATE URBAN DEVELOPMENT CORP 2.54000% 21-15.03.34	1 930 000.00	1 591 267.44	0.03
USD NEW YORK STATE URBAN DEV CORP 3.37000% 17-15.03.30	1 295 000.00	1 217 490.23	0.02
USD UNIVERSITY OF CALIFORNIA REVS 1.31600% 20-15.05.27	3 650 000.00	3 323 904.99	0.06
USD UNIVERSITY OF CALIFORNIA 1.61400% 20-15.05.30	2 255 000.00	1 921 976.86	0.04
<b>TOTAL USD</b>		<b>31 642 699.84</b>	<b>0.59</b>
<b>Total Municipal Bonds, Fixed Rate</b>		<b>31 642 699.84</b>	<b>0.59</b>
<b>Total Transferable securities and money market instruments traded on another regulated market</b>		<b>1 166 320 104.91</b>	<b>21.88</b>

## Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market

### Notes, fixed rate

#### USD

USD ONCOR ELECTRIC DELIVERY CO LLC 5.65000% 24-15.11.33	3 525 000.00	3 734 520.00	0.07
<b>TOTAL USD</b>		<b>3 734 520.00</b>	<b>0.07</b>
<b>Total Notes, fixed rate</b>		<b>3 734 520.00</b>	<b>0.07</b>

### Medium term notes, floating rate

#### USD

USD KEYCORP 3.878%/VAR 22-23.05.25	2 545 000.00	2 523 470.65	0.05
<b>TOTAL USD</b>		<b>2 523 470.65</b>	<b>0.05</b>
<b>Total Medium term notes, floating rate</b>		<b>2 523 470.65</b>	<b>0.05</b>

### Municipal Bonds, Fixed Rate

#### USD

USD CALIFORNIA STATE UNIVERSITY 1.99400% 21-01.11.32	910 000.00	742 837.82	0.01
USD CALIFORNIA STATE UNIVERSITY 2.37400% 21-01.11.35	935 000.00	735 336.64	0.01
USD COMMONWEALTH OF MASSACHUSETTS 4.11000% 22-15.7.31	2 410 000.00	1 570 942.81	0.03
USD REGENTS OF THE UNIV OF CALIFOR MED CPR 4.13200% 22-15.05.32	1 090 000.00	1 047 415.45	0.02
<b>TOTAL USD</b>		<b>4 096 532.72</b>	<b>0.07</b>
<b>Total Municipal Bonds, Fixed Rate</b>		<b>4 096 532.72</b>	<b>0.07</b>
<b>Total Transferable securities and money market instruments not listed on an official stock exchange and not traded on another regulated market</b>		<b>10 354 523.37</b>	<b>0.19</b>

## Recently issued transferable securities and money market instruments

### Notes, fixed rate

#### USD

USD AKER BP ASA-144A 5.60000% 23-13.06.28	7 680 000.00	7 815 639.56	0.15
USD BANK OF NEW ZEALAND-144A 4.84600% 23-07.02.28	4 225 000.00	4 206 895.59	0.08
USD CSC HOLDINGS LLC-144A 11.75000% 24-31.01.29	82 000.00	83 289.88	0.00
USD FEDERATION DES CAISSES-144A 5.25000% 24-26.04.29	4 600 000.00	4 642 561.82	0.09
USD GFL ENVIRONMENTAL INC-144A 6.75000% 23-15.01.31	1 813 000.00	1 854 297.18	0.03
USD INTESA SANPAOLO SPA-144A 6.62500% 23-20.06.33	3 631 000.00	3 734 121.38	0.07
USD MERCEDES-BENZ FIN NORTH AMERICA-144A 5.00000% 24-11.01.34	1 250 000.00	1 249 323.19	0.02
USD NEW YORK STATE ELECTRIC & GAS CORP-144A 5.85000% 23-15.08.33	5 497 000.00	5 748 703.29	0.11
USD NGL ENERGY OPERATING LLC-144A 8.12500% 24-15.02.29	1 850 000.00	1 859 302.84	0.04
USD ROCHE HOLDINGS INC-144A 5.59300% 23-13.11.33	5 470 000.00	5 860 981.65	0.11
USD US FOODS INC-144A 6.87500% 23-15.09.28	1 274 000.00	1 307 875.66	0.02
USD XPO INC-144A 7.12500% 23-01.02.32	234 000.00	238 535.62	0.00
<b>TOTAL USD</b>		<b>38 601 527.66</b>	<b>0.72</b>
<b>Total Notes, fixed rate</b>		<b>38 601 527.66</b>	<b>0.72</b>

Description	Quantity/ Nominal	Valuation in USD Unrealized gain (loss) on Futures/Forward Exchange Contracts/ Swaps (Note 1)	as a % of net assets
<b>Notes, floating rate</b>			
<b>USD</b>			
USD MACQUARIE GROUP LTD-144A 6.255%/VAR 23-07.12.34	3 800 000.00	3 980 311.70	0.08
USD NATIONWIDE BUILDING SOCIETY-144A 6.557%/VAR 23-18.10.27	4 140 000.00	4 274 209.82	0.08
<b>TOTAL USD</b>		<b>8 254 521.52</b>	<b>0.16</b>
<b>Total Notes, floating rate</b>		<b>8 254 521.52</b>	<b>0.16</b>

#### Medium term notes, fixed rate

<b>USD</b>			
USD MET TOWER GLOBAL FUNDING-144A 4.85000% 24-16.01.27	3 750 000.00	3 769 062.41	0.07
USD TTX CO-144A 5.50000% 23-25.09.26	5 606 000.00	5 684 237.11	0.11
<b>TOTAL USD</b>		<b>9 453 299.52</b>	<b>0.18</b>
<b>Total Medium term notes, fixed rate</b>		<b>9 453 299.52</b>	<b>0.18</b>
<b>Total Recently issued transferable securities and money market instruments</b>		<b>56 309 348.70</b>	<b>1.06</b>
<b>Total investments in securities</b>		<b>5 214 156 832.63</b>	<b>97.83</b>

## Derivative instruments

### Derivative instruments listed on an official stock exchange

#### Financial Futures on bonds

EUR EURO-BUND FUTURE 07.03.24	-57.00	-157 743.31	0.00
EUR EURO-BOBL FUTURE 07.03.24	-11.00	-11 648.24	0.00
USD US ULTRA LONG BOND (CBT) FUTURE 19.03.24	-20.00	-157 031.20	0.00
USD US 10YR ULTRA NOTE FUTURE 19.03.24	-317.00	-641 652.08	-0.01
USD US LONG BOND FUTURE 19.03.24	-198.00	-1 303 215.16	-0.02
USD US 10YR TREASURY NOTE FUTURE 19.03.24	450.00	1 416 601.53	0.02
USD US 2YR TREASURY NOTE FUTURE 28.03.24	438.00	789 780.48	0.01
USD US 5YR TREASURY NOTE FUTURE 28.03.24	934.00	1 093 501.23	0.02
<b>TOTAL Financial Futures on bonds</b>		<b>1 028 593.25</b>	<b>0.02</b>

#### Financial Futures on currencies

USD EURO FX CURRENCY FUTURE 18.03.24	-97.00	-6 426.25	0.00
<b>TOTAL Financial Futures on currencies</b>		<b>-6 426.25</b>	<b>0.00</b>
<b>Total Derivative instruments listed on an official stock exchange</b>		<b>1 022 167.00</b>	<b>0.02</b>
<b>Total Derivative instruments</b>		<b>1 022 167.00</b>	<b>0.02</b>

## Forward Foreign Exchange contracts

### Currency purchased/Amount purchased/Currency sold/Amount sold/Maturity date

USD	8 933 878.61	EUR	8 143 969.00	2.2.2024	87 492.29	0.00
CHF	1 522 614 894.08	USD	1 775 872 000.00	22.2.2024	3 060 930.69	0.06
EUR	985 295 236.91	USD	1 074 495 000.00	22.2.2024	-3 270 994.40	-0.06
GBP	130 479 687.40	USD	164 993 000.00	22.2.2024	1 194 035.85	0.02
JPY	1 530 617 814.00	USD	10 489 000.00	22.2.2024	16 788.94	0.00
USD	8 000 000.00	EUR	7 357 526.11	22.2.2024	815.29	0.00
USD	300 000.00	JPY	44 150 190.00	22.2.2024	-3 036.18	0.00
USD	8 839 106.43	EUR	8 143 969.00	4.3.2024	-18 754.75	0.00
EUR	8 143 969.00	USD	8 828 147.09	2.2.2024	18 239.23	0.00
USD	6 000 000.00	EUR	5 513 965.96	22.2.2024	5 154.51	0.00
<b>Total Forward Foreign Exchange contracts</b>					<b>1 090 671.47</b>	<b>0.02</b>
<b>Cash at banks, deposits on demand and deposit accounts and other liquid assets</b>					<b>83 202 334.44</b>	<b>1.56</b>
<b>Bank overdraft and other short-term liabilities</b>					<b>-1 882 082.10</b>	<b>-0.04</b>
<b>Other assets and liabilities</b>					<b>32 152 952.97</b>	<b>0.61</b>
<b>Total net assets</b>					<b>5 329 742 876.41</b>	<b>100.00</b>

# Notes to the Financial Statements

## Note 1 – Summary of significant accounting policies

The financial statements have been prepared in accordance with the generally accepted accounting principles for investment funds in Luxembourg. The significant accounting policies are summarised as follows:

### a) Calculation of the Net Asset Value

The net asset value per share of any share class is expressed in the reference currency of the share class concerned and calculated on every business day (the “Valuation Day”). The net asset value per share is calculated by dividing the overall total net assets of the sub-fund attributable to each share class by the number of shares issued in the particular share class of the sub-fund.

In this context, “business day” refers to the normal bank business days (i.e. each day on which banks are open during normal business hours) in Luxembourg, with the exception of individual, non-statutory rest days as well as days on which exchanges in the main countries in which a sub-fund invests are closed or 50% or more sub-fund investments cannot be adequately valued.

The percentage of the net asset value which is attributable to each respective share class of a sub-fund is determined by the ratio of the shares issued in each share class to the total number of shares issued in the sub-fund, and will change each time shares are issued or redeemed.

### b) Valuation principles

- Securities, derivatives and other investments listed on a stock exchange are valued at the last known market price. If the same security, derivative or other investment is quoted on several stock exchanges, the last available quotation on the stock exchange that represents the major market for this investment will apply. In the case of securities, derivatives and other investments little traded on a stock exchange and for which a secondary market among securities traders exists with pricing in line with the market, the Company may value these securities, derivatives and other investments based on these prices. Securities, derivatives and other investments that are not listed on a stock exchange, but which are traded on another regulated market which is recognised, open to the public and operates in a due and orderly fashion, are valued at the last available price on this market.
- Securities, derivatives and other investments that are not listed on a stock exchange or traded on another regulated market, and for which no appropriate price can be obtained, will be valued by the Company according to other principles chosen by it in good faith on the basis of the likely sales prices.
- The valuation of derivatives, which are not listed on a stock exchange (OTC derivatives), takes place by reference to independent pricing sources. In case only one independent pricing source of a derivative is available, the plausibility of the valuation price obtained will be verified by means of methods of calculation recognised by the Company, based

- on the market value of the underlying instrument from which the derivative is derived.
- Shares of other UCITS and/or other UCIs will be valued at their last net asset value.
- For money market instruments, the valuation price will be gradually adjusted to the redemption price, based on the net acquisition price and retaining the ensuing yield. In the event of a significant change in market conditions, the basis for the valuation of different investments will be brought into line with the new market yields. For sub-funds that predominantly invest in money market instruments, securities with a residual maturity of less than 12 months are valued in accordance with the guidelines for money market instruments.
- Securities and other investments that are denominated in a currency other than the currency of account of the relevant sub-fund and which are not hedged by means of currency transactions are valued at the middle currency rate (midway between the bid and offer rate) obtained from external price providers.
- Time deposits and fiduciary investments are valued at their nominal value plus accumulated interest.
- The value of swap transactions is calculated by an external service provider and a second independent valuation is made available by another external service provider. The calculation is based on the net present value of all cash flows, both inflows and outflows. In some specific cases, internal calculations based on models and market data available from Bloomberg and/or broker statement valuations may be used. The valuation methods depend on the respective security and are determined pursuant to the UBS Valuation Policy.
- For sub-funds that predominantly invest in money market instruments, interest income earned by sub-funds up to and including the second valuation date following the valuation date concerned is included in the valuation of the assets of the sub-funds concerned. The Net Asset Value per share on a given valuation date therefore includes projected interest earnings as at two valuation days hence.

In circumstances where the interests of the Company or its shareholders so justify (avoidance of market timing practices, for example), the Directors may take any appropriate measures, such as applying a fair value pricing methodology to adjust the value of the Company’s assets.

The Company is authorized to apply other generally recognized and auditable valuation criteria chosen in good faith in order to achieve an appropriate valuation of the Net Asset Value if, due to extraordinary circumstances, a valuation in accordance with the above-mentioned regulations proves to be unfeasible or inaccurate.

In the case of extraordinary circumstances, additional valuations, which will affect the prices of the shares to be subsequently issued or redeemed, may be carried out within one Valuation Day.

The actual costs of purchasing or selling assets and investments for a sub-fund may deviate from the latest available price or net asset value used, as appropriate, in calculating the net asset value per share due to duties and charges and spreads from

buying and selling prices of the underlying investments. These costs have an adverse effect on the value of a sub-fund and are known as "dilution". To mitigate the effects of dilution, the Board of Directors may, at its discretion, make a dilution adjustment to the net asset value per share ("Swing Pricing").

Shares will in principle be issued and redeemed on the basis of a single price, i.e., the net asset value per share. However – to mitigate the effect of dilution – the net asset value per share will be adjusted on any valuation date in the manner set out below depending on whether or not a sub-fund is in a net subscription position or in a net redemption position on such valuation date. Where there is no dealing on a sub-fund or share class of a sub-fund on any valuation date, the applicable price will be the unadjusted net asset value per share. The Board of Directors retains the discretion in relation to the circumstances under which to make such a dilution adjustment. As a general rule, the requirement to make a dilution adjustment will depend upon the volume of subscriptions or redemptions of shares in the relevant sub-fund. The Board of Directors may make a dilution adjustment if, in its opinion, the existing shareholders (in case of subscriptions) or remaining shareholders (in case of redemptions) might otherwise be adversely affected. In particular, the dilution adjustment may be made where, for example but without limitation:

- (a) a sub-fund is in continual decline (i.e. is experiencing a net outflow of redemptions);
- (b) a sub-fund is experiencing large levels of net subscriptions relevant to its size;
- (c) a sub-fund is experiencing a net subscription position or a net redemption position on any valuation date; or
- (d) in any other case where the Board of Directors is of the opinion that the interests of shareholders require the imposition of a dilution adjustment.

The dilution adjustment will involve adding to, when the sub-fund is in a net subscription position, and deducting from, when the sub-fund is in a net redemption position, the net asset value per share such figure as the Board of Directors considers represents an appropriate figure to meet duties and charges and spreads. In particular, the net asset value per share of the relevant sub-fund will be adjusted (upwards or downwards) by an amount which reflects (i) the estimated fiscal charges, (ii) dealing costs that may be incurred by the sub-fund and (iii) the estimated bid/offer spread of the assets in which the sub-fund invests. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, the resulting adjustment may be different for net inflows than for net outflows. Adjustments will however generally be limited to a maximum of 2% of the then applicable net asset value per share. The Board of Directors may decide, in respect of any sub-fund and/or valuation date, to apply on a temporary basis a dilution adjustment greater than 2% of the then applicable net asset value per share in exceptional circumstances (e.g. high market volatility and/or illiquidity, exceptional market conditions, market disruptions, etc.) where the Board of Directors can justify that this is representative of prevailing market conditions and that this is in the best interests of shareholders. Such dilution adjustment is calculated in conformity with the procedures established by the Board of Directors. Shareholders shall be notified at the

introduction of the temporary measures as well as at the end of the temporary measures via the usual communication channels.

The net asset value of each share class in the sub-fund will be calculated separately but any dilution adjustment will in percentage terms affect the net asset value of each share class in an identical manner. The dilution adjustment will be applied on the capital activity at the level of the sub-fund and will not address the specific circumstances of each individual investor transaction.

For all sub-funds the swing pricing methodology is applied.

If there were swing pricing adjustments to the net asset value at the end of the period, this can be seen from the most important figures of the net asset value information of the sub-funds. The issue and redemption price per share/unit represents the adjusted net asset value.

When applicable, the swing pricing income is disclosed under the caption "Other income" in the statement of operations.

#### **c) Valuation of forward foreign exchange contracts**

The unrealized gain (loss) of outstanding forward foreign exchange contracts is valued on the basis of the forward exchange rates prevailing at valuation date.

#### **d) Valuation of financial futures contracts**

Financial futures contracts are valued based on the latest available published price applicable on the valuation date. Realized gains and losses and the changes in unrealized gains and losses are recorded in the statement of operations. The realized gains and losses are calculated in accordance with the FIFO method, i.e. the first contracts acquired are regarded as the first to be sold.

#### **e) Net realized gains (losses) on sales of securities**

The realized gains or losses on the sales of securities are calculated on the basis of the average cost of the securities sold.

#### **f) Valuation of options**

Outstanding options traded on a regulated market are valued on the settlement price or the last available market price of the instruments. OTC options are marked to market based upon daily prices obtained from Bloomberg option pricer functionality and checked against third party pricing agents.

The realized gains or losses on options and the change in unrealized appreciation or depreciation on options are disclosed in the statement of operations and in the statement of changes in net assets respectively under the category realized gains (losses) on options and Unrealized appreciation (depreciation) on options.

#### **g) Conversion of foreign currencies**

Bank accounts, other net assets and the valuation of the investments in securities held denominated in currencies other than the reference currency of the different sub-funds are converted at the mid closing spot rates on the valuation date. Income and expenses denominated in currencies other than the currency of the different sub-funds are converted at

the mid closing spot rates at payment date. Gain or loss on foreign exchange is included in the statement of operations.

The cost of securities denominated in currencies other than the reference currency of the different sub-funds is converted at the mid closing spot rate on the day of acquisition.

#### h) Accounting of securities' portfolio transactions

The securities' portfolio transactions are accounted for the bank business day following the transaction day.

#### i) Combined financial statements

The combined financial statements are expressed in EUR. The various items of the combined statement of net assets, the combined statement of operations and the combined statement of changes in net assets at 31 January 2024 of the investment Company are equal to the sum of the corresponding items in the financial statements of each sub-fund converted into EUR.

The following exchange rate was used for the conversion of the combined financial statements as of 31 January 2024:

#### Exchange rate

EUR 1	=	USD	1.086250
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#### j) Receivable on securities sales,

##### Payable on securities purchases

The position "Receivable on securities sales" can also include receivables from foreign currency transactions. The position "Payable on securities purchases" can also include payables from foreign currency transactions.

Receivables and payables from foreign exchange transactions are netted.

#### k) Income recognition

Dividends, net of withholding taxes, are recognized as income on the date upon which the relevant securities are first listed as "ex-dividend". Interest income is accrued on a daily basis.

#### l) Swaps

The Company may enter into interest rate swap contracts, forward rate agreements on interest rates swaptions and credit default swaps, if they are executed with first-class financial institutions that specialize in transactions of this kind.

Changes in unrealized profits and losses are reflected in the statement of operations under the changes in "Unrealized appreciation (depreciation) on swaps".

Unrealized profits and losses include accrued interests payable or receivable.

Gains or losses on swaps incurred when closed-out or matured are recorded as "Realized gain (loss) on swaps" in the statement of operations.

#### m) Cross sub-funds investments

As per 31 January 2024 the sub-funds Multi Manager Access II – Sustainable Investing Balanced, Multi Manager Access II – Sustainable Investing Growth and Multi Manager Access II – Sustainable Investing Yield had the following investments in other sub-funds of Multi Manager Access II:

##### Multi Manager Access II – Sustainable Investing Balanced Amount in USD

MULTI MANAGER ACCESS II - US MULTI CREDIT SUST USD F-ACC	126 790 549.20
MULTI MANAGER ACCESS II - FUTURE OF EARTH USD F-ACC	23 402 990.21
<b>Total</b>	<b>150 193 539.41</b>

##### Multi Manager Access II – Sustainable Investing Growth Amount in USD

MULTI MANAGER ACCESS II - US MULTI CREDIT SUST USD F-ACC	15 070 868.80
MULTI MANAGER ACCESS II - FUTURE OF EARTH USD F-ACC	10 719 873.55
<b>Total</b>	<b>25 790 741.95</b>

##### Multi Manager Access II – Sustainable Investing Yield Amount in USD

MULTI MANAGER ACCESS II - US MULTI CREDIT SUST USD F-ACC	80 642 368.80
MULTI MANAGER ACCESS II - FUTURE OF EARTH USD F-ACC	8 265 796.61
<b>Total</b>	<b>88 908 165.41</b>

As at 31 January 2024, the total of cross sub-funds investments amounts to EUR 243 859 559.74 and therefore total combined NAV at period-end without cross sub-funds investments would amount to EUR 17 744 617 092.99

## Note 2 – Flat fee

The Company and, more specifically, its different classes of shares, will bear a monthly flat fee calculated on the average net assets attributable to this share class and payable monthly (the "Flat Fee") as listed below:

Multi Manager Access II	Maximum Flat Fee (p.a.)	Effective Flat Fee (p.a.)
– Emerging Markets Debt F-acc	1.25%	0.72%
– Emerging Markets Debt CHF-hedged F-acc	1.25%	0.75%
– Emerging Markets Debt EUR-hedged F-acc	1.25%	0.75%
– Emerging Markets Debt JPY-hedged F-acc	1.25%	0.75%
– Emerging Markets Debt SGD-hedged F-acc	1.25%	0.75%
– Emerging Markets Debt F-UKdist	1.25%	0.72%
– Emerging Markets Debt CHF-hedged F-UKdist	1.25%	0.75%
– Emerging Markets Debt EUR-hedged F-UKdist	1.25%	0.74%
– Emerging Markets Debt GBP-hedged F-UKdist	1.25%	0.75%
– European Multi Credit Sustainable F-acc	0.85%	0.47%
– European Multi Credit Sustainable CHF-hedged F-acc	0.85%	0.50%
– European Multi Credit Sustainable USD-hedged F-acc	0.85%	0.50%
– European Multi Credit Sustainable CHF-hedged F-dist	0.85%	0.50%



	Maximum Flat Fee (p.a.)	Effective Flat Fee (p.a.)
<b>Multi Manager Access II</b>		
– European Multi Credit Sustainable F-UKdist	0.85%	0.47%
– European Multi Credit Sustainable CHF-hedged F-UKdist	0.85%	0.50%
– European Multi Credit Sustainable GBP-hedged F-UKdist	0.85%	0.50%
– Flexible F-acc	0.35%	0.13%
– Future of Earth F-acc	1.05%	0.76%
– Future of Earth CHF-hedged F-acc	1.05%	0.79%
– Future of Earth EUR-hedged F-acc	1.05%	0.79%
– Future of Earth GBP-hedged F-acc	1.05%	0.79%
– Future of Earth CHF-hedged F-dist	1.05%	0.79%
– Future of Earth EUR-hedged F-dist	1.05%	0.79%
– Future of Earth F-UKdist	1.05%	0.76%
– Future of Earth P-acc	1.85%	1.69%
– Future of Earth CHF-hedged P-acc	1.85%	1.72%
– Future of Earth EUR-hedged P-acc	1.85%	1.72%
– Future of Earth Q-acc	1.05%	0.89%
– Future of Earth CHF-hedged Q-acc	1.05%	0.92%
– Future of Earth EUR-hedged Q-acc	1.05%	0.92%
– Future of Earth GBP-hedged Q-acc	1.05%	0.92%
– Future of Humans F-acc	1.00%	0.74%
– Future of Humans CHF-hedged F-acc	1.00%	0.78%
– Future of Humans EUR-hedged F-acc	1.00%	0.77%
– Future of Humans F-UKdist	1.00%	0.74%
– Future of Humans P-acc	1.80%	1.67%
– Future of Humans CHF-hedged P-acc	1.80%	1.70%
– Future of Humans EUR-hedged P-acc	1.80%	1.70%
– Future of Humans Q-acc	1.00%	0.87%
– Future of Humans CHF-hedged Q-acc	1.00%	0.90%
– Future of Humans EUR-hedged Q-acc	1.00%	0.90%
– Future of Humans GBP-hedged Q-acc	1.00%	0.90%
– High Yield F-acc	1.25%	0.62%
– High Yield CHF-hedged F-acc	1.25%	0.65%
– High Yield EUR-hedged F-acc	1.25%	0.65%
– High Yield JPY-hedged F-acc	1.25%	0.65%
– High Yield SGD-hedged F-acc	1.25%	0.64%
– High Yield F-UKdist	1.25%	0.62%
– High Yield CHF-hedged F-UKdist	1.25%	0.65%
– High Yield EUR-hedged F-UKdist	1.25%	0.64%
– High Yield GBP-hedged F-UKdist	1.25%	0.65%
– Sustainable Investing Balanced P-acc	1.40%	1.16%
– Sustainable Investing Balanced CHF-hedged P-acc	1.40%	1.19%
– Sustainable Investing Balanced DKK-hedged P-acc	1.40%	1.19%
– Sustainable Investing Balanced EUR-hedged P-acc	1.40%	1.19%
– Sustainable Investing Balanced GBP-hedged P-acc	1.40%	1.19%
– Sustainable Investing Balanced NOK-hedged P-acc	1.40%	1.19%

	Maximum Flat Fee (p.a.)	Effective Flat Fee (p.a.)
<b>Multi Manager Access II</b>		
– Sustainable Investing Balanced SEK-hedged P-acc	1.40%	1.19%
– Sustainable Investing Balanced SGD-hedged P-acc	1.40%	1.19%
– Sustainable Investing Balanced Q-acc	0.75%	0.47%
– Sustainable Investing Balanced CHF-hedged Q-acc	0.75%	0.50%
– Sustainable Investing Balanced DKK-hedged Q-acc	0.75%	0.50%
– Sustainable Investing Balanced EUR-hedged Q-acc	0.75%	0.50%
– Sustainable Investing Balanced GBP-hedged Q-acc	0.75%	0.50%
– Sustainable Investing Balanced NOK-hedged Q-acc	0.75%	0.50%
– Sustainable Investing Balanced SEK-hedged Q-acc	0.75%	0.50%
– Sustainable Investing Balanced SGD-hedged Q-acc	0.75%	0.50%
– Sustainable Investing Growth F-acc	0.75%	0.45%
– Sustainable Investing Growth P-acc	1.55%	1.26%
– Sustainable Investing Growth CHF-hedged P-acc	1.55%	1.29%
– Sustainable Investing Growth EUR-hedged P-acc	1.55%	1.29%
– Sustainable Investing Growth GBP-hedged P-acc	1.55%	1.29%
– Sustainable Investing Growth NOK-hedged P-acc	1.55%	1.29%
– Sustainable Investing Growth SGD-hedged P-acc	1.55%	1.29%
– Sustainable Investing Growth Q-acc	0.80%	0.50%
– Sustainable Investing Growth CHF-hedged Q-acc	0.80%	0.53%
– Sustainable Investing Growth EUR-hedged Q-acc	0.80%	0.53%
– Sustainable Investing Yield P-acc	1.25%	1.05%
– Sustainable Investing Yield CHF-hedged P-acc	1.25%	1.08%
– Sustainable Investing Yield EUR-hedged P-acc	1.25%	1.08%
– Sustainable Investing Yield GBP-hedged P-acc	1.25%	1.08%
– Sustainable Investing Yield SEK-hedged P-acc	1.25%	1.08%
– Sustainable Investing Yield SGD-hedged P-acc	1.25%	1.08%
– Sustainable Investing Yield Q-acc	0.70%	0.44%
– Sustainable Investing Yield CHF-hedged Q-acc	0.70%	0.47%
– Sustainable Investing Yield DKK-hedged Q-acc	0.70%	0.47%
– Sustainable Investing Yield EUR-hedged Q-acc	0.70%	0.47%
– Sustainable Investing Yield GBP-hedged Q-acc	0.70%	0.47%
– Sustainable Investing Yield SEK-hedged Q-acc	0.70%	0.47%

<b>Multi Manager Access II</b>	<b>Maximum Flat Fee (p.a.)</b>	<b>Effective Flat Fee (p.a.)</b>
– US Multi Credit Sustainable F-acc	0.85%	0.44%
– US Multi Credit Sustainable CHF-hedged F-acc	0.85%	0.47%
– US Multi Credit Sustainable EUR-hedged F-acc	0.85%	0.47%
– US Multi Credit Sustainable JPY-hedged F-acc	0.85%	0.47%
– US Multi Credit Sustainable CHF-hedged F-dist	0.85%	0.22%
– US Multi Credit Sustainable F-UKdist	0.85%	0.44%
– US Multi Credit Sustainable CHF-hedged F-UKdist	0.85%	0.47%
– US Multi Credit Sustainable EUR-hedged F-UKdist	0.85%	0.47%
– US Multi Credit Sustainable GBP-hedged F-UKdist	0.85%	0.47%

In accordance with the table above, the Flat Fee covers the following fees, costs and expenses of the Company, each sub-fund and class:

1. fees, costs and expenses of the Depositary;
2. fees, costs and expenses of the Administrative Agent;
3. fees, costs and expenses of the Management Company;
4. fees, costs and expenses of the Investment Manager and the Currency Manager;
5. fees, costs and expenses of the Portfolio Managers and any delegate(s) of the Portfolio Managers;
6. fees, costs and expenses in relation to distribution activities relating to the shares of the Company (including the costs and fees incurred in maintaining registration of the Company in foreign countries with competent authorities).

### **Operation and administration expenses of the Company**

In addition to the fees, costs and expenses covered by the Flat Fee, the Company bears all expenses which are operational and administrative expenses, which will include but not be limited to:

- all taxes which may be due on the assets and the income of the Company (including the applicable subscription tax);
- usual banking fees due on transactions involving securities or other assets (including derivatives) held in the portfolio of the Company (such fees to be included in the acquisition price and to be deducted from the selling price);
- the fees, expenses and all reasonable out-of-pocket expenses properly incurred by the Company;
- legal fees and expenses incurred by the Company, the Management Company, the Investment Manager or the Portfolio Managers while acting in the interests of the shareholders (including, for the avoidance of doubt, any legal fees and expenses relating to any re-structuring of the Company or any of its sub-fund(s));
- the costs of preparing, in such languages as are necessary for the benefit of the shareholders (including the beneficial holders of the Shares), and distributing (but not printing) annual and semi-annual reports and such other reports or

- documents as may be required under applicable laws or regulations;
- the cost of preparing notices to the shareholders and all costs of transactions (broker's normal commission, fees, taxes, etc.) connected with administration of the Company's assets;
- charges and costs of approvals and supervision of the Company in Luxembourg and abroad;
- costs and expenses of printing of the Articles of Incorporation, prospectus and annual and semi-annual reports and of preparing and/or filing and printing the Articles of Incorporation and all other documents concerning the Company (in such languages as are necessary), including registration statements, prospectuses and explanatory memoranda with all authorities (including local securities dealers' associations) having jurisdiction over the Company or the offering of shares of the Company;
- costs and expenses related to the publications of the net asset value and the publication of notices to investors;
- fees and expenses charged in connection with listing the Company's shares on any stock exchange or regulated market;
- fees and other costs for the payment of dividends to shareholders;
- audit fees, costs and expenses (including the fees and expenses of the Auditor);
- fees and expenses in relation to KID production, translation and filing to regulators.

The Company may accrue in its accounts administrative and other expenses of a regular or recurring nature based on an estimated amount for yearly or other periods.

All costs which can be allocated accurately to individual sub-funds and/or individual share classes will be charged to these sub-funds and classes. Costs pertaining to several or all sub-funds or classes will be charged to the sub-funds or classes concerned in proportion to their relative net asset values or on such other basis reasonably determined by the Company or the Management Company.

In the sub-funds that may invest in Other UCI or UCITS under the terms of their investment policies, fees may be incurred both at the level of the sub-fund and at that of the relevant target fund. The upper limit for management fees of the target fund in which the assets of such are invested amounts to a maximum of 3%, taking into account any trail fees. In the case of investments in units of funds managed directly or indirectly by the Management Company itself or another company related to it by common management or control, or by a substantial direct or indirect holding, the sub-fund's making the investment may not be charged with any of the target fund's issue or redemption commissions.

Details on the ongoing charges of the sub-funds can be found in the KIDs.



The costs involved in launching new sub-funds will be written off over a period of up to five years in the respective sub-funds only.

The fees, costs and expenses in relation to distribution activities received by the Management Company and paid to the distributor and by the distributor to the sub-distributors and any intermediary in relation to the distribution of shares of the Company will satisfy any legal and regulatory restrictions and conditions applicable to the reception and the retention of such fees. Subject to applicable legal and regulatory restrictions and conditions, the distributor may pay retrocessions to cover the distribution activities of the Company.

### Note 3 – Taxe d’abonnement

The Company is subject to the Grand Duchy of Luxembourg’s “taxe d’abonnement”, which is payable at the end of every quarter. This tax is calculated on the total net assets of each class at the end of every quarter. The tax is levied at a rate of 0.05% p.a. of the total net assets. The rate is reduced to 0.01% p.a. in respect of classes reserved to institutional investors such as Class F shares. In the event that the conditions to benefit from the reduced 0.01% rate are no longer satisfied, all Class F shares may be taxed at the rate of 0.05% p.a.

Subfunds may benefit from reduced taxe d’abonnement rates ranging from 0.01% to 0.04% p.a. for the portion of net assets that are invested into environmentally sustainable economic activities as defined in Article 3 of the Taxonomy Regulation. The value of the assets represented by shares held in other Luxembourg undertakings for collective investment that already pay a taxe d’abonnement will be exempted from any taxe d’abonnement.

### Note 4 – Distribution

The general meeting of shareholders of the respective sub-funds or classes of shares shall decide, at the proposal of the Board of Directors and after closing the annual accounts per sub-fund, whether and to what extent extraordinary distributions are to be paid out by each sub-fund or share. The payment of distributions must not result in the net assets of the Company falling below the minimum amount of assets prescribed by law. If a distribution is made, payment will be effected no later than four months after the end of the financial year.

The Board of Directors is authorised to pay interim dividends and to suspend the payment of distributions.

### Note 5 – Soft commission arrangements

During the period from 1 August 2023 until 31 January 2024, no “soft commission arrangements” were entered into on behalf of Multi Manager Access II and “soft commission arrangements” amount to nil.

## Note 6 – Commitments on Financial Futures and Swaps

Commitments on Financial Futures and Swaps per sub-fund and respective currency as of 31 January 2024 can be summarised as follows:

#### a) Financial Futures

<b>Multi Manager Access II</b>	<b>Financial Futures on bonds (bought)</b>	<b>Financial Futures on bonds (sold)</b>
– Emerging Markets Debt	483 209 208.11 USD	260 624 396.01 USD
– European Multi Credit Sustainable	226 040 020.00 EUR	124 108 335.05 EUR
– High Yield	102 312 706.25 USD	151 400 110.24 USD
– US Multi Credit Sustainable	266 206 921.89 USD	98 030 404.78 USD

<b>Multi Manager Access II</b>	<b>Financial Futures on currencies (bought)</b>	<b>Financial Futures on currencies (sold)</b>
– US Multi Credit Sustainable	- USD	13 168 356.25 USD

The commitments on Financial Futures on bonds or currencies (if any) are calculated based on the market value of the Financial Futures (Number of contracts\*notional contract size\*market price of the futures).

#### b) Swaps

<b>Multi Manager Access II</b>	<b>Credit default swaps (bought)</b>	<b>Credit default swaps (sold)</b>
– Emerging Markets Debt	28 061 322.96 USD	2 715 000.00 USD
– European Multi Credit Sustainable	29 976 572.08 EUR	- EUR
– High Yield	- USD	1 702 359.19 USD

## Note 7 – Total Expense Ratio (TER)

This ratio was calculated in accordance with the Asset Management Association Switzerland (AMAS) “Guidelines on the calculation and disclosure of the TER” in the current version and expresses the sum of all costs and commissions charged on an ongoing basis to the net assets (operating expenses) taken retrospectively as a percentage of the net assets.

TER for the last 12 months:

<b>Multi Manager Access II</b>	<b>Total Expense Ratio (TER)</b>
– Emerging Markets Debt F-acc	0.74%
– Emerging Markets Debt CHF-hedged F-acc	0.77%
– Emerging Markets Debt EUR-hedged F-acc	0.77%
– Emerging Markets Debt JPY-hedged F-acc	0.78%
– Emerging Markets Debt SGD-hedged F-acc	0.78%
– Emerging Markets Debt F-UKdist	0.74%
– Emerging Markets Debt CHF-hedged F-UKdist	0.77%
– Emerging Markets Debt EUR-hedged F-UKdist	0.77%
– Emerging Markets Debt GBP-hedged F-UKdist	0.77%
– European Multi Credit Sustainable F-acc	0.49%
– European Multi Credit Sustainable CHF-hedged F-acc	0.52%

Multi Manager Access II	Total Expense Ratio (TER)
– European Multi Credit Sustainable USD-hedged F-acc	0.52%
– European Multi Credit Sustainable CHF-hedged F-dist	0.52%
– European Multi Credit Sustainable F-UKdist	0.49%
– European Multi Credit Sustainable CHF-hedged F-UKdist	0.53%
– European Multi Credit Sustainable GBP-hedged F-UKdist	0.52%
– Flexible F-acc	0.15%
– Future of Earth F-acc	0.80%
– Future of Earth CHF-hedged F-acc	0.83%
– Future of Earth EUR-hedged F-acc	0.83%
– Future of Earth GBP-hedged F-acc	0.83%
– Future of Earth CHF-hedged F-dist	0.83%
– Future of Earth EUR-hedged F-dist	0.83%
– Future of Earth F-UKdist	0.80%
– Future of Earth P-acc	1.78%
– Future of Earth CHF-hedged P-acc	1.82%
– Future of Earth EUR-hedged P-acc	1.81%
– Future of Earth Q-acc	0.98%
– Future of Earth CHF-hedged Q-acc	1.01%
– Future of Earth EUR-hedged Q-acc	1.01%
– Future of Earth GBP-hedged Q-acc	1.01%
– Future of Humans F-acc	0.86%
– Future of Humans CHF-hedged F-acc	0.88%
– Future of Humans EUR-hedged F-acc	0.89%
– Future of Humans F-UKdist	0.85%
– Future of Humans P-acc	1.84%
– Future of Humans CHF-hedged P-acc	1.87%
– Future of Humans EUR-hedged P-acc	1.86%
– Future of Humans Q-acc	1.04%
– Future of Humans CHF-hedged Q-acc	1.07%
– Future of Humans EUR-hedged Q-acc	1.06%
– Future of Humans GBP-hedged Q-acc	1.07%
– High Yield F-acc	0.64%
– High Yield CHF-hedged F-acc	0.67%
– High Yield EUR-hedged F-acc	0.67%
– High Yield JPY-hedged F-acc	0.68%
– High Yield SGD-hedged F-acc	0.68%
– High Yield F-UKdist	0.64%
– High Yield CHF-hedged F-UKdist	0.68%
– High Yield EUR-hedged F-UKdist	0.67%
– High Yield GBP-hedged F-UKdist	0.67%
– Sustainable Investing Balanced P-acc	1.68%
– Sustainable Investing Balanced CHF-hedged P-acc	1.71%
– Sustainable Investing Balanced DKK-hedged P-acc	1.70%
– Sustainable Investing Balanced EUR-hedged P-acc	1.71%
– Sustainable Investing Balanced GBP-hedged P-acc	1.71%
– Sustainable Investing Balanced NOK-hedged P-acc	1.70%
– Sustainable Investing Balanced SEK-hedged P-acc	1.70%
– Sustainable Investing Balanced SGD-hedged P-acc	1.71%
– Sustainable Investing Balanced Q-acc	0.99%
– Sustainable Investing Balanced CHF-hedged Q-acc	1.02%
– Sustainable Investing Balanced DKK-hedged Q-acc	1.02%
– Sustainable Investing Balanced EUR-hedged Q-acc	1.02%

Multi Manager Access II	Total Expense Ratio (TER)
– Sustainable Investing Balanced GBP-hedged Q-acc	1.02%
– Sustainable Investing Balanced NOK-hedged Q-acc	1.02%
– Sustainable Investing Balanced SEK-hedged Q-acc	1.02%
– Sustainable Investing Balanced SGD-hedged Q-acc	1.02%
– Sustainable Investing Growth F-acc	1.00%
– Sustainable Investing Growth P-acc	1.84%
– Sustainable Investing Growth CHF-hedged P-acc	1.87%
– Sustainable Investing Growth EUR-hedged P-acc	1.87%
– Sustainable Investing Growth GBP-hedged P-acc	1.87%
– Sustainable Investing Growth NOK-hedged P-acc	1.87%
– Sustainable Investing Growth SGD-hedged P-acc	1.87%
– Sustainable Investing Growth Q-acc	1.08%
– Sustainable Investing Growth CHF-hedged Q-acc	1.11%
– Sustainable Investing Growth EUR-hedged Q-acc	1.11%
– Sustainable Investing Yield P-acc	1.53%
– Sustainable Investing Yield CHF-hedged P-acc	1.56%
– Sustainable Investing Yield EUR-hedged P-acc	1.56%
– Sustainable Investing Yield GBP-hedged P-acc	1.56%
– Sustainable Investing Yield SEK-hedged P-acc	1.56%
– Sustainable Investing Yield SGD-hedged P-acc	1.56%
– Sustainable Investing Yield Q-acc	0.92%
– Sustainable Investing Yield CHF-hedged Q-acc	0.95%
– Sustainable Investing Yield DKK-hedged Q-acc	0.95%
– Sustainable Investing Yield EUR-hedged Q-acc	0.95%
– Sustainable Investing Yield GBP-hedged Q-acc	0.95%
– Sustainable Investing Yield SEK-hedged Q-acc	0.95%
– US Multi Credit Sustainable F-acc	0.46%
– US Multi Credit Sustainable CHF-hedged F-acc	0.50%
– US Multi Credit Sustainable EUR-hedged F-acc	0.50%
– US Multi Credit Sustainable JPY-hedged F-acc	0.50%
– US Multi Credit Sustainable CHF-hedged F-dist	0.50%
– US Multi Credit Sustainable F-UKdist	0.47%
– US Multi Credit Sustainable CHF-hedged F-UKdist	0.50%
– US Multi Credit Sustainable EUR-hedged F-UKdist	0.50%
– US Multi Credit Sustainable GBP-hedged F-UKdist	0.50%

TER for classes of shares which were active less than a 12 month period are annualised.

Transaction costs, interest costs, securities lending costs and any other costs incurred in connection with currency hedging are not included in the TER.

## Note 8 – Subsequent Event

There were no events after the period-end that require adjustment to or disclosure in the Financial Statements.

## Note 9 – Applicable Law, Place of Performance and Authoritative Language

The Luxembourg District Court is the place of performance for all legal disputes between the shareholders, the Company and the Depositary. Luxembourg law applies. However, in matters concerning the claims of investors from other countries, the Company and/or the Depositary can elect to make themselves subject to the jurisdiction of the countries in which Company shares were bought and sold.

The English version of these financial statements is the authoritative version. However, in the case of Company shares sold to investors from the other countries in which Company shares can be bought and sold, the Company and the Depositary may recognise approved translations (i.e. approved by the Company) into the languages concerned as binding upon itself.

## Note 10 – Securities Lending

The Company may lend portions of its securities portfolio to third parties. In general, lendings may only be effected via recognized clearing houses such as Clearstream International or Euroclear, or through the intermediary of prime financial institutions that specialise in such activities and in the modus specified by them. Collateral is received in relation to securities lent. Collateral is composed of high quality securities in an amount typically at least equal to the market value of the securities loaned.

UBS Europe SE, Luxembourg Branch, acts as securities lending agent.

### Securities Lending

Multi Manager Access II	Counterparty Exposure from Securities Lending as of 31 January 2024*		Collateral Breakdown (Weight in %) as of 31 January 2024		
	Market value of securities lent	Collateral (UBS Switzerland AG)	Equities	Bonds	Cash
– Emerging Markets Debt	969 985 289.89 USD	1 039 195 940.94 USD	22.46	77.54	0.00
– European Multi Credit Sustainable	783 557 470.13 EUR	836 984 669.92 EUR	20.10	79.90	0.00
– Future of Earth	73 584 812.04 USD	80 510 204.99 USD	23.11	76.89	0.00
– Future of Humans	18 444 033.62 USD	20 997 948.76 USD	24.42	75.58	0.00
– High Yield	539 734 557.25 USD	577 483 657.33 USD	48.88	51.12	0.00
– US Multi Credit Sustainable	303 240 320.09 USD	321 505 866.69 USD	20.48	79.52	0.00

\* The pricing and exchange rate information for the Counterparty Exposure is obtained directly from the securities lending agent on 31 January 2024 and hence, it might differ from the closing prices and exchange rates used for the preparation of the financial statements as of 31 January 2024.

	Multi Manager Access II – Emerging Markets Debt	Multi Manager Access II – European Multi Credit Sustainable	Multi Manager Access II – Future of Earth	Multi Manager Access II – Future of Humans
<b>Securities Lending revenues</b>	<b>3 456 075.92</b>	<b>1 151 517.18</b>	<b>144 799.35</b>	<b>22 229.00</b>
Securities Lending cost*				
UBS Switzerland AG	1 036 822.78 USD	345 455.15 EUR	43 439.81 USD	6 668.70 USD
UBS Europe SE, Luxembourg Branch	345 607.59 USD	115 151.72 EUR	14 479.93 USD	2 222.90 USD
Net Securities Lending revenues	2 073 645.55 USD	690 910.31 EUR	86 879.61 USD	13 337.40 USD

	Multi Manager Access II – High Yield	Multi Manager Access II – US Multi Credit Sustainable
<b>Securities Lending revenues</b>	<b>1 820 798.72</b>	<b>491 432.97</b>
Securities Lending cost*		
UBS Switzerland AG	546 239.62 USD	147 429.89 USD
UBS Europe SE, Luxembourg Branch	182 079.87 USD	49 143.30 USD
Net Securities Lending revenues	1 092 479.23 USD	294 859.78 USD

\* Effective 1 June 2022, 30% of the gross revenue are retained as costs/fees by UBS Switzerland AG acting as securities lending service provider and 10% are retained by UBS Europe SE, Luxembourg Branch acting as securities lending agent.

# Appendix 1 – Collateral – Securities Lending

<b>Multi Manager Access II – Emerging Markets Debt (in %)</b>	
<b>by Country:</b>	
– Australia	0.92
– Austria	0.00
– Belgium	0.59
– Canada	21.02
– China	0.01
– Denmark	0.08
– Finland	0.01
– France	4.40
– Germany	5.83
– Japan	24.73
– Luxembourg	0.27
– New Zealand	0.09
– Norway	0.09
– Singapore	0.01
– Supranationals	16.31
– Sweden	0.01
– Switzerland	6.12
– The Netherlands	1.43
– United States of America	18.08
<b>Total</b>	<b>100.00</b>
<b>by Credit Rating (Bonds):</b>	
– Rating > AA-	62.09
– Rating <= AA-	37.91
– without Rating	0.00
<b>Total</b>	<b>100.00</b>
<b>Securities Lending</b>	
<b>Assets and Revenues / Ratios</b>	
Average Invested Assets (1)	3 962 016 977.82 USD
Average Securities Lent (2)	1 074 237 190.93 USD
Average Collateral Ratio	106.60%
Average Securities Lending Ratio (2)/(1)	27.11%

<b>Multi Manager Access II – Future of Humans (in %)</b>	
<b>by Country:</b>	
– Australia	13.50
– Austria	8.17
– Belgium	1.19
– Canada	3.23
– Finland	4.96
– Germany	9.94
– Japan	0.00
– Luxembourg	3.50
– Norway	0.00
– Supranationals	45.28
– Sweden	3.73
– Switzerland	0.98
– The Netherlands	0.00
– United States of America	5.52
<b>Total</b>	<b>100.00</b>
<b>by Credit Rating (Bonds):</b>	
– Rating > AA-	92.30
– Rating <= AA-	7.70
– without Rating	0.00
<b>Total</b>	<b>100.00</b>
<b>Securities Lending</b>	
<b>Assets and Revenues / Ratios</b>	
Average Invested Assets (1)	3 091 673 645.11 EUR
Average Securities Lent (2)	731 448 519.87 EUR
Average Collateral Ratio	106.77%
Average Securities Lending Ratio (2)/(1)	23.66%

# Appendix 1 – Collateral – Securities Lending

<b>Multi Manager Access II – Future of Earth (in %)</b>	
<b>by Country:</b>	
– Austria	3.11
– Canada	17.46
– Denmark	0.36
– France	0.47
– Germany	2.68
– Japan	28.44
– Supranationals	9.85
– Switzerland	1.44
– The Netherlands	0.00
– United States of America	36.19
<b>Total</b>	<b>100.00</b>
<b>by Credit Rating (Bonds):</b>	
– Rating > AA-	69.77
– Rating <= AA-	30.23
– without Rating	0.00
<b>Total</b>	<b>100.00</b>
<b>Securities Lending</b>	
<b>Assets and Revenues / Ratios</b>	
Average Invested Assets (1)	612 093 679.29 USD
Average Securities Lent (2)	89 130 529.71 USD
Average Collateral Ratio	107.52%
Average Securities Lending Ratio (2)/(1)	14.56%

<b>Multi Manager Access II – Future of Humans (in %)</b>	
<b>by Country:</b>	
– Canada	16.40
– France	4.73
– Germany	4.33
– Japan	25.24
– Supranationals	10.44
– Switzerland	8.52
– United Kingdom	0.00
– United States of America	30.34
<b>Total</b>	<b>100.00</b>
<b>by Credit Rating (Bonds):</b>	
– Rating > AA-	68.85
– Rating <= AA-	31.15
– without Rating	0.00
<b>Total</b>	<b>100.00</b>
<b>Securities Lending</b>	
<b>Assets and Revenues / Ratios</b>	
Average Invested Assets (1)	153 622 477.03 USD
Average Securities Lent (2)	18 551 065.64 USD
Average Collateral Ratio	106.19%
Average Securities Lending Ratio (2)/(1)	12.08%

# Appendix 1 – Collateral – Securities Lending

<b>Multi Manager Access II – High Yield (in %)</b>	
<b>by Country:</b>	
– Australia	6.16
– Austria	5.06
– Belgium	5.65
– Canada	4.88
– China	8.97
– Denmark	7.16
– Finland	5.05
– France	5.09
– Germany	3.14
– Hong Kong	8.18
– Japan	4.98
– Luxembourg	0.15
– New Zealand	0.75
– Norway	4.87
– Singapore	0.46
– Supranationals	8.73
– Sweden	4.99
– Switzerland	0.99
– The Netherlands	0.04
– United Kingdom	0.15
– United States of America	14.55
<b>Total</b>	<b>100.00</b>
<b>by Credit Rating (Bonds):</b>	
– Rating > AA-	87.74
– Rating <= AA-	12.26
– without Rating	0.00
<b>Total</b>	<b>100.00</b>
<b>Securities Lending</b>	
<b>Assets and Revenues / Ratios</b>	
Average Invested Assets (1)	2 845 491 121.75 USD
Average Securities Lent (2)	442 237 979.72 USD
Average Collateral Ratio	107.40%
Average Securities Lending Ratio (2)/(1)	15.54%

<b>Multi Manager Access II – US Multi Credit Sustainable (in %)</b>	
<b>by Country:</b>	
– Austria	1.61
– Belgium	23.06
– Canada	6.90
– Finland	1.79
– France	16.38
– Germany	4.98
– Luxembourg	4.98
– Supranationals	27.93
– The Netherlands	5.25
– United Kingdom	0.08
– United States of America	7.04
<b>Total</b>	<b>100.00</b>
<b>by Credit Rating (Bonds):</b>	
– Rating > AA-	50.25
– Rating <= AA-	49.75
– without Rating	0.00
<b>Total</b>	<b>100.00</b>
<b>Securities Lending</b>	
<b>Assets and Revenues / Ratios</b>	
Average Invested Assets (1)	5 186 062 988.52 USD
Average Securities Lent (2)	292 973 386.38 USD
Average Collateral Ratio	107.76%
Average Securities Lending Ratio (2)/(1)	5.65%

# Appendix 2 – Securities Financing Transaction Regulation (SFTR)

The Company engages in Securities Financing Transactions (hereafter “SFT”) (as defined in Article 3 of Regulation (EU) 2015/2365). Securities Financing transactions include repurchase transactions, securities or commodities lending and securities or commodities borrowing, buy-sell back transactions or sell-buy back transactions and margin lending transactions through its exposure on reverse repurchase agreements during the year. In accordance with Article 13 of the Regulation, information on securities lendings are detailed below:

## Global Data

The following table details the value of securities lending as a proportion of the sub-fund’s Net Assets Value as well as a proportion of the total lendable securities, as at 31 January 2024.

<b>Multi Manager Access II</b>	<b>Securities lent in % of Net Assets</b>	<b>Securities lent in % of Total Lendable Securities</b>
– Emerging Markets Debt	24.72%	25.57%
– European Multi Credit Sustainable	24.24%	25.33%
– Future of Earth	11.81%	12.04%
– Future of Humans	12.58%	12.66%
– High Yield	18.38%	19.12%
– US Multi Credit Sustainable	5.69%	5.87%

The total amount (absolute value) of the securities lent is disclosed in Note 10 – Securities Lending.

## Data on collateral reused

Amount of collateral reused, compared with the maximum amount disclosed to investors: None

Cash collateral reinvestment income to the Company: None

## Concentration Data

Ten largest collateral issuers of SFTs per sub-fund:

	<b>Multi Manager Access II – Emerging Markets Debt (USD)</b>
Japan Government Ten	256 801 636.17
United States	171 171 875.64
European Union	102 375 851.64
Swiss Confederation Government Bond	62 399 472.23
Kreditanstalt Fuer Wiederaufbau	51 901 859.98
Enbridge Inc	46 335 078.39
French Republic	42 954 414.07
International Development Association	41 820 278.09
The Bank of Nova Scotia	39 900 264.56
Brookfield Corp	38 864 200.39

	<b>Multi Manager Access II – European Multi Credit Sustainable (EUR)</b>
European Union	207 888 980.61
International Bank for Reconstruction & Development	41 677 405.77
Kreditanstalt Fuer Wiederaufbau	41 648 338.30
Kuntarahoitus Oyj	41 536 799.60
Landwirtschaftliche Rentenbank	41 521 707.06
Inter-American Development Bank	41 521 271.00
Asian Development Bank	41 339 679.09
New South Wales Treasury Corp	40 360 254.65
African Development Bank	39 400 287.21
Nordic Investment Bank	36 521 405.27

	<b>Multi Manager Access II – Future of Earth (USD)</b>
United States	23 805 365.64
Japan Government Ten	18 713 300.65
Toronto-Dominion Bank/The	3 967 513.55
Eisai Co Ltd	3 967 497.28
Shopify Inc	3 967 495.72
International Development Association	3 966 600.97
European Union	3 966 553.77
Walmart Inc	3 953 858.70
Telus Corp	3 628 499.97
Saputo Inc	2 484 986.82

	<b>Multi Manager Access II – Future of Humans (USD)</b>
United States	5 460 240.35
Japan Government Ten	4 788 370.91
European Union	1 015 770.35
Toronto-Dominion Bank/The	991 920.17
Thales Sa	991 818.23
International Development Association	956 292.60
Saputo Inc	910 003.55
Shopify Inc	909 989.97
Kreditanstalt Fuer Wiederaufbau	909 898.62
Zurich Insurance Group Ag	909 705.11



# Appendix 2 – Securities Financing Transaction Regulation (SFTR)

	Multi Manager Access II – High Yield (USD)		Multi Manager Access II – US Multi Credit Sustainable (USD)
European Union	32 670 593.32	Kingdom of Belgium	58 268 876.70
Treasury Corp of Victoria	28 816 219.74	European Union	57 765 485.50
Kommuninvest I Sverige AB	28 815 533.79	French Republic	52 646 980.47
Kuntarahoitus Oyj	28 814 288.07	Netherlands Government Bond	16 895 197.42
City of Oslo Norway	28 123 159.29	Inter-American Development Bank	16 017 257.95
Datadog Inc	26 681 719.74	Asian Development Bank	16 017 076.31
China Resources Beer Holdings Co Ltd	26 681 707.58	Kreditanstalt Fuer Wiederaufbau	16 016 700.85
Wingstop Inc	26 681 702.60	Anheuser-Busch Inbev Sa/Nv	15 869 659.44
Itochu Corp	26 681 521.69	International Bank for Reconstruction & Development	14 774 900.29
Kingdom of Belgium	24 489 491.43	Alimentation Couche-Tard Inc	10 867 805.53

## The ten largest issuers of SFTs

The counterparty to all securities lending transactions for the sub-funds of this fund is currently UBS Switzerland AG.

## Safekeeping of collateral received by the Company as part of SFTs

100% held by UBS Switzerland AG.

## Safekeeping of collateral granted by the Company through SFTs

None

## Aggregate transaction data separately broken down for each type of SFTs

### Type and quality of collateral:

The information on

- Type of collateral is available in Note 10 – Securities Lending.
- Quality of collateral is available in Appendix 1 – Collateral – Securities Lending “by Credit Rating (Bonds)”.

### Maturity tenor of collateral

	Multi Manager Access II – Emerging Markets Debt (USD)	Multi Manager Access II – European Multi Credit Sustainable (EUR)	Multi Manager Access II – Future of Earth (USD)	Multi Manager Access II – Future of Humans (USD)
Up to 1 day	-	-	-	-
1 day to 1 week	-	-	-	-
1 week to 1 month	-	-	-	-
1 month to 3 months	990 364.84	529 919.89	-	551.73
3 months to 1 year	51 562 912.43	20 173 749.87	3 965 763.40	908 973.50
Above 1 year	753 231 245.87	648 026 157.22	57 935 059.78	14 961 549.73
Unlimited	233 411 417.80	168 254 842.94	18 609 381.81	5 126 873.80

	Multi Manager Access II – High Yield (USD)	Multi Manager Access II – US Multi Credit Sustainable (USD)
Up to 1 day	-	-
1 day to 1 week	-	-
1 week to 1 month	191 171.38	529 552.16
1 month to 3 months	2 734 134.74	-
3 months to 1 year	6 337 561.12	8 474 594.39
Above 1 year	285 928 136.98	246 644 135.36
Unlimited	282 292 653.11	65 857 584.78

# Appendix 2 – Securities Financing Transaction Regulation (SFTR)

## Currency of collateral

Multi Manager Access II – Emerging Markets Debt	Percentage
JPY	24.73%
EUR	22.84%
USD	22.35%
CAD	19.97%
CHF	6.12%
GBP	3.70%
NOK	0.17%
DKK	0.08%
AUD	0.01%
HKD	0.01%
SEK	0.01%
SGD	0.01%
<b>Total</b>	<b>100.00%</b>

Multi Manager Access II – European Multi Credit Sustainable	Percentage
USD	50.88%
EUR	21.30%
AUD	16.45%
GBP	5.29%
SEK	2.99%
CAD	1.83%
CHF	1.10%
NOK	0.16%
JPY	0.00%
<b>Total</b>	<b>100.00%</b>

Multi Manager Access II – Future of Earth	Percentage
USD	31.28%
JPY	28.44%
CAD	13.45%
EUR	13.44%
GBP	11.59%
CHF	1.44%
DKK	0.36%
<b>Total</b>	<b>100.00%</b>

Multi Manager Access II – Future of Humans	Percentage
USD	27.33%
JPY	25.24%
EUR	14.58%
GBP	12.60%
CAD	11.73%
CHF	8.52%
<b>Total</b>	<b>100.00%</b>

Multi Manager Access II – High Yield	Percentage
USD	25.18%
EUR	21.24%
HKD	17.15%
NOK	6.66%
CHF	5.80%
AUD	5.18%
SEK	5.04%
JPY	4.98%
GBP	3.63%
CAD	2.62%
DKK	1.42%
NZD	0.75%
SGD	0.35%
<b>Total</b>	<b>100.00%</b>

Multi Manager Access II – US Multi Credit Sustainable	Percentage
EUR	70.79%
USD	20.16%
CAD	6.90%
GBP	2.15%
<b>Total</b>	<b>100.00%</b>

## Maturity tenor of SFTs broken down by maturity buckets:

	Multi Manager Access II – Emerging Markets Debt (USD)	Multi Manager Access II – European Multi Credit Sustainable (EUR)	Multi Manager Access II – Future of Earth (USD)	Multi Manager Access II – Future of Humans (USD)
Up to 1 day	969 985 289.89	783 557 470.13	73 584 812.04	18 444 033.62
1 day to 1 week	-	-	-	-
1 week to 1 month	-	-	-	-
1 month to 3 months	-	-	-	-
3 months to 1 year	-	-	-	-
Above 1 year	-	-	-	-
Unlimited	-	-	-	-

# Appendix 2 – Securities Financing Transaction Regulation (SFTR)

	Multi Manager Access II – High Yield (USD)	Multi Manager Access II – US Multi Credit Sustainable (USD)
Up to 1 day	539 734 557.25	303 240 320.09
1 day to 1 week	-	-
1 week to 1 month	-	-
1 month to 3 months	-	-
3 months to 1 year	-	-
Above 1 year	-	-
Unlimited	-	-

## Country in which the counterparties of the SFTs are established:

100% Switzerland (UBS Switzerland AG)

## Settlement and clearing of trade

	Multi Manager Access II – Emerging Markets Debt (USD) Securities Lending	Multi Manager Access II – European Multi Credit Sustainable (EUR) Securities Lending	Multi Manager Access II – Future of Earth (USD) Securities Lending	Multi Manager Access II – Future of Humans (USD) Securities Lending
<b>Settlement and clearing of trade</b>				
Central counterparty	-	-	-	-
Bilateral	-	-	-	-
Tri-party	969 985 289.89 USD	783 557 470.13 EUR	73 584 812.04 USD	18 444 033.62 USD

	Multi Manager Access II – High Yield (USD) Securities Lending	Multi Manager Access II – US Multi Credit Sustainable (USD) Securities Lending
<b>Settlement and clearing of trade</b>		
Central counterparty	-	-
Bilateral	-	-
Tri-party	539 734 557.25 USD	303 240 320.09 USD

## Data on income and expense for each type of SFT

All expenses relating to the execution of securities lending transactions and their collateralization are borne by the counterparties and the depository.

Service providers that provide securities lending services to the Company have the right to receive a fee in line with market standards in return for their services. The amount of this fee is reviewed and adapted, where appropriate, on an annual basis. Currently, 60% of the gross revenue received from securities lending transactions negotiated at arm's length is credited to the relevant sub-fund, while 30% of the gross revenue are retained as fees by UBS Switzerland AG as the securities lending service provider, responsible for the ongoing securities lending activities and collateral management, and 10% of the gross revenue are retained as fees by UBS Europe SE, Luxembourg Branch as securities lending agent, responsible for the transaction management, ongoing operational activities and collateral safekeeping. All fees for operating the securities lending programme are paid from the securities lending agents' portion of the gross income. This covers all direct and indirect costs incurred through securities lending activities. UBS Europe SE, Luxembourg Branch and UBS Switzerland AG are part of the UBS Group.


## Income-Ratio (Company)

Multi Manager Access II	Percentage
– Emerging Markets Debt	0.32%
– European Multi Credit Sustainable	0.16%
– Future of Earth	0.16%
– Future of Humans	0.12%
– High Yield	0.41%
– US Multi Credit Sustainable	0.17%

# Appendix 2 – Securities Financing Transaction Regulation (SFTR)

## Expense-Ratio (Securities Lending Agent)

<b>Multi Manager Access II</b>	<b>Percentage</b>
- Emerging Markets Debt	0.13%
- European Multi Credit Sustainable	0.06%
- Future of Earth	0.06%
- Future of Humans	0.05%
- High Yield	0.16%
- US Multi Credit Sustainable	0.07%

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