

Lumyna Funds

Unaudited semi-annual report
as at September 30, 2023

Société d'Investissement à Capital Variable

R.C.S. Luxembourg: B 133.445



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

LUMYNA

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Management and administration

Board of directors of the SICAV

Chairman

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

Members

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

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

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

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

Management Company

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

Registered Office of the SICAV

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

Depositary and Paying Agent

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

Registrar and Transfer Agent

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

Administrative, Corporate and Domiciliary Agent

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

Principal Investment Manager and Principal Distributor

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

Legal Adviser

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

Listing Agent

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

Auditor

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

Investment Managers

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

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

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

Lumyna – Ramius Merger Arbitrage UCITS Fund:²
Cowen Investment Advisors LLC,
599 Lexington Avenue,
New York, NY 10022,
USA

¹ Lumyna – Zeal Greater China Long Short UCITS Fund was liquidated on April 18, 2023

² Lumyna – Ramius Merger Arbitrage UCITS Fund was liquidated on July 31, 2023

Management and administration (cont.)

Investment Managers (cont)

Lumyna – Millburn Diversified UCITS Fund,
Lumyna – Millburn Adaptive Allocation Program UCITS Fund:¹
Millburn Ridgefield Corporation,
55 West 46th Street,
31st Floor,
New York, NY 10036
USA

Lumyna – American Debt - Securitised UCITS Fund,²
Lumyna – Asian Pacific Debt - Government UCITS Fund,²
Lumyna – European Debt - Credit UCITS Fund,²
Lumyna – American Debt - Credit UCITS Fund,³
Lumyna – European Debt - Securitised UCITS Fund,⁴
Lumyna – American Debt - Government UCITS Fund,⁵
Lumyna – European Debt - Government UCITS Fund:⁶
Blackrock Investment Management (UK) Limited,
12 Throgmorton Avenue,
London, EC2N 2DL,
United Kingdom

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

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

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

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

¹ Lumyna – Millburn Adaptive Allocation Program UCITS Fund was liquidated on June 27, 2023

² These sub-funds changed names during the period. Please refer to Note 1 for further details.

³ Lumyna - American Debt - Credit UCITS Fund was launched on June 13, 2023

⁴ Lumyna - European Debt - Securitised UCITS Fund was launched on June 20, 2023

⁵ Lumyna - American Debt - Government UCITS Fund was launched on June 27, 2023

⁶ Lumyna - European Debt - Government UCITS Fund was launched on June 27, 2023

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

Shareholders' information

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

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

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

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

Statement of net assets as at September 30, 2023

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – MY Asian Event-Driven UCITS Fund EUR	Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund USD	Lumyna – BOFA MLCX Commodity Alpha UCITS Fund USD	Lumyna – Millburn Diversified UCITS Fund USD	Lumyna – European Debt - Credit UCITS Fund ¹ USD	Lumyna – Asian Pacific Debt - Government UCITS Fund ¹ USD	Lumyna – American Debt - Securitized UCITS Fund ¹ USD
Assets								
Investments in securities at cost		53 170 023	6 557	6 581	67 592 921	844 426 429	1 899 032 292	1 210 901 080
Investments in securities at market value	2	51 660 186	6 208	6 208	67 849 873	781 184 950	1 616 903 003	1 024 009 556
Cash at bank	2	9 973 631	388 626	5 296 102	6 752 071	8 549 218	9 152 547	35 182 778
Due from broker	7	44 836 886	-	15 910 000	25 812 305	278 957	-	-
Receivable for fund shares issued		82 453	-	-	1 873	1 240 972	7 537 512	1 628 253
Receivable on securities sold		1 305 693	-	-	-	-	10 054 443	15 491 456
Receivable on swaps sold		-	90 036	6 307 815	-	-	-	-
Receivable on Contracts for difference		463 880	-	-	3 190	-	-	-
Interest receivable on bonds	2	16 212	4 069	130 208	182 171	9 154 688	10 417 278	2 915 902
Dividends receivable	2	208 329	-	-	-	-	2 810	-
Interest receivable on swaps contracts	2	-	-	-	-	-	-	-
Upfront payments received on swap transactions	2	-	-	-	-	-	-	-
Reverse repurchase agreements at market value	2	-	9 000 000	294 060 000	-	-	-	-
Unrealised appreciation on Contracts for difference	2	3 270 588	-	-	-	-	-	-
Options bought at market value	2	338 435	-	-	-	-	-	-
Unrealised appreciation on swaps contracts	2	-	-	-	-	-	-	-
Unrealised appreciation on futures contracts	2	268 953	-	-	3 259 426	121 555	-	-
Unrealised appreciation on forward foreign exchange contracts	2	437 383	321	32 540	1 189 783	26 099 945	30 484 854	302 546
Market value of the to be announced contracts	2	-	-	-	-	-	-	21 713 373
Total Assets		112 862 629	9 489 260	321 742 873	105 050 692	826 630 285	1 684 552 447	1 101 243 864
Liabilities								
Bank overdraft		75 107	-	1 620	-	-	-	-
Due to broker	7	17 729 490	-	-	8 798 519	13	2 280 000	-
Payable for fund shares redeemed		3 161 076	38	-	235 603	175 288	5 135 140	546 529
Payable on securities purchased		1 506 567	-	-	-	13 870 981	32 933 124	58 266 449
Payable on swaps purchased		-	90 036	6 307 815	-	-	-	-
Payable on Contracts for difference		419 196	-	-	-	-	-	-
Investment management and distributor fees payable	3	104 482	8 941	142 107	90 238	76 719	49 814	74 754
Performance fees payable	3	-	-	-	1 826 352	-	-	-
Operating and administrative fees payable	4	28 270	1 160	37 596	29 255	50 762	98 881	65 949
"Taxe d'abonnement" payable	6	2 946	652	8 990	3 220	20 073	40 451	25 979
Upfront payments paid on swap transactions	2	-	3	18	-	-	-	-
Unrealised depreciation on Contracts for difference	2	5 133 549	-	-	-	-	-	-
Options sold at market value	2	43 602	-	-	-	-	-	-
Unrealised depreciation on swaps contracts	2	-	109 338	8 267 603	-	-	-	-
Unrealised depreciation on futures contracts	2	32 927	-	-	240 815	296 111	-	-
Unrealised depreciation on forward foreign exchange contracts	2	1 193 389	10 160	1 759 396	1 839 651	11 540 609	31 544 688	12 576 380
Interest payable on swaps contracts	2	-	-	-	-	-	-	-
Other liabilities		133 132	1 333	35 549	41 528	86 133	264 980	108 155
Total Liabilities		29 563 733	221 661	16 560 694	13 105 181	26 116 689	72 347 078	71 664 195
Net assets at the end of period		83 298 896	9 267 599	305 182 179	91 945 511	800 513 596	1 612 205 369	1 029 579 669

¹ Refer to Note 1

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

Unaudited semi-annual report

Statement of net assets as at September 30, 2023 (cont.)

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – PSAM Global Event UCITS Fund EUR	Lumyna – Sandbar Global Equity Market Neutral UCITS Fund USD	Lumyna – Bluecove Alternative Credit UCITS Fund USD	Lumyna – Weiss Multi - Strategy UCITS Fund USD	Lumyna – Proxy P Energy Transition UCITS Fund USD	Lumyna – American Debt – Credit UCITS Fund ¹ USD	Lumyna – European Debt – Securitized UCITS Fund ¹ USD
Assets								
Investments in securities at cost		367 995 041	267 905 324	142 794 445	66 144 785	37 873 171	785 786 007	165 909 035
Investments in securities at market value	2	368 920 133	267 971 518	148 372 103	61 840 832	31 458 990	759 432 397	160 094 391
Cash at bank	2	29 729 922	10 109 826	820 011	1 170 612	3 657 699	1 231	2 766 306
Due from broker	7	47 468 244	26 331 493	15 610 907	2 970 000	3 096 364	3 091 978	-
Receivable for fund shares issued		161 220	167 941	-	-	-	1 245 949	347 023
Receivable on securities sold		5 297 096	-	-	-	-	17 671 273	-
Receivable on swaps sold		-	-	112	-	-	-	-
Receivable on Contracts for difference		122 719	1 603 332	-	2 157 350	10 476	-	-
Interest receivable on bonds	2	1 042 733	139 532	519 453	303 945	2 150	8 037 024	860 340
Dividends receivable	2	110 985	-	-	-	10 349	-	82
Interest receivable on swaps contracts	2	225	-	111 591	-	-	-	-
Upfront payments received on swap transactions	2	2 550 941	-	12 082 406	-	-	-	-
Reverse repurchase agreements at market value	2	-	110 000 000	-	-	-	-	-
Unrealised appreciation on Contracts for difference	2	12 126 987	10 597 748	-	187 523	275 467	-	-
Options bought at market value	2	6 466 951	-	-	-	290 834	-	-
Unrealised appreciation on swaps contracts	2	1 171 543	-	2 349 228	-	-	-	-
Unrealised appreciation on futures contracts	2	-	-	56 191	-	-	508 857	699
Unrealised appreciation on forward foreign exchange contracts	2	1 464 765	1 238 036	621 271	10 131	2 222	151 177	4 769 685
Market value of the to be announced contracts	2	-	-	-	-	-	-	-
Total Assets		476 634 464	428 159 426	180 543 273	68 640 393	38 804 551	790 139 886	168 838 526
Liabilities								
Bank overdraft		227 706	87 455	2 217 068	-	11 639	138 585	-
Due to broker	7	38 149 694	3 555 785	2 621 015	-	329 752	-	9
Payable for fund shares redeemed		769 277	1 186 720	-	-	-	132 104	141 814
Payable on securities purchased		7 774 078	-	-	-	667 398	1 932 490	7 664 515
Payable on swaps purchased		-	-	166	-	-	-	-
Payable on Contracts for difference		140 348	988 982	282 140	467 525	2 605	-	-
Investment management and distributor fees payable	3	397 177	209 685	89 844	39 167	16 438	75 021	11 382
Performance fees payable	3	-	-	19 463	-	-	-	-
Operating and administrative fees payable	4	129 837	105 888	153 787	21 014	11 928	49 639	10 041
"Taxe d'abonnement" payable	6	12 868	17 190	4 132	1 899	937	19 556	3 983
Upfront payments paid on swap transactions	2	213 488	-	7 019 514	-	-	-	-
Unrealised depreciation on Contracts for difference	2	11 990 217	9 435 185	-	2 945 056	302 604	-	-
Options sold at market value	2	2 199 564	-	-	-	-	-	-
Unrealised depreciation on swaps contracts	2	43 579	-	3 034 342	-	-	-	-
Unrealised depreciation on futures contracts	2	-	-	16 255	-	-	2 470 565	-
Unrealised depreciation on forward foreign exchange contracts	2	4 814 483	1 678 234	1 236 094	477 296	127 143	9 861 505	2 442 670
Interest payable on swaps contracts	2	-	-	606	-	-	-	-
Other liabilities		1 346 755	385 764	20 126	284 087	7 069	23 035	5 434
Total Liabilities		68 209 071	17 650 888	16 714 552	4 236 044	1 477 513	14 702 500	10 279 848
Net assets at the end of period		408 425 393	410 508 538	163 828 721	64 404 349	37 327 038	775 437 386	158 558 678

¹ Refer to Note 1

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

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Statement of net assets as at September 30, 2023 (cont.)

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – American Debt – Government UCITS Fund ¹ USD	Lumyna – European Debt – Government UCITS Fund ¹ USD	Combined EUR
Assets				
Investments in securities at cost		838 364 647	1 490 562 880	7 804 688 900
Investments in securities at market value	2	799 689 052	1 399 213 718	7 143 633 478
Cash at bank	2	2 344 256	14 866 133	135 153 293
Due from broker	7	6 411	-	180 246 959
Receivable for fund shares issued		981 209	2 225 923	14 767 077
Receivable on securities sold		12 910 115	16 082 125	74 805 301
Receivable on swaps sold		-	-	6 042 940
Receivable on Contracts for difference		-	-	4 151 508
Interest receivable on bonds	2	5 101 945	11 007 119	47 128 199
Dividends receivable	2	-	7	331 827
Interest receivable on swaps contracts	2	-	-	105 624
Upfront payments received on swap transactions	2	-	-	13 962 894
Reverse repurchase agreements at market value	2	-	-	390 139 301
Unrealised appreciation on Contracts for difference	2	-	-	25 844 553
Options bought at market value	2	-	-	7 080 082
Unrealised appreciation on swaps contracts	2	-	-	3 390 412
Unrealised appreciation on futures contracts	2	1 008	-	3 997 629
Unrealised appreciation on forward foreign exchange contracts	2	218 546	45 956 981	106 816 466
Market value of the to be announced contracts	2	-	-	20 508 498
Total Assets		821 252 542	1 489 352 006	8 178 106 041
Liabilities				
Bank overdraft		-	-	2 622 876
Due to broker	7	-	-	72 488 480
Payable for fund shares redeemed		175 018	308 391	11 521 045
Payable on securities purchased		1 045 294	34 589 054	151 872 663
Payable on swaps purchased		-	-	6 042 991
Payable on Contracts for difference		-	-	2 204 174
Investment management and distributor fees payable	3	26 058	45 714	1 404 499
Performance fees payable	3	-	-	1 743 391
Operating and administrative fees payable	4	51 725	90 743	893 283
"Taxe d'abonnement" payable	6	20 377	35 835	207 808
Upfront payments paid on swap transactions	2	-	-	6 843 509
Unrealised depreciation on Contracts for difference	2	-	-	29 102 840
Options sold at market value	2	-	-	2 243 166
Unrealised depreciation on swaps contracts	2	-	-	10 821 650
Unrealised depreciation on futures contracts	2	375	-	2 889 240
Unrealised depreciation on forward foreign exchange contracts	2	11 526 616	22 328 659	108 911 387
Interest payable on swaps contracts	2	-	-	572
Other liabilities		33 441	40 883	2 743 186
Total Liabilities		12 878 904	57 439 279	414 556 760
Net assets at the end of period		808 373 638	1 431 912 727	7 763 549 281

¹ Refer to Note 1

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

Unaudited semi-annual report

Statistical information

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – MY Asian Event-Driven UCITS Fund				
Total Net Assets	EUR	83 298 896	144 088 266	221 839 946
Class CHF B (acc)				
Number of shares		2 106.000	12 659.484	12 659.484
Net asset value per share	CHF	92.54	96.68	98.32
Total Net Assets	CHF	194 887	1 223 947	1 244 622
Class EUR B (acc)				
Number of shares		405 275.124	653 932.457	939 815.653
Net asset value per share	EUR	144.86	149.86	151.58
Total Net Assets	EUR	58 706 947	98 001 299	142 455 812
Class EUR C (acc)				
Number of shares		420.957	420.957	2 646.099
Net asset value per share	EUR	104.90	108.95	111.04
Total Net Assets	EUR	44 159	45 865	293 830
Class EUR D (acc)				
Number of shares		46 520.140	136 405.821	215 873.136
Net asset value per share	EUR	166.87	172.43	173.96
Total Net Assets	EUR	7 763 042	23 519 850	37 554 233
Class EUR Z (acc)				
Number of shares		2 330.048	6 202.776	10 817.390
Net asset value per share	EUR	95.50	98.82	99.99
Total Net Assets	EUR	222 524	612 971	1 081 599
Class GBP C (acc)				
Number of shares		114.384	114.384	114.384
Net asset value per share	GBP	149.42	154.15	154.50
Total Net Assets	GBP	17 091	17 633	17 672
Class GBP Z (acc)¹				
Number of shares		70 931.585	-	-
Net asset value per share	GBP	97.96	-	-
Total Net Assets	GBP	6 948 218	-	-
Class USD B (acc)				
Number of shares		52 284.625	129 769.383	228 203.021
Net asset value per share	USD	168.38	172.48	170.52
Total Net Assets	USD	8 803 713	22 382 298	38 912 897
Class USD D (acc)				
Number of shares		36.402	243.098	24 375.598
Net asset value per share	USD	193.77	198.23	193.76
Total Net Assets	USD	7 053	48 188	4 723 033
Class USD Z (acc)				
Number of shares		100.000	100.000	-
Net asset value per share	USD	99.47	101.91	-
Total Net Assets	USD	9 947	10 191	-
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund				
Total Net Assets	USD	9 267 599	41 616 516	71 609 908
Class EUR B (acc)				
Number of shares		12.017	4 990.998	84.529
Net asset value per share	EUR	94.85	91.60	101.54
Total Net Assets	EUR	1 140	457 182	8 583
Class EUR C (acc)				
Number of shares		146.168	146.168	146.168
Net asset value per share	EUR	82.64	80.21	89.85
Total Net Assets	EUR	12 080	11 725	13 133

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund (cont.)				
Class EUR E (acc)				
Number of shares		7 058.645	189 576.977	285 264.798
Net asset value per share	EUR	180.31	173.98	192.57
Total Net Assets	EUR	1 272 776	32 982 553	54 932 320
Class EUR Z (acc)				
Number of shares		226.012	108.268	1 345.000
Net asset value per share	EUR	102.20	98.71	153.36
Total Net Assets	EUR	23 098	10 688	206 274
Class USD B (acc)				
Number of shares		32 718.418	3 279.000	5 614.520
Net asset value per share	USD	117.39	112.03	120.20
Total Net Assets	USD	3 840 716	367 357	674 893
Class USD C (acc)				
Number of shares		40 035.887	50 546.103	91 081.534
Net asset value per share	USD	100.93	96.83	104.97
Total Net Assets	USD	4 040 881	4 894 212	9 560 880
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund				
Total Net Assets	USD	305 182 179	341 993 258	385 588 954
Class EUR B5 (acc)				
Number of shares		826 552.281	1 063 321.009	1 718 390.586
Net asset value per share	EUR	187.46	203.93	169.36
Total Net Assets	EUR	154 947 366	216 845 208	291 018 536
Class EUR C5 (acc)				
Number of shares		15 467.972	19 803.642	19 398.605
Net asset value per share	EUR	158.62	173.44	145.54
Total Net Assets	EUR	2 453 474	3 434 823	2 823 359
Class EUR E1 (acc)				
Number of shares		367 400.676	345 892.676	217 555.000
Net asset value per share	EUR	104.61	113.60	94.01
Total Net Assets	EUR	38 432 363	39 293 039	20 452 754
Class EUR Y4 (acc) ¹				
Number of shares		4 471.600	-	-
Net asset value per share	EUR	94.21	-	-
Total Net Assets	EUR	421 258	-	-
Class EUR Z5 (acc)				
Number of shares		66 610.911	58 315.039	54 695.688
Net asset value per share	EUR	117.07	127.38	105.82
Total Net Assets	EUR	7 797 977	7 428 051	5 788 153
Class GBP B5 (acc)				
Number of shares		128 759.993	123 120.581	79 367.663
Net asset value per share	GBP	208.42	225.04	183.62
Total Net Assets	GBP	26 835 689	27 706 980	14 573 722
Class GBP E1 (acc) ¹				
Number of shares		72.578	-	-
Net asset value per share	GBP	97.82	-	-
Total Net Assets	GBP	7 099	-	-
Class GBP E1 (inc) ¹				
Number of shares		20.097	-	-
Net asset value per share	GBP	98.86	-	-
Total Net Assets	GBP	1 987	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund (cont.)				
Class USD B5 (acc)				
Number of shares		244 097.185	62 133.466	46 562.359
Net asset value per share	USD	221.12	238.24	193.19
Total Net Assets	USD	53 974 847	14 802 846	8 995 179
Class USD C5 (acc)				
Number of shares		6 515.154	7 744.527	7 111.505
Net asset value per share	USD	184.94	200.29	164.11
Total Net Assets	USD	1 204 945	1 551 185	1 167 083
Class USD E1 (acc)				
Number of shares		8 000.000	7 182.000	10.000
Net asset value per share	USD	122.33	131.57	106.26
Total Net Assets	USD	978 642	944 936	1 063
Class USD Z5 (acc)				
Number of shares		1 965.000	2 952.000	1 000.000
Net asset value per share	USD	110.86	119.46	96.91
Total Net Assets	USD	217 836	352 650	96 913
Lumyna – Zeal Greater China Long Short UCITS Fund ¹				
Total Net Assets	USD	-	14 311 673	53 447 473
Class EUR B (acc)				
Number of shares		-	-	500.000
Net asset value per share	EUR	-	-	95.95
Total Net Assets	EUR	-	-	47 974
Class EUR Z (acc)				
Number of shares		-	-	100.000
Net asset value per share	EUR	-	-	66.13
Total Net Assets	EUR	-	-	6 613
Class USD B (acc)				
Number of shares		-	7 788.755	16 314.925
Net asset value per share	USD	-	98.32	126.01
Total Net Assets	USD	-	765 796	2 055 778
Class USD D (acc)				
Number of shares		-	-	106 197.023
Net asset value per share	USD	-	-	132.70
Total Net Assets	USD	-	-	14 092 595
Class USD Management (acc)				
Number of shares		-	105 998.248	230 258.445
Net asset value per share	USD	-	127.79	160.99
Total Net Assets	USD	-	13 545 877	37 069 406
Class USD Z (acc)				
Number of shares		-	-	1 317.595
Net asset value per share	USD	-	-	128.23
Total Net Assets	USD	-	-	168 959
Lumyna – Ramius Merger Arbitrage UCITS Fund ¹				
Total Net Assets	USD	-	61 443 911	159 405 783
Class EUR B (acc)				
Number of shares		-	19 428.859	19 660.735
Net asset value per share	EUR	-	103.98	106.20
Total Net Assets	EUR	-	2 020 247	2 088 012
Class EUR C (acc)				
Number of shares		-	4 257.479	10 362.904
Net asset value per share	EUR	-	106.35	109.48

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – Ramius Merger Arbitrage UCITS Fund ¹ (cont.)				
Total Net Assets	EUR	-	452 776	1 134 497
Class EUR D (acc)				
Number of shares		-	137 817.432	512 347.719
Net asset value per share	EUR	-	114.41	116.56
Total Net Assets	EUR	-	15 768 102	59 717 189
Class EUR X2 (acc)				
Number of shares		-	229 781.852	193 207.453
Net asset value per share	EUR	-	109.49	111.26
Total Net Assets	EUR	-	25 159 455	21 496 404
Class EUR X3 (acc)				
Number of shares		-	39 088.414	53 875.414
Net asset value per share	EUR	-	109.63	110.91
Total Net Assets	EUR	-	4 285 073	5 975 112
Class EUR X4 (acc)				
Number of shares		-	26 420.000	190 152.000
Net asset value per share	EUR	-	108.19	110.01
Total Net Assets	EUR	-	2 858 511	20 917 868
Class SEK X1 (acc)				
Number of shares		-	742.624	742.624
Net asset value per share	SEK	-	111.97	113.63
Total Net Assets	SEK	-	83 149	84 386
Class USD B (acc)				
Number of shares		-	47 236.406	135 803.711
Net asset value per share	USD	-	127.04	126.61
Total Net Assets	USD	-	6 001 016	17 193 762
Class USD C (acc)				
Number of shares		-	15.000	15.000
Net asset value per share	USD	-	123.20	123.34
Total Net Assets	USD	-	1 848	1 850
Class USD D (acc)				
Number of shares		-	3 865.302	27 711.903
Net asset value per share	USD	-	134.36	133.25
Total Net Assets	USD	-	519 325	3 692 624
Class USD Management (acc)				
Number of shares		-	-	99 898.873
Net asset value per share	USD	-	-	146.53
Total Net Assets	USD	-	-	14 638 157
Lumyna – Millburn Diversified UCITS Fund				
Total Net Assets	USD	91 945 511	102 554 767	81 517 427
Class CHF Z (acc)				
Number of shares		550.000	550.000	150.000
Net asset value per share	CHF	124.24	112.78	112.84
Total Net Assets	CHF	68 331	62 027	16 926
Class EUR B (acc)				
Number of shares		128 074.675	108 206.233	109 149.902
Net asset value per share	EUR	118.21	106.83	106.07
Total Net Assets	EUR	15 140 034	11 560 154	11 577 174
Class EUR C (acc)				
Number of shares		17 154.431	19 114.930	1 496.458
Net asset value per share	EUR	116.35	104.49	105.62
Total Net Assets	EUR	1 995 919	1 997 324	158 061

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – Millburn Diversified UCITS Fund (cont.)				
Class EUR D (acc)				
Number of shares		24 908.248	25 067.647	25 208.248
Net asset value per share	EUR	130.01	117.00	115.07
Total Net Assets	EUR	3 238 416	2 933 005	2 900 785
Class EUR X2 (acc)				
Number of shares		-	-	79 246.828
Net asset value per share	EUR	-	-	111.33
Total Net Assets	EUR	-	-	8 822 525
Class EUR X4 (inc)				
Number of shares		-	-	910.000
Net asset value per share	EUR	-	-	109.73
Total Net Assets	EUR	-	-	99 852
Class EUR X6 (acc)				
Number of shares		38 676.180	43 716.180	53 716.180
Net asset value per share	EUR	119.03	108.09	106.43
Total Net Assets	EUR	4 603 534	4 725 276	5 717 199
Class EUR Z (acc)				
Number of shares		3 766.727	8 806.727	3 338.571
Net asset value per share	EUR	116.23	104.64	104.25
Total Net Assets	EUR	437 798	921 510	348 046
Class GBP B (acc)				
Number of shares		2 667.000	4 475.000	5 301.000
Net asset value per share	GBP	127.24	114.76	111.57
Total Net Assets	GBP	339 347	513 531	591 440
Class GBP Z (acc)				
Number of shares		3 897.711	6 037.819	1 785.094
Net asset value per share	GBP	122.18	109.21	107.20
Total Net Assets	GBP	476 205	659 397	191 369
Class JPY X5 (acc)				
Number of shares		6 162 871.894	7 397 871.894	4 438 909.597
Net asset value per share	JPY	1 256.61	1 153.09	1 145.97
Total Net Assets	JPY	7 744 350 018	8 530 379 116	5 086 876 143
Class USD B (acc)				
Number of shares		55 797.000	61 662.000	22 181.000
Net asset value per share	USD	136.62	122.89	120.12
Total Net Assets	USD	7 622 806	7 577 402	2 664 356
Class USD C (acc)				
Number of shares		6 284.960	8 288.260	2 790.394
Net asset value per share	USD	131.20	116.53	116.54
Total Net Assets	USD	824 602	965 809	325 199
Class USD Y1 (acc)				
Number of shares		15 904.588	15 904.588	15 904.588
Net asset value per share	USD	130.40	117.61	115.05
Total Net Assets	USD	2 074 015	1 870 544	1 829 789
Class USD Z (acc)				
Number of shares		12 730.660	20 208.227	9 065.270
Net asset value per share	USD	127.89	114.58	112.54
Total Net Assets	USD	1 628 180	2 315 512	1 020 251

Lumyna – European Debt - Credit UCITS Fund ¹

Total Net Assets	USD	800 513 596	921 215 808	846 177 606
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¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – European Debt - Credit UCITS Fund ¹ (cont.)				
Class CHF B (acc)				
Number of shares		43 117.394	9 487.213	4 937.874
Net asset value per share	CHF	26.39	84.83	92.84
Total Net Assets	CHF	1 137 887	804 757	458 450
Class EUR B (acc)				
Number of shares		10 639 744.321	3 598 702.130	2 802 547.181
Net asset value per share	EUR	28.87	91.71	99.65
Total Net Assets	EUR	307 209 167	330 036 584	279 286 397
Class EUR B (inc)				
Number of shares		237 680.253	71 273.894	70 540.954
Net asset value per share	EUR	27.12	86.15	95.60
Total Net Assets	EUR	6 445 898	6 140 117	6 744 005
Class GBP B (inc)				
Number of shares		476 025.425	131 877.591	163 323.696
Net asset value per share	GBP	28.14	88.26	96.47
Total Net Assets	GBP	13 397 326	11 640 053	15 756 459
Class USD B (acc)				
Number of shares		13 254 029.991	4 982 772.167	4 453 306.426
Net asset value per share	USD	32.53	103.42	109.33
Total Net Assets	USD	431 181 808	515 338 924	486 883 060
Class USD B (inc)				
Number of shares		646 493.270	262 416.715	189 818.703
Net asset value per share	USD	30.40	96.66	104.30
Total Net Assets	USD	19 653 508	25 364 484	19 798 810
Lumyna – Asian Pacific Debt - Government UCITS Fund ¹				
Total Net Assets	USD	1 612 205 369	4 109 523 594	4 767 845 088
Class CHF B (acc)				
Number of shares		77 454.482	32 417.972	22 470.051
Net asset value per share	CHF	34.24	89.42	95.83
Total Net Assets	CHF	2 651 990	2 898 722	2 153 289
Class EUR B (acc)				
Number of shares		17 613 918.110	17 713 339.609	17 874 956.883
Net asset value per share	EUR	36.08	92.60	98.44
Total Net Assets	EUR	635 596 283	1 640 264 206	1 759 693 444
Class EUR B (inc)				
Number of shares		365 868.891	292 269.381	332 784.133
Net asset value per share	EUR	34.89	89.53	96.47
Total Net Assets	EUR	12 764 435	26 167 028	32 103 390
Class GBP B (inc)				
Number of shares		939 415.560	1 067 844.548	1 203 589.950
Net asset value per share	GBP	36.74	93.78	99.64
Total Net Assets	GBP	34 512 888	100 147 631	119 925 905
Class USD B (acc)				
Number of shares		20 851 706.989	20 203 629.897	23 478 890.137
Net asset value per share	USD	40.65	103.85	107.61
Total Net Assets	USD	847 567 019	2 098 125 910	2 526 513 290
Class USD B (inc)				
Number of shares		891 751.643	741 560.925	835 763.611
Net asset value per share	USD	39.01	99.66	104.63

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – Asian Pacific Debt - Government UCITS Fund ¹ (cont.)				
Total Net Assets	USD	34 784 554	73 903 053	87 448 156
Lumyna – American Debt - Securitised UCITS Fund ¹				
Total Net Assets	USD	1 029 579 669	1 187 455 463	1 455 369 064
Class CHF B (acc)				
Number of shares		27 961.859	11 140.781	10 060.012
Net asset value per share	CHF	68.64	86.55	94.47
Total Net Assets	CHF	1 919 393	964 205	950 414
Class EUR B (acc)				
Number of shares		5 263 699.665	4 827 005.272	5 452 306.229
Net asset value per share	EUR	70.56	88.00	95.34
Total Net Assets	EUR	371 403 096	424 789 808	519 841 420
Class EUR B (inc)				
Number of shares		101 026.770	75 523.691	89 995.608
Net asset value per share	EUR	65.85	82.13	90.41
Total Net Assets	EUR	6 652 812	6 202 935	8 136 222
Class GBP B (inc)				
Number of shares		389 618.805	330 818.888	406 289.425
Net asset value per share	GBP	68.31	84.62	91.82
Total Net Assets	GBP	26 616 747	27 995 153	37 304 823
Class USD B (acc)				
Number of shares		7 122 438.241	6 669 036.762	7 563 437.682
Net asset value per share	USD	80.36	99.08	104.37
Total Net Assets	USD	572 359 357	660 741 535	789 398 238
Class USD B (inc)				
Number of shares		299 932.701	247 877.770	288 323.151
Net asset value per share	USD	74.58	91.95	98.38
Total Net Assets	USD	22 368 386	22 791 847	28 366 165
Lumyna – PSAM Global Event UCITS Fund				
Total Net Assets	EUR	408 425 393	619 585 820	975 856 916
Class EUR A (acc)				
Number of shares		158 796.117	303 326.552	689 614.593
Net asset value per share	EUR	143.60	144.53	158.82
Total Net Assets	EUR	22 803 134	43 839 524	109 521 881
Class EUR A2 (acc)				
Number of shares		1 843 087.203	2 319 155.814	2 938 905.070
Net asset value per share	EUR	122.28	122.77	134.24
Total Net Assets	EUR	225 381 498	284 722 547	394 504 609
Class EUR A3 (acc)				
Number of shares		55 922.872	55 850.822	72 352.849
Net asset value per share	EUR	122.76	123.55	135.77
Total Net Assets	EUR	6 864 867	6 900 377	9 823 080
Class EUR B (acc)				
Number of shares		441 177.186	755 580.988	1 722 044.462
Net asset value per share	EUR	104.96	105.64	116.09
Total Net Assets	EUR	46 306 329	79 820 487	199 907 761
Class EUR C (acc)				
Number of shares		23 555.911	60 976.360	90 527.770
Net asset value per share	EUR	101.22	102.14	112.84
Total Net Assets	EUR	2 384 215	6 228 006	10 215 254

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – PSAM Global Event UCITS Fund (cont.)				
Class EUR E (acc)				
Number of shares		42 062.712	60 019.493	94 322.641
Net asset value per share	EUR	127.02	128.18	141.61
Total Net Assets	EUR	5 342 707	7 693 344	13 356 813
Class EUR X1 (acc) ¹				
Number of shares		-	125 047.515	130 275.515
Net asset value per share	EUR	-	102.35	112.19
Total Net Assets	EUR	-	12 799 142	14 616 073
Class EUR X2 (acc)				
Number of shares		299 070.386	514 222.023	-
Net asset value per share	EUR	97.92	98.45	-
Total Net Assets	EUR	29 283 587	50 625 700	-
Class EUR Y2 (acc)				
Number of shares		8 776.540	8 776.540	8 776.540
Net asset value per share	EUR	103.92	104.35	114.14
Total Net Assets	EUR	912 036	915 844	1 001 777
Class EUR Z (acc)				
Number of shares		33 714.427	65 673.659	96 752.505
Net asset value per share	EUR	105.68	106.38	116.94
Total Net Assets	EUR	3 563 019	6 986 548	11 314 610
Class GBP A (acc)				
Number of shares		5 090.000	5 090.000	5 090.000
Net asset value per share	GBP	147.17	147.01	158.94
Total Net Assets	GBP	749 083	748 281	808 995
Class GBP A2 (acc) ¹				
Number of shares		-	14 627.056	14 977.847
Net asset value per share	GBP	-	125.63	135.14
Total Net Assets	GBP	-	1 837 556	2 024 141
Class GBP A3 (acc)				
Number of shares		17 276.135	19 981.965	26 790.165
Net asset value per share	GBP	145.08	144.92	156.68
Total Net Assets	GBP	2 506 420	2 895 873	4 197 539
Class GBP E (acc)				
Number of shares		775.500	775.500	775.500
Net asset value per share	GBP	132.09	132.31	143.81
Total Net Assets	GBP	102 438	102 604	111 528
Class GBP Z (acc)				
Number of shares		28 645.975	59 619.688	58 105.406
Net asset value per share	GBP	109.61	109.51	118.44
Total Net Assets	GBP	3 139 875	6 528 696	6 881 819
Class SEK A3 (acc)				
Number of shares		3 322 743.812	3 520 026.152	3 774 592.076
Net asset value per share	SEK	114.87	115.71	126.58
Total Net Assets	SEK	381 692 529	407 293 725	477 798 121
Class USD A (acc)				
Number of shares		24 433.305	49 428.555	74 921.386
Net asset value per share	USD	157.44	156.75	168.17
Total Net Assets	USD	3 846 871	7 747 914	12 599 791
Class USD A2 (acc)				
Number of shares		6 898.810	87 671.357	96 284.079
Net asset value per share	USD	138.46	137.50	146.79
Total Net Assets	USD	955 180	12 054 825	14 133 193

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – PSAM Global Event UCITS Fund (cont.)				
Class USD A3 (acc)				
Number of shares		47 174.857	59 077.857	70 074.197
Net asset value per share	USD	155.11	154.43	165.69
Total Net Assets	USD	7 317 360	9 123 525	11 610 527
Class USD B (acc)				
Number of shares		37 535.071	292 459.796	841 790.316
Net asset value per share	USD	114.53	114.03	122.35
Total Net Assets	USD	4 298 959	33 349 630	102 990 269
Class USD C (acc)				
Number of shares		18 179.744	18 399.744	34 629.044
Net asset value per share	USD	93.51	93.35	100.69
Total Net Assets	USD	1 699 996	1 717 640	3 486 971
Class USD E (acc)				
Number of shares		19 388.386	22 607.018	24 871.572
Net asset value per share	USD	147.22	146.97	158.53
Total Net Assets	USD	2 854 358	3 322 488	3 942 962
Class USD Z (acc)				
Number of shares		48 552.017	68 911.045	134 692.863
Net asset value per share	USD	112.35	111.87	120.07
Total Net Assets	USD	5 454 619	7 709 355	16 172 593
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund				
Total Net Assets	USD	410 508 538	551 583 082	1 481 123 107
Class CHF B (acc)				
Number of shares		2 592.002	2 592.002	10 104.676
Net asset value per share	CHF	81.65	84.10	98.46
Total Net Assets	CHF	211 632	217 998	994 947
Class EUR B (acc)				
Number of shares		353 698.245	1 040 124.562	1 295 633.921
Net asset value per share	EUR	85.92	87.68	102.10
Total Net Assets	EUR	30 389 198	91 196 224	132 282 434
Class EUR C (acc)				
Number of shares		14 932.408	20 607.083	9 302.241
Net asset value per share	EUR	79.55	81.39	95.30
Total Net Assets	EUR	1 187 802	1 677 231	886 512
Class EUR D (acc)				
Number of shares		446 500.002	845 061.016	771 986.190
Net asset value per share	EUR	87.64	89.26	103.53
Total Net Assets	EUR	39 133 179	75 429 781	79 920 462
Class EUR X2 (inc)				
Number of shares		6 003.003	7 277.663	93 663.271
Net asset value per share	EUR	88.71	90.17	104.16
Total Net Assets	EUR	532 533	656 201	9 755 766
Class EUR X4 (acc)				
Number of shares		662.471	13 611.391	269 383.207
Net asset value per share	EUR	83.66	85.42	98.97
Total Net Assets	EUR	55 420	1 162 652	26 661 079
Class EUR X5 (acc) ¹				
Number of shares		-	153 495.617	162 189.694
Net asset value per share	EUR	-	85.03	98.87
Total Net Assets	EUR	-	13 052 082	16 035 441

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund (cont.)				
Class EUR X7 (acc)				
Number of shares		1 179 805.000	954 314.000	970 539.000
Net asset value per share	EUR	89.16	90.54	104.42
Total Net Assets	EUR	105 187 919	86 406 572	101 339 807
Class EUR X8 (acc) ¹				
Number of shares		-	289 821.002	641 764.275
Net asset value per share	EUR	-	88.16	102.56
Total Net Assets	EUR	-	25 551 618	65 818 884
Class EUR Z (acc)				
Number of shares		2 585.000	38 716.228	45 062.077
Net asset value per share	EUR	81.69	83.37	97.12
Total Net Assets	EUR	211 171	3 227 772	4 376 402
Class GBP B (acc)				
Number of shares		3 151.401	119 407.581	209 375.595
Net asset value per share	GBP	84.22	85.30	97.70
Total Net Assets	GBP	265 422	10 185 452	20 456 369
Class GBP B (inc)				
Number of shares		-	-	1 728.590
Net asset value per share	GBP	-	-	96.66
Total Net Assets	GBP	-	-	167 091
Class GBP D (acc)				
Number of shares		181 208.167	340 417.948	650 587.275
Net asset value per share	GBP	91.44	92.43	105.45
Total Net Assets	GBP	16 570 185	31 464 918	68 602 616
Class GBP Management (acc)				
Number of shares		2 530.000	2 530.000	2 530.000
Net asset value per share	GBP	95.92	96.49	109.02
Total Net Assets	GBP	242 666	244 121	275 832
Class GBP X1 (acc)				
Number of shares		6 685.496	6 685.496	1 084 431.524
Net asset value per share	GBP	99.99	100.46	102.42
Total Net Assets	GBP	668 454	671 655	111 066 139
Class GBP X2 (inc)				
Number of shares		23 059.391	119 211.170	2 539 355.822
Net asset value per share	GBP	92.95	93.77	106.51
Total Net Assets	GBP	2 143 356	11 177 875	270 459 963
Class JPY X3 (acc)				
Number of shares		-	-	14 561 987.496
Net asset value per share	JPY	-	-	991.52
Total Net Assets	JPY	-	-	14 438 504 562
Class SEK Z (acc)				
Number of shares		1 687 627.403	2 247 280.365	2 275 415.578
Net asset value per share	SEK	418.26	426.71	494.46
Total Net Assets	SEK	705 869 321	958 945 553	1 125 090 766
Class USD B (acc)				
Number of shares		67 362.861	88 702.422	232 150.184
Net asset value per share	USD	90.92	91.89	104.66
Total Net Assets	USD	6 124 641	8 151 208	24 296 004
Class USD C (acc)				
Number of shares		1 810.703	3 609.703	2 584.822
Net asset value per share	USD	88.94	90.13	103.20
Total Net Assets	USD	161 043	325 340	266 764

¹ Refer to Note 1

Statistical information (cont.)

		Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund (cont.)					
Class USD D (acc)					
Number of shares			75 828.931	75 828.931	138 120.284
Net asset value per share	USD		92.89	93.70	106.29
Total Net Assets	USD		7 043 940	7 105 257	14 680 965
Class USD X1 (acc)					
Number of shares			1 231 788.458	529 781.854	711 849.650
Net asset value per share	USD		97.48	97.75	109.55
Total Net Assets	USD		120 078 862	51 784 720	77 986 178
Class USD X2 (inc)					
Number of shares			2 118.920	2 681.823	190 434.684
Net asset value per share	USD		93.95	94.58	106.84
Total Net Assets	USD		199 072	253 643	20 345 944
Class USD Z (acc)					
Number of shares			8 178.037	12 618.534	12 618.534
Net asset value per share	USD		86.94	87.88	100.13
Total Net Assets	USD		710 959	1 108 978	1 263 536
Lumyna – Millburn Adaptive Allocation Program UCITS Fund ¹					
Total Net Assets	USD		-	32 549 803	37 685 413
Class EUR X1 (acc)					
Number of shares			-	400 005.003	400 005.003
Net asset value per share	EUR		-	74.96	85.10
Total Net Assets	EUR		-	29 985 985	34 040 518
Class USD B (acc)					
Number of shares			-	-	10.000
Net asset value per share	USD		-	-	87.54
Total Net Assets	USD		-	-	875
Lumyna – Bluecove Alternative Credit UCITS Fund					
Total Net Assets	USD		163 828 721	149 503 690	135 958 365
Class EUR B (acc) ¹					
Number of shares			12 221.987	-	-
Net asset value per share	EUR		100.29	-	-
Total Net Assets	EUR		1 225 714	-	-
Class EUR D (acc)					
Number of shares			189 493.623	171 132.102	26 496.401
Net asset value per share	EUR		101.50	102.28	98.08
Total Net Assets	EUR		19 234 139	17 503 511	2 598 670
Class EUR M1 (acc)					
Number of shares			3 378.722	3 164.129	2 600.448
Net asset value per share	EUR		103.71	104.05	98.78
Total Net Assets	EUR		350 410	329 225	256 872
Class EUR X1 (acc)					
Number of shares			1 000 000.000	1 000 000.000	1 000 000.000
Net asset value per share	EUR		100.45	101.08	96.66
Total Net Assets	EUR		100 453 528	101 080 923	96 660 021
Class EUR Z (acc)					
Number of shares			200.000	200.000	-
Net asset value per share	EUR		99.38	100.19	-
Total Net Assets	EUR		19 876	20 038	-
Class GBP B (acc) ¹					
Number of shares			124 425.002	-	-
Net asset value per share	GBP		100.71	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – Bluecove Alternative Credit UCITS Fund (cont.)				
Total Net Assets	GBP	12 530 270	-	-
Class GBP D (acc)				
Number of shares		107 581.244	121 153.348	150 683.391
Net asset value per share	GBP	103.60	103.61	97.86
Total Net Assets	GBP	11 145 634	12 552 861	14 745 364
Class GBP M1 (acc)				
Number of shares		6 950.909	6 950.909	-
Net asset value per share	GBP	102.32	101.92	-
Total Net Assets	GBP	711 229	708 439	-
Class GBP X2 (acc)				
Number of shares		14 708.494	17 481.077	20 033.375
Net asset value per share	GBP	102.96	103.17	97.42
Total Net Assets	GBP	1 514 333	1 803 465	1 951 640
Class USD B (acc)				
Number of shares		19 849.382	10.000	10.000
Net asset value per share	USD	103.11	103.11	97.09
Total Net Assets	USD	2 046 598	1 031	971
Class USD D (acc)				
Number of shares		16 905.013	15 990.834	33 274.578
Net asset value per share	USD	104.05	103.83	97.59
Total Net Assets	USD	1 759 010	1 660 325	3 247 257
Lumyna – Weiss Multi - Strategy UCITS Fund				
Total Net Assets	USD	64 404 349	66 980 635	142 025 391
Class CHF Y1 (acc)				
Number of shares		5 500.000	5 500.000	5 500.000
Net asset value per share	CHF	78.39	81.17	93.01
Total Net Assets	CHF	431 144	446 412	511 569
Class EUR D (acc)				
Number of shares		657 145.073	698 475.073	743 958.347
Net asset value per share	EUR	81.85	83.59	94.44
Total Net Assets	EUR	53 785 258	58 383 095	70 256 601
Class EUR Y1 (acc)				
Number of shares		11 765.000	12 235.000	17 441.000
Net asset value per share	EUR	80.38	82.41	93.84
Total Net Assets	EUR	945 630	1 008 262	1 636 693
Class EUR Y2 (acc)				
Number of shares		-	-	10.000
Net asset value per share	EUR	-	-	93.31
Total Net Assets	EUR	-	-	933
Class GBP D (acc) ¹				
Number of shares		-	620.000	-
Net asset value per share	GBP	-	93.87	-
Total Net Assets	GBP	-	58 201	-
Class USD B (acc)				
Number of shares		56 209.000	686.000	4 960.000
Net asset value per share	USD	85.90	86.87	95.21
Total Net Assets	USD	4 828 214	59 594	472 248
Class USD D (acc)				
Number of shares		-	-	588 924.507
Net asset value per share	USD	-	-	95.26
Total Net Assets	USD	-	-	56 100 204

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – Weiss Multi - Strategy UCITS Fund (cont.)				
Class USD Y1 (acc)				
Number of shares		9 958.000	17 767.000	21 446.699
Net asset value per share	USD	84.35	85.53	94.27
Total Net Assets	USD	839 980	1 519 664	2 021 744
Class USD Y2 (acc)				
Number of shares		4 300.000	4 300.000	4 300.000
Net asset value per share	USD	85.62	86.49	94.62
Total Net Assets	USD	368 145	371 925	406 845
Class USD Y3 (acc)				
Number of shares		-	-	30 656.042
Net asset value per share	USD	-	-	93.92
Total Net Assets	USD	-	-	2 879 307
Lumyna – Proxy P Energy Transition UCITS Fund				
Total Net Assets	USD	37 327 038	38 611 344	-
Class EUR C (acc)				
Number of shares		10.000	10.000	-
Net asset value per share	EUR	76.10	92.44	-
Total Net Assets	EUR	761	924	-
Class EUR D (acc)				
Number of shares		182 106.083	188 696.083	-
Net asset value per share	EUR	90.78	109.97	-
Total Net Assets	EUR	16 532 298	20 751 728	-
Class SEK C (acc)				
Number of shares		1 388.707	4 568.433	-
Net asset value per share	SEK	405.82	494.03	-
Total Net Assets	SEK	563 566	2 256 953	-
Class USD B (acc)				
Number of shares		10.000	10.000	-
Net asset value per share	USD	86.28	103.42	-
Total Net Assets	USD	863	1 034	-
Class USD C (acc)				
Number of shares		160.000	160.000	-
Net asset value per share	USD	78.67	94.62	-
Total Net Assets	USD	12 587	15 139	-
Class USD D (acc)				
Number of shares		230 137.924	153 892.789	-
Net asset value per share	USD	85.85	102.86	-
Total Net Assets	USD	19 756 546	15 829 853	-
Class USD Z (acc)				
Number of shares		10.000	10.000	-
Net asset value per share	USD	79.13	94.92	-
Total Net Assets	USD	791	949	-
Lumyna – American Debt – Credit UCITS Fund ¹				
Total Net Assets	USD	775 437 386	-	-
Class CHF B (acc)				
Number of shares		26 584.235	-	-
Net asset value per share	CHF	55.00	-	-
Total Net Assets	CHF	1 462 037	-	-
Class EUR B (acc)				
Number of shares		5 104 282.934	-	-
Net asset value per share	EUR	60.03	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – American Debt – Credit UCITS Fund ¹ (cont.)				
Total Net Assets	EUR	306 418 776	-	-
Class EUR B (inc)				
Number of shares		111 814.828	-	-
Net asset value per share	EUR	56.39	-	-
Total Net Assets	EUR	6 305 336	-	-
Class GBP B (inc)				
Number of shares		213 723.918	-	-
Net asset value per share	GBP	58.06	-	-
Total Net Assets	GBP	12 409 546	-	-
Class USD B (acc)				
Number of shares		5 946 739.040	-	-
Net asset value per share	USD	68.81	-	-
Total Net Assets	USD	409 167 444	-	-
Class USD B (inc)				
Number of shares		286 588.937	-	-
Net asset value per share	USD	64.30	-	-
Total Net Assets	USD	18 428 606	-	-
Lumyna – European Debt – Securitised UCITS Fund ¹				
Total Net Assets	USD	158 558 678	-	-
Class CHF B (acc)				
Number of shares		33 658.810	-	-
Net asset value per share	CHF	13.12	-	-
Total Net Assets	CHF	441 610	-	-
Class EUR B (acc)				
Number of shares		4 570 241.636	-	-
Net asset value per share	EUR	13.43	-	-
Total Net Assets	EUR	61 378 134	-	-
Class EUR B (inc)				
Number of shares		118 144.355	-	-
Net asset value per share	EUR	12.53	-	-
Total Net Assets	EUR	1 480 753	-	-
Class GBP B (inc)				
Number of shares		110 727.016	-	-
Net asset value per share	GBP	13.05	-	-
Total Net Assets	GBP	1 445 392	-	-
Class USD B (acc)				
Number of shares		5 613 795.182	-	-
Net asset value per share	USD	15.25	-	-
Total Net Assets	USD	85 583 869	-	-
Class USD B (inc)				
Number of shares		295 141.150	-	-
Net asset value per share	USD	14.15	-	-
Total Net Assets	USD	4 176 047	-	-
Lumyna – American Debt – Government UCITS Fund ¹				
Total Net Assets	USD	808 373 638	-	-
Class CHF B (acc)				
Number of shares		53 676.598	-	-
Net asset value per share	CHF	27.32	-	-
Total Net Assets	CHF	1 466 331	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2023	March 31, 2023	March 31, 2022
Lumyna – American Debt – Government UCITS Fund ¹ (cont.)				
Class EUR B (acc)				
Number of shares		12 401 317.614	-	-
Net asset value per share	EUR	28.44	-	-
Total Net Assets	EUR	352 633 371	-	-
Class EUR B (inc)				
Number of shares		217 084.996	-	-
Net asset value per share	EUR	27.49	-	-
Total Net Assets	EUR	5 968 425	-	-
Class GBP B (inc)				
Number of shares		617 976.893	-	-
Net asset value per share	GBP	29.05	-	-
Total Net Assets	GBP	17 952 253	-	-
Class USD B (acc)				
Number of shares		12 024 642.659	-	-
Net asset value per share	USD	32.36	-	-
Total Net Assets	USD	389 077 532	-	-
Class USD B (inc)				
Number of shares		518 909.634	-	-
Net asset value per share	USD	31.05	-	-
Total Net Assets	USD	16 111 927	-	-
Lumyna – European Debt – Government UCITS Fund ¹				
Total Net Assets	USD	1 431 912 727	-	-
Class CHF B (acc)				
Number of shares		113 111.415	-	-
Net asset value per share	CHF	24.62	-	-
Total Net Assets	CHF	2 784 821	-	-
Class EUR B (acc)				
Number of shares		22 807 446.979	-	-
Net asset value per share	EUR	25.63	-	-
Total Net Assets	EUR	584 600 126	-	-
Class EUR B (inc)				
Number of shares		539 092.892	-	-
Net asset value per share	EUR	24.78	-	-
Total Net Assets	EUR	13 359 774	-	-
Class GBP B (inc)				
Number of shares		1 314 948.432	-	-
Net asset value per share	GBP	26.18	-	-
Total Net Assets	GBP	34 425 835	-	-
Class USD B (acc)				
Number of shares		24 741 861.046	-	-
Net asset value per share	USD	29.14	-	-
Total Net Assets	USD	720 929 205	-	-
Class USD B (inc)				
Number of shares		1 174 116.051	-	-
Net asset value per share	USD	27.96	-	-
Total Net Assets	USD	32 830 827	-	-

¹ Refer to Note 1

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

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
China					
393 163	21Vianet Group, Inc. - ADR	USD	1 972 382	1 162 314	1.40
364 000	China Forestry Holdings Co. Ltd. ^(a)	HKD	118 350	0	0.00
156 000	China Merchants Bank Co. Ltd.	HKD	608 609	615 197	0.74
762 195	Chindata Group Holdings Ltd. - ADR	USD	4 747 430	5 975 177	7.17
21 464	Daqo New Energy Corp. - ADR	USD	848 768	613 663	0.74
88 700	ENN Energy Holdings Ltd.	HKD	676 492	695 311	0.83
16 000	Futu Holdings Ltd.	USD	928 612	873 634	1.05
35 332	JOYY, Inc. - ADR	USD	1 178 899	1 271 785	1.53
48 871	Kanzhun Ltd.	USD	778 063	700 234	0.84
56 065	Luckin Coffee, Inc. - ADR	USD	735 090	1 853 950	2.23
50 209	New Oriental Education & Technology Group, Inc.	USD	2 317 137	2 776 611	3.33
498 000	Ping An Insurance Group Co. of China Ltd.	HKD	2 795 276	2 693 606	3.23
	Total China		17 705 108	19 231 482	23.09
Hong Kong					
868 900	ESR Cayman Ltd. 144A	HKD	1 897 281	1 152 669	1.38
93 160	Melco Resorts & Entertainment Ltd. - ADR	USD	893 874	870 227	1.05
	Total Hong Kong		2 791 155	2 022 896	2.43
Japan					
14 800	Chugai Pharmaceutical Co. Ltd.	JPY	435 358	433 156	0.52
638 100	CyberAgent, Inc.	JPY	3 926 684	3 256 495	3.91
126 355	Daiichi Sankyo Co. Ltd.	JPY	3 647 128	3 283 797	3.94
2 600	Daikoku Denki Co. Ltd.	JPY	83 119	88 536	0.11
6 500	Descente Ltd.	JPY	171 807	176 291	0.21
13 000	DMG Mori Co. Ltd.	JPY	215 694	209 245	0.25
108 424	Fancl Corp.	JPY	2 613 069	1 567 424	1.88
47 800	Fuji Oil Holdings, Inc.	JPY	654 712	686 025	0.82
7 300	Fuji Soft, Inc.	JPY	215 266	223 632	0.27
33 588	Information Services International-Dentsu Ltd.	JPY	994 269	1 216 032	1.46
58 800	Japan Airlines Co. Ltd.	JPY	1 141 718	1 082 273	1.30
31 400	Japan Securities Finance Co. Ltd.	JPY	234 428	285 198	0.34
27 200	Jeol Ltd.	JPY	839 123	767 492	0.92
44 300	Keisei Electric Railway Co. Ltd.	JPY	1 428 070	1 452 441	1.74
18 400	Kose Corp.	JPY	1 440 052	1 264 191	1.52
27 700	M&A Research Institute Holdings, Inc.	JPY	634 601	603 119	0.72
132 200	NEXON Co. Ltd.	JPY	2 424 781	2 237 055	2.69
903 200	Nippon Telegraph & Telephone Corp.	JPY	938 028	1 009 577	1.21
16 600	Noile Immune Biotech, Inc.	JPY	64 915	46 545	0.06
670 600	Rakuten, Inc.	JPY	2 423 793	2 602 315	3.12
22 400	Recruit holdings Co. Ltd.	JPY	730 773	653 461	0.79
163 400	Ryohin Keikaku Co. Ltd.	JPY	1 765 048	2 001 752	2.40
2 300	Seibu Giken Co. Ltd. ^(a)	JPY	37 959	37 850	0.05
22 700	Shibaura Mechatronics Corp.	JPY	1 149 291	1 012 931	1.22
39 500	Showa Denko KK	JPY	632 467	626 282	0.75

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

Unaudited semi-annual report

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
Japan (cont.)					
15 900	SRE holdings Corp.	JPY	374 074	296 580	0.36
10 000	TOTO Ltd.	JPY	305 265	244 506	0.29
82 400	Tsuburaya Fields Holdings, Inc.	JPY	1 370 448	1 068 647	1.28
	Total Japan		30 891 940	28 432 848	34.13
United States					
5 300	Activision Blizzard, Inc.	USD	391 717	468 703	0.56
37 500	Coupang LLC - A	USD	603 428	602 125	0.73
20 865	Western Digital Corp.	USD	779 429	899 239	1.08
	Total United States		1 774 574	1 970 067	2.37
	Total Shares		53 162 777	51 657 293	62.02
Warrants					
Hong Kong					
108 214	HH&L Acquisition Co. - A	USD	7 246	2 893	0.00
	Total Hong Kong		7 246	2 893	0.00
	Total Warrants		7 246	2 893	0.00
	Total Investments		53 170 023	51 660 186	62.02

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

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Internet	11.53	Airlines	1.30
Telecommunications	8.38	Entertainment	1.28
Pharmaceuticals	4.46	Lodging	1.05
Commercial Services	4.12	Gas	0.83
Software	3.52	Food	0.82
Cosmetics/Personal Care	3.40	Banks	0.74
Insurance	3.23	Building Materials	0.34
Computers	2.54	Hand/Machine Tools	0.25
Retail	2.40	Apparel	0.21
Beverages	2.23	Leisure Time	0.11
Electronics	2.14	Biotechnology	0.06
Diversified Financial Services	2.11	Forest Products & Paper	0.00
Real Estate	1.74	Holding Companies-Diversified	0.00
Transportation	1.74		62.02
Chemicals	1.49		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment EUR	Unrealised appreciation/(depreciation) EUR
EUR	DAX Index	Eurex Deutschland	15/12/2023	Morgan Stanley & Co. International PLC	(7)	2 717 050	63 438
USD	FTSE China A50 Index	Singapore Exchange	30/10/2023	Morgan Stanley & Co. International PLC	(39)	464 059	386
HKD	Hang Seng Index	Hong Kong Futures Exchange	30/10/2023	Morgan Stanley & Co. International PLC	(15)	1 618 041	(16 670)
HKD	HSCEI Index	Hong Kong Futures Exchange	30/10/2023	Morgan Stanley & Co. International PLC	(35)	1 304 485	(16 257)
JPY	Nikkei 225 Index	Singapore Exchange	07/12/2023	Morgan Stanley & Co. International PLC	(24)	4 839 739	134 588
JPY	Topix Index	Osaka Exchange	07/12/2023	Morgan Stanley & Co. International PLC	(31)	4 558 997	70 541
Total Futures contracts						15 502 371	236 026

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) EUR
AUD	1 300 000	EUR	788 676	20/12/2023	State Street Bank and Trust Company	3 056
CHF	199 799	EUR	209 607	20/12/2023	State Street Bank and Trust Company	(2 271)
CNH	9 269 155	EUR	1 193 000	20/12/2023	State Street Bank and Trust Company	8 286
CNH	1 678 674	USD	230 000	20/12/2023	State Street Bank and Trust Company	1 112
EUR	5 777	CHF	5 543	20/12/2023	State Street Bank and Trust Company	24

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

Unaudited semi-annual report

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR
EUR	7 601 438	CNH	59 578 563	20/12/2023	State Street Bank and Trust Company	(119 963)
EUR	261 465	GBP	227 371	20/12/2023	State Street Bank and Trust Company	161
EUR	10 316 897	HKD	87 003 777	20/12/2023	State Street Bank and Trust Company	(154 925)
EUR	18 117 406	JPY	2 811 347 568	20/12/2023	State Street Bank and Trust Company	158 639
EUR	55 014 467	USD	59 328 751	20/12/2023	State Street Bank and Trust Company	(817 607)
GBP	7 228 625	EUR	8 372 522	20/12/2023	State Street Bank and Trust Company	(65 082)
HKD	11 478 640	USD	1 470 000	20/12/2023	State Street Bank and Trust Company	(1 787)
JPY	506 415 874	EUR	3 244 432	20/12/2023	State Street Bank and Trust Company	(9 469)
JPY	34 528 335	USD	237 000	20/12/2023	State Street Bank and Trust Company	(2 466)
KRW	5 470 913 334	USD	4 090 000	20/12/2023	Morgan Stanley & Co. International PLC	(7 888)
TWD	27 101 715	USD	851 200	20/12/2023	Morgan Stanley & Co. International PLC	(4 267)
USD	1 455 000	CNH	10 622 831	20/12/2023	State Street Bank and Trust Company	(7 476)
USD	10 408 794	EUR	9 678 719	20/12/2023	State Street Bank and Trust Company	116 611
USD	716 988	HKD	5 600 000	20/12/2023	State Street Bank and Trust Company	711
USD	12 212 370	KRW	16 157 279 640	20/12/2023	Morgan Stanley & Co. International PLC	148 783
USD	195 000	TWD	6 248 332	20/12/2023	Morgan Stanley & Co. International PLC	(188)
Total forward foreign exchange contracts						(756 006)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
HKD	Alibaba Group Holding Ltd	Call	100.0000	30/10/2023	(205 600)	(8 277)	-
JPY	Nikkei 225	Put	31 000.0000	13/10/2023	(32)	(23 292)	(992 000 000)
JPY	Nikkei 225	Put	30 250.0000	13/10/2023	(16)	(4 456)	(484 000 000)
JPY	Nikkei 225	Put	31 375.0000	13/10/2023	15	18 039	-
JPY	Nikkei 225	Put	31 500.0000	13/10/2023	16	22 786	-
JPY	Nikkei 225	Put	31 750.0000	13/10/2023	16	31 394	-
JPY	Nikkei 225	Put	32 000.0000	13/10/2023	22	57 788	-
JPY	Nikkei 225	Put	32 500.0000	13/10/2023	32	146 843	-
HKD	Ping An Insurance Group Co	Call	50.0000	28/09/2023	(145 400)	-	-
JPY	Topix Index (Tokyo)	Put	2 175.0000	10/11/2023	(14)	(7 577)	(304 500 000)
JPY	Topix Index (Tokyo)	Put	2 300.0000	10/11/2023	28	61 585	-
Total Options						294 833	(1 780 500 000)

JPMorgan Chase Bank N.A. and Morgan Stanley & Co. International PLC is the counterparty to these options.

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Bank of America N.A.	Agriculture	Equity	Long	3 177 149	(183 357)
Bank of America N.A.	Apparel	Equity	Short	255 113	1 753
Bank of America N.A.	Auto Manufacturers	Equity	Short	704 948	(3 848)
Bank of America N.A.	Auto Parts & Equipment	Equity	Long	858 652	(155 287)
Bank of America N.A.	Banks	Equity	Short	123 740	2 395
Bank of America N.A.	Computers	Equity	Long	433 393	10 146

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

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Bank of America N.A.	Computers	Equity	Short	172 857	23 382
Bank of America N.A.	Diversified Financial Services	Equity	Short	673 308	(44 825)
Bank of America N.A.	Energy-Alternate Sources	Equity	Short	299 804	42 895
Bank of America N.A.	Engineering & Construction	Equity	Long	141 290	1 273
Bank of America N.A.	Hand/Machine Tools	Equity	Long	1 489 392	(129 540)
Bank of America N.A.	Internet	Equity	Short	614 236	53 216
Bank of America N.A.	Leisure Time	Equity	Short	1 099 741	(134 060)
Bank of America N.A.	Lodging	Equity	Long	696 789	(4 116)
Bank of America N.A.	Lodging	Equity	Short	47 468	5 928
Bank of America N.A.	Machinery-Diversified	Equity	Long	678 754	15 398
Bank of America N.A.	Machinery-Diversified	Equity	Short	418 888	17 584
Bank of America N.A.	Miscellaneous Manufacturing	Equity	Long	3 079 009	(42 008)
Bank of America N.A.	Oil & Gas Services	Equity	Long	1 020 264	67 346
Bank of America N.A.	REITS	Equity	Short	292 737	7 992
Bank of America N.A.	Semiconductors	Equity	Short	495 284	(6 403)
Bank of America N.A.	Swap Index - Diversified	Derivatives	Long	1 224 950	114 518
Bank of America N.A.	Swap Index - Diversified	Derivatives	Short	907 377	(1 776)
Bank of America N.A.	Telecommunications	Equity	Long	1 960 661	(260 861)
Bank of America N.A.	Telecommunications	Equity	Short	956 606	(121 514)
Bank of America N.A.	Toys/Games/Hobbies	Equity	Short	425 870	513
Citibank N.A.	Chemicals	Equity	Long	2 103 661	(25 282)
Citibank N.A.	Commercial Services	Equity	Long	510 409	(204 164)
Citibank N.A.	Healthcare-Products	Equity	Long	1 290 303	(140 304)
Citibank N.A.	Internet	Equity	Long	2 192 608	223 467
Citibank N.A.	Machinery-Diversified	Equity	Long	825 152	104 155
Citibank N.A.	Miscellaneous Manufacturing	Equity	Long	4 687 560	(27 877)
Goldman Sachs International	Auto Manufacturers	Equity	Long	1 453 340	(88 629)
Goldman Sachs International	Chemicals	Equity	Short	1 922 231	136 608
Goldman Sachs International	Electronics	Equity	Long	7 648 918	195 326
Goldman Sachs International	Internet	Equity	Long	168 709	16 508
Goldman Sachs International	Machinery-Construction & Mining	Equity	Long	879 884	(122 480)
Goldman Sachs International	Miscellaneous Manufacturing	Equity	Short	429 535	(5 543)
Goldman Sachs International	Retail	Equity	Long	202 118	(6 836)
Goldman Sachs International	Retail	Equity	Short	441 972	(26 564)
Goldman Sachs International	Swap Index - Diversified	Derivatives	Long	1 549 421	17 817
Goldman Sachs International	Transportation	Equity	Short	379 383	19 611
JPMorgan Chase Bank N.A.	Aerospace/Defense	Equity	Short	652 641	(13 853)
JPMorgan Chase Bank N.A.	Apparel	Equity	Short	14 249	(8)
JPMorgan Chase Bank N.A.	Banks ^(a)	Equity	Long	568 438	16 387
JPMorgan Chase Bank N.A.	Banks	Equity	Short	1 003 026	(116 219)
JPMorgan Chase Bank N.A.	Beverages	Equity	Long	906 342	(224 082)
JPMorgan Chase Bank N.A.	Beverages	Equity	Short	995 300	(12 165)

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

Unaudited semi-annual report

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
JPMorgan Chase Bank N.A.	Chemicals	Equity	Long	2 129 976	(347 653)
JPMorgan Chase Bank N.A.	Chemicals	Equity	Short	549 775	14 551
JPMorgan Chase Bank N.A.	Commercial Services	Equity	Short	693 256	(11 591)
JPMorgan Chase Bank N.A.	Cosmetics/Personal Care	Equity	Long	2 510 824	(528 287)
JPMorgan Chase Bank N.A.	Electronics	Equity	Long	4 310 772	715 351
JPMorgan Chase Bank N.A.	Engineering & Construction	Equity	Long	1 930 517	(50 861)
JPMorgan Chase Bank N.A.	Iron/Steel	Equity	Short	343 862	(111)
JPMorgan Chase Bank N.A.	Machinery-Construction & Mining	Equity	Long	1 327 135	(97 292)
JPMorgan Chase Bank N.A.	Machinery-Diversified	Equity	Short	1 245 412	71 736
JPMorgan Chase Bank N.A.	Office/Business Equipment	Equity	Long	1 998 676	(275 074)
JPMorgan Chase Bank N.A.	Office/Business Equipment	Equity	Short	1 559 701	(58 554)
JPMorgan Chase Bank N.A.	Pharmaceuticals	Equity	Short	353 980	(39 295)
JPMorgan Chase Bank N.A.	Retail	Equity	Short	1 581 110	13 412
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Long	3 431 795	77 197
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Short	483 795	(5 452)
JPMorgan Chase Bank N.A.	Software	Equity	Short	208 803	10 266
JPMorgan Chase Bank N.A.	Swap Index - Diversified	Derivatives	Long	4 735 272	(67 371)
JPMorgan Chase Bank N.A.	Swap Index - Diversified	Derivatives	Short	1 679 244	(6 907)
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Long	469 982	10 173
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Short	636 502	58 634
JPMorgan Chase Bank N.A.	Transportation	Equity	Short	698 532	(60 499)
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Short	445 695	(51 681)
Morgan Stanley Capital Services, Inc.	Banks	Equity	Short	602 426	1 165
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	181 486	10 442
Morgan Stanley Capital Services, Inc.	Computers	Equity	Short	882 611	18 284
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	851 065	(13 562)
Morgan Stanley Capital Services, Inc.	Insurance	Equity	Short	1 179 837	(38 279)
Morgan Stanley Capital Services, Inc.	Internet	Equity	Long	495 727	(188 404)
Morgan Stanley Capital Services, Inc.	Internet	Equity	Short	590 950	134 135
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Short	964 500	(206 945)
Morgan Stanley Capital Services, Inc.	Pharmaceuticals	Equity	Short	985 698	(23 199)
Morgan Stanley Capital Services, Inc.	Real Estate	Equity	Long	382 383	(31 875)
Morgan Stanley Capital Services, Inc.	Swap Index - Diversified	Derivatives	Long	2 309 016	64 225
Morgan Stanley Capital Services, Inc.	Swap Index - Diversified	Derivatives	Short	2 350 183	137 868
Morgan Stanley Capital Services, Inc.	Telecommunications	Equity	Short	102 700	16 995
UBS AG	Agriculture	Equity	Short	1 517 596	(148 467)
UBS AG	Apparel	Equity	Short	14 249	18
UBS AG	Beverages	Equity	Long	419 938	(40 035)
UBS AG	Commercial Services	Equity	Short	207 654	6 243
UBS AG	Computers	Equity	Long	2 213 034	(267 041)
UBS AG	Energy-Alternate Sources	Equity	Short	235 667	63 875
UBS AG	Entertainment	Equity	Short	1 028 457	72 954
UBS AG	Internet	Equity	Long	4 652 684	125 261

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

Unaudited semi-annual report

Lumyna – MY Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
UBS AG	Internet	Equity	Short	431 488	14 843
UBS AG	Retail	Equity	Long	830 222	97 172
UBS AG	Retail	Equity	Short	1 642 234	27 916
UBS AG	Semiconductors	Equity	Short	43 068	2 188
UBS AG	Software	Equity	Short	1 569 764	(6 936)
UBS AG	Transportation	Equity	Short	1 588 683	(55 111)
Total Contracts for difference				114 671 416	(1 862 961)

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

The counterparties for OTC Derivatives including CFD as at September 30, 2023 are Citibank N.A., JP Morgan Securities PLC, JPMorgan Chase Bank N.A., Morgan Stanley & Co. International PLC, UBS AG, Merrill Lynch International, Goldman Sachs International and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2023 is JP Morgan Securities PLC with 7.10% of the NAV.

Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
1 000	United States Treasury Note/Bond 6.000% 15/02/2026	USD	1 088	1 023	0.01
1 000	United States Treasury Note/Bond 6.500% 15/11/2026	USD	1 127	1 048	0.01
1 000	United States Treasury Note/Bond 6.750% 15/08/2026	USD	1 124	1 051	0.02
1 000	United States Treasury Note/Bond 6.875% 15/08/2025	USD	1 085	1 031	0.01
1 000	United States Treasury Note/Bond 7.500% 15/11/2024	USD	1 059	1 024	0.01
1 000	United States Treasury Note/Bond 7.625% 15/02/2025	USD	1 074	1 031	0.01
Total United States			6 557	6 208	0.07
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			6 557	6 208	0.07
Total Investments			6 557	6 208	0.07
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
9 000 000	MLCX Commodity Enhanced Beta Weekly 5.310% 27/09/2023 31/03/2050	USD	9 000 000	9 000 000	97.11
Repurchase Agreement			9 000 000	9 000 000	97.11

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

Unaudited semi-annual report

Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2023)	%
Sovereign	0.07
	<u>0.07</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	1 364 450	USD	1 456 434	31/10/2023	State Street Bank and Trust Company	(10 160)
USD	47 893	EUR	44 881	31/10/2023	State Street Bank and Trust Company	321
Total forward foreign exchange contracts						(9 839)

Total return swaps

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
9 296 810	ICE BofAML Commodity index eXtra 03 Index	USD 1 Month LIBOR	USD	11/12/2023			
					Merrill Lynch International	(109 338)	10 819
Total return swaps						(109 338)	10 819

The counterparties for OTC Derivatives as at September 30, 2023 are Merrill Lynch International and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company with (0.11)% of the NAV.

Lumyna – BOFA MLCX Commodity Alpha UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
1 000	United States Treasury Note/Bond 6.000% 15/02/2026	USD	1 092	1 023	0.00
1 000	United States Treasury Note/Bond 6.500% 15/11/2026	USD	1 133	1 048	0.00
1 000	United States Treasury Note/Bond 6.750% 15/08/2026	USD	1 130	1 051	0.00
1 000	United States Treasury Note/Bond 6.875% 15/08/2025	USD	1 089	1 031	0.00
1 000	United States Treasury Note/Bond 7.500% 15/11/2024	USD	1 061	1 024	0.00
1 000	United States Treasury Note/Bond 7.625% 15/02/2025	USD	1 076	1 031	0.00
Total United States			6 581	6 208	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			6 581	6 208	0.00
Total Investments			6 581	6 208	0.00
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
294 060 000	MLCX Commodity Alpha Weekly 5.310% 27/09/2023 31/03/2050	USD	294 060 000	294 060 000	96.36
Repurchase Agreement			294 060 000	294 060 000	96.36

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

Unaudited semi-annual report

Lumyna – BOFA MLCX Commodity Alpha UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2023)	%
Sovereign	0.00
	<u>0.00</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	214 021 146	USD	228 445 655	31/10/2023	State Street Bank and Trust Company	(1 589 971)
GBP	28 110 734	USD	34 485 875	31/10/2023	State Street Bank and Trust Company	(169 425)
USD	7 030 112	EUR	6 606 160	31/10/2023	State Street Bank and Trust Company	27 789
USD	977 501	GBP	796 841	31/10/2023	State Street Bank and Trust Company	4 751
Total forward foreign exchange contracts						(1 726 856)

Total return swaps

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
313 680 772	Merrill Lynch Commodity Index eXtra Alpha 5 Long Short	USD 3 Month LIBOR	USD	11/12/2023	Merrill Lynch International	(8 267 603)	88 142
Total return swaps						(8 267 603)	88 142

The counterparties for OTC Derivatives as at September 30, 2023 are Merrill Lynch International and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company with 1.80% of the NAV.

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Supranational					
8 000 000	European Investment Bank 1.875% 10/02/2025	USD	7 734 344	7 632 985	8.30
15 000 000	European Investment Bank 2.625% 15/03/2024	USD	15 083 117	14 804 126	16.10
15 000 000	European Investment Bank 2.750% 15/08/2025	USD	14 609 954	14 362 502	15.62
13 000 000	Inter-American Development Bank 2.125% 15/01/2025	USD	12 678 824	12 462 072	13.55
11 000 000	Inter-American Development Bank 3.000% 21/02/2024	USD	10 997 057	10 890 787	11.85
	Total Supranational		61 103 296	60 152 472	65.42
	Total Bonds		61 103 296	60 152 472	65.42
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
1 000	United States Treasury Note/Bond 3.500% 15/02/2039	USD	1 050	863	0.00
1 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	1 135	942	0.00
1 000	United States Treasury Note/Bond 4.375% 15/02/2038	USD	1 151	968	0.00
1 000	United States Treasury Note/Bond 4.500% 15/05/2038	USD	1 165	977	0.00
1 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	1 185	1 016	0.00
1 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 213	1 038	0.01
	Total United States		6 899	5 804	0.01
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		6 899	5 804	0.01
Other transferable securities					
Bonds					
Ireland					
5 777 508	Star Compass Plc. 0.000% 26/02/2027	USD	6 482 726	7 691 597	8.36
	Total Ireland		6 482 726	7 691 597	8.36
	Total Bonds		6 482 726	7 691 597	8.36
	Total Investments		67 592 921	67 849 873	73.79

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2023)

	%
Multi-National	65.42
Diversified Financial Services	8.36
Sovereign	0.01
	<u>73.79</u>

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
AUD	10 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2023	Deutsche Bank AG	(42)	3 027 934	25 643
CAD	10 Year Government of Canada Bond	Montreal Exchange	18/12/2023	Deutsche Bank AG	(119)	10 106 200	101 590
JPY	10 Year Japan Government Bond	Osaka Exchange	13/12/2023	Deutsche Bank AG	3	2 911 038	(7 698)
USD	10 Year US Treasury Note	Chicago Board of Trade	19/12/2023	BOFA Securities, Inc.	(85)	9 185 312	(26 844)
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	17/06/2024	Deutsche Bank AG	(62)	10 792 203	12 937
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	18/09/2024	Deutsche Bank AG	(51)	8 899 089	15 703
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	18/12/2024	Deutsche Bank AG	(41)	7 169 291	18 349
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	19/03/2025	Deutsche Bank AG	(31)	5 432 117	13 942
EUR	3 Month Euribor	ICE Futures Europe	17/06/2024	Deutsche Bank AG	(104)	26 456 183	39 511
EUR	3 Month Euribor	ICE Futures Europe	16/09/2024	Deutsche Bank AG	(94)	23 963 281	33 772
EUR	3 Month Euribor	ICE Futures Europe	16/12/2024	Deutsche Bank AG	(86)	21 973 889	25 507
EUR	3 Month Euribor	ICE Futures Europe	17/03/2025	Deutsche Bank AG	(72)	18 428 162	10 764
EUR	3 Month Euribor	ICE Futures Europe	16/06/2025	Deutsche Bank AG	(73)	18 704 380	18 473
EUR	3 Month Euribor	ICE Futures Europe	15/09/2025	Deutsche Bank AG	(50)	12 818 492	11 319
EUR	3 Month Euribor	ICE Futures Europe	15/12/2025	Deutsche Bank AG	(39)	10 002 549	6 069
GBP	3 Month Sonia Index	ICE Futures Europe	17/09/2024	Deutsche Bank AG	(20)	5 781 984	(2 136)
GBP	3 Month Sonia Index	ICE Futures Europe	17/12/2024	Deutsche Bank AG	(13)	3 765 628	(10 039)
GBP	3 Month Sonia Index	ICE Futures Europe	18/03/2025	Deutsche Bank AG	(13)	3 773 761	(4 120)
GBP	3 Month Sonia Index	ICE Futures Europe	17/06/2025	Deutsche Bank AG	3	872 561	(31)
GBP	3 Month Sonia Index	ICE Futures Europe	16/09/2025	Deutsche Bank AG	(6)	1 747 686	(1 175)
GBP	3 Month Sonia Index	ICE Futures Europe	16/12/2025	Deutsche Bank AG	(16)	4 665 623	(6 988)
GBP	3 Month Sonia Index	ICE Futures Europe	17/03/2026	Deutsche Bank AG	(8)	2 334 886	(1 541)
AUD	3 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2023	Deutsche Bank AG	(88)	5 968 508	32 400
USD	5 Year US Treasury Note	Chicago Board of Trade	29/12/2023	BOFA Securities, Inc.	(95)	10 009 141	(1 367)
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	13/06/2024	Deutsche Bank AG	(54)	34 388 025	15 352
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	12/09/2024	Deutsche Bank AG	(44)	28 022 606	8 907
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	12/12/2024	Deutsche Bank AG	(44)	28 028 075	10 108

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	Australian Currency	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	(23)	1 484 650	6 290
USD	British Pound Currency	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	(49)	3 739 313	14 756
EUR	CAC 40 10 Euro Index	Euronext Paris	20/10/2023	BOFA Securities, Inc.	2	151 304	(439)
USD	Canadian Dollars	Chicago Mercantile Exchange	19/12/2023	Deutsche Bank AG	(18)	1 329 030	9 025
EUR	DAX Index	Eurex Deutschland	15/12/2023	Deutsche Bank AG	(3)	1 231 813	(13 223)
USD	DJIA Mini Index	Chicago Board of Trade	15/12/2023	Deutsche Bank AG	(9)	1 517 625	6 310
EUR	Euro BTP	Eurex Deutschland	07/12/2023	Deutsche Bank AG	(100)	11 607 783	343 103
EUR	Euro BTP	Eurex Deutschland	07/12/2023	BOFA Securities, Inc.	(360)	39 663 011	151 230
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	07/12/2023	Deutsche Bank AG	(105)	13 591 040	762 181
USD	Euro Fx	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	(16)	2 122 500	(1 800)
EUR	Euro OAT	Eurex Deutschland	07/12/2023	Deutsche Bank AG	(99)	12 902 380	280 150
GBP	FTSE 100 Index	ICE Futures Europe	15/12/2023	BOFA Securities, Inc.	(4)	374 529	(3 705)
USD	FTSE China A50 Index	Singapore Exchange	30/10/2023	Deutsche Bank AG	(136)	1 713 328	(9 133)
ZAR	FTSE JSE TOP 40 Index	South African Futures Exchange	21/12/2023	Deutsche Bank AG	(4)	142 780	428
MYR	FTSE KLCI Index	Bursa Malaysia	31/10/2023	Deutsche Bank AG	(16)	243 139	2 231
EUR	FTSE MIB Index	Borsa Italiana	15/12/2023	BOFA Securities, Inc.	(6)	897 575	3 290
USD	FTSE Taiwan Index	Singapore Exchange	30/10/2023	Deutsche Bank AG	3	171 000	360
EUR	German Euro BOBL	Eurex Deutschland	07/12/2023	Deutsche Bank AG	(113)	13 836 408	104 875
EUR	German Euro BUND	Eurex Deutschland	07/12/2023	Deutsche Bank AG	(118)	16 057 649	272 470
HKD	Hang Seng Index	Hong Kong Futures Exchange	30/10/2023	Deutsche Bank AG	(12)	1 370 700	(23 415)
HKD	HSCEI Index	Hong Kong Futures Exchange	30/10/2023	Deutsche Bank AG	(43)	1 697 079	(24 085)
EUR	IBEX 35 Index	Meff Renta Variable Madrid	20/10/2023	Deutsche Bank AG	21	2 097 081	(13 340)
USD	IFSC Nifty 50	NSE India	26/10/2023	Deutsche Bank AG	28	1 103 788	(1 490)
USD	Japanese Yen	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	(42)	3 558 188	28 187
KRW	KOSPI 200 Index	Korea Exchange	14/12/2023	Goldman Sachs International	(63)	3 840 040	61 963
GBP	Long Gilt	ICE Futures Europe	27/12/2023	Deutsche Bank AG	(72)	8 275 084	(21 141)
USD	Mexican Peso	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	9	255 240	1 120
USD	Mini MSCI EAFE Index	ICE Futures U.S.	15/12/2023	Deutsche Bank AG	(4)	408 300	(280)
USD	MSCI Emerging Markets Mini Index	ICE Futures U.S.	15/12/2023	Deutsche Bank AG	(10)	477 750	370
SGD	MSCI Singapore Index	Singapore Exchange	30/10/2023	Deutsche Bank AG	38	794 489	1 299

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	15/12/2023	BOFA Securities, Inc.	(2)	594 660	765
USD	New Zealand Currency	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	1	60 015	90
JPY	Nikkei 225 Index	Singapore Exchange	07/12/2023	Deutsche Bank AG	13	1 392 546	6 962
USD	Russell 2000 Mini Index	Chicago Mercantile Exchange	15/12/2023	BOFA Securities, Inc.	(22)	1 978 460	750
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	15/12/2023	BOFA Securities, Inc.	18	3 892 950	(3 213)
USD	S&P MidCap 400 E-Mini Index	Chicago Mercantile Exchange	15/12/2023	Deutsche Bank AG	(1)	252 040	950
CAD	S&P TSX 60 Index	Montreal Exchange	14/12/2023	Deutsche Bank AG	(13)	2 256 025	9 221
THB	SET 50 Index	Thailand Futures Exchange	28/12/2023	BOFA Securities, Inc.	(60)	297 129	4 840
AUD	SPI 200 Index	Australian Stock Exchange	21/12/2023	Deutsche Bank AG	11	1 254 638	2 302
USD	Swiss France Currency	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG	(4)	550 800	2 069
JPY	Topix Index	Osaka Exchange	07/12/2023	Deutsche Bank AG	9	1 399 792	(48 999)
USD	US Long Bond	Chicago Board of Trade	19/12/2023	Deutsche Bank AG	(66)	7 509 563	107 094
USD	US Ultra Long Bond	Chicago Board of Trade	19/12/2023	Deutsche Bank AG	(95)	11 275 312	651 875
USD	VIX Futures-CBOE	CBOE Futures Exchange	18/10/2023	Deutsche Bank AG	(38)	675 306	22 524
USD	VIX Futures-CBOE	CBOE Futures Exchange	15/11/2023	Deutsche Bank AG	(9)	164 217	(3 007)
USD	VIX Futures-CBOE	CBOE Futures Exchange	20/12/2023	Deutsche Bank AG	(10)	183 437	(10 056)
EUR	VStoxx	Eurex Deutschland	18/10/2023	Deutsche Bank AG	(131)	245 284	(1 254)
EUR	VStoxx	Eurex Deutschland	15/11/2023	Deutsche Bank AG	(21)	40 764	(296)
Total Futures contracts						499 906 138	3 018 611

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
AUD	6 390 000	USD	4 104 133	18/10/2023	Bank of America N.A.	12 081
BRL	17 710 000	USD	3 562 899	18/10/2023	Bank of America N.A.	(47 120)
CAD	8 220 000	USD	6 082 345	18/10/2023	Deutsche Bank AG	(17 566)
CHF	5 300 000	USD	5 920 220	18/10/2023	Bank of America N.A.	(121 582)
CLP	844 000 000	USD	950 354	18/10/2023	Bank of America N.A.	(7 770)
EUR	8 240 000	USD	8 836 425	18/10/2023	Deutsche Bank AG	(114 402)
GBP	4 050 000	USD	5 063 331	18/10/2023	Deutsche Bank AG	(119 457)
ILS	9 700 000	USD	2 548 410	18/10/2023	Bank of America N.A.	(1 320)
INR	1 657 890 000	USD	19 985 399	18/10/2023	Bank of America N.A.	(47 080)
JPY	723 000 000	USD	4 934 858	18/10/2023	Deutsche Bank AG	(83 585)

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
KRW	9 358 000 000	USD	7 044 135	18/10/2023	Bank of America N.A.	(109 223)
MXN	73 540 000	USD	4 243 409	18/10/2023	Deutsche Bank AG	(29 025)
NOK	26 190 000	USD	2 456 144	18/10/2023	Bank of America N.A.	(300)
NZD	8 780 000	USD	5 215 680	18/10/2023	Bank of America N.A.	53 622
PLN	24 470 000	USD	5 747 832	18/10/2023	Bank of America N.A.	(152 212)
SEK	18 120 000	USD	1 634 345	18/10/2023	Bank of America N.A.	29 123
SGD	21 850 000	USD	16 048 319	18/10/2023	Bank of America N.A.	(45 157)
USD	6 880 213	AUD	10 670 000	18/10/2023	Bank of America N.A.	6 972
USD	1 340 389	BRL	6 750 000	18/10/2023	Bank of America N.A.	381
USD	11 257 561	CAD	15 290 000	18/10/2023	Deutsche Bank AG	(23 516)
USD	11 418 197	CHF	10 290 000	18/10/2023	Bank of America N.A.	160 085
USD	1 724 706	CLP	1 510 000 000	18/10/2023	Bank of America N.A.	38 326
USD	14 791 226	EUR	13 870 000	18/10/2023	Deutsche Bank AG	109 857
USD	20 742 688	GBP	16 810 000	18/10/2023	Deutsche Bank AG	222 553
USD	2 455 577	ILS	9 380 000	18/10/2023	Bank of America N.A.	(7 486)
USD	15 156 759	INR	1 261 430 000	18/10/2023	Bank of America N.A.	(13 597)
USD	17 571 995	JPY	2 586 000 000	18/10/2023	Deutsche Bank AG	220 142
USD	11 474 748	KRW	15 250 000 000	18/10/2023	Bank of America N.A.	173 481
USD	3 776 552	MXN	66 140 000	18/10/2023	Deutsche Bank AG	(13 758)
USD	4 143 651	NOK	44 330 000	18/10/2023	Bank of America N.A.	(13 190)
USD	5 290 376	NZD	8 900 000	18/10/2023	Bank of America N.A.	(50 944)
USD	5 680 973	PLN	24 470 000	18/10/2023	Bank of America N.A.	85 353
USD	5 657 083	SEK	62 050 000	18/10/2023	Bank of America N.A.	(39 282)
USD	19 365 026	SGD	26 370 000	18/10/2023	Bank of America N.A.	51 366
USD	3 100 780	ZAR	59 500 000	18/10/2023	Bank of America N.A.	(43 911)
ZAR	80 940 000	USD	4 262 120	18/10/2023	Bank of America N.A.	15 716
CHF	70 503	USD	78 093	31/10/2023	State Street Bank and Trust Company	(851)
EUR	26 251 440	USD	28 014 437	31/10/2023	State Street Bank and Trust Company	(212 422)
GBP	943 972	USD	1 157 900	31/10/2023	State Street Bank and Trust Company	(5 491)
JPY	7 911 434 691	USD	53 714 111	31/10/2023	State Street Bank and Trust Company	(518 563)
USD	2 074	CHF	1 873	31/10/2023	State Street Bank and Trust Company	21
USD	719 257	EUR	676 346	31/10/2023	State Street Bank and Trust Company	2 963
USD	149 010	GBP	122 510	31/10/2023	State Street Bank and Trust Company	(551)
USD	989 253	JPY	145 974 029	31/10/2023	State Street Bank and Trust Company	7 741
PLN	1 020 000	USD	233 358	15/11/2023	Bank of America N.A.	(290)
Total forward foreign exchange contracts						(649 868)

Options

Currency	Description	Put/Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	UBS ETC Linked to a Millburn Strategy	Call	56.5100	29/09/2023	(903 574)	-	-
Total Options						-	-

UBS AG is the counterparty to these options.

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

Unaudited semi-annual report

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

The counterparties for OTC Derivatives as at September 30, 2023 are Bank of America N.A., Deutsche Bank AG and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is Bank of America, N.A. with 3.02% of the NAV.

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
2 000 000	APA Infrastructure Ltd. 0.750% 15/03/2029	EUR	1 826 187	1 716 043	0.21
1 047 000	BHP Billiton Finance Ltd. - Reg 3.250% 24/09/2027	EUR	1 251 539	1 079 016	0.14
2 000 000	Goodman Australia Finance Pty Ltd. - Reg 1.375% 27/09/2025	EUR	2 072 912	1 981 794	0.25
1 400 000	Origin Energy Finance Ltd. - Reg 1.000% 17/09/2029	EUR	1 424 239	1 346 239	0.17
1 500 000	Scentre Group Trust 1 / Scentre Group Trust 2 1.750% 11/04/2028	EUR	1 455 105	1 377 079	0.17
1 525 000	TELSTRA GROUP Ltd. 3.750% 04/05/2031	EUR	1 682 070	1 588 547	0.20
3 100 000	Transurban Finance Co. Pty Ltd. 2.000% 28/08/2025	EUR	3 275 033	3 157 897	0.39
405 000	Wesfarmers Ltd. 0.954% 21/10/2033	EUR	324 894	310 310	0.04
Total Australia			13 311 979	12 556 925	1.57
Austria					
2 000 000	Erste Group Bank AG FRN 16/11/2028	EUR	1 870 586	1 779 176	0.22
2 500 000	Erste Group Bank AG FRN 30/05/2030	EUR	2 684 977	2 616 415	0.33
1 500 000	Erste Group Bank AG - Reg FRN 15/11/2032	EUR	1 372 949	1 306 817	0.16
Total Austria			5 928 512	5 702 408	0.71
Belgium					
1 000 000	Elia Transmission Belgium S.A. 3.000% 07/04/2029	EUR	1 064 602	1 007 274	0.12
1 000 000	Elia Transmission Belgium S.A. 3.250% 04/04/2028	EUR	1 092 480	1 031 618	0.13
600 000	Elia Transmission Belgium S.A. 3.625% 18/01/2033	EUR	643 476	607 887	0.08
1 000 000	KBC Group NV FRN 29/03/2026	EUR	1 057 329	1 012 554	0.13
2 000 000	KBC Group NV FRN 06/06/2026	EUR	2 197 972	2 115 310	0.26
725 000	Lonza Finance International NV 3.875% 25/05/2033	EUR	780 911	734 256	0.09
1 000 000	VGP NV 1.625% 17/01/2027	EUR	941 048	894 661	0.11
Total Belgium			7 777 818	7 403 560	0.92
British Virgin Islands					
500 000	State Grid Overseas Investment BVI Ltd. - Reg 1.375% 02/05/2025	EUR	577 431	503 775	0.06
Total British Virgin Islands			577 431	503 775	0.06
Czech Republic					
1 000 000	CEZ A/S 2.375% 06/04/2027	EUR	1 113 199	982 533	0.12
Total Czech Republic			1 113 199	982 533	0.12
Denmark					
2 000 000	Carlsberg Breweries A/S 0.375% 30/06/2027	EUR	1 842 778	1 849 221	0.23
2 900 000	Danske Bank A/S FRN 12/01/2027	EUR	3 052 560	3 039 659	0.38
1 000 000	Danske Bank A/S FRN 13/04/2027	GBP	1 226 956	1 179 241	0.15
375 000	Danske Bank A/S - Reg FRN 02/09/2030	EUR	442 572	368 039	0.05
3 555 000	H Lundbeck A/S 0.875% 14/10/2027	EUR	3 426 574	3 270 325	0.41
1 500 000	Jyske Bank A/S FRN 11/04/2026	EUR	1 491 471	1 584 075	0.20

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

Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Denmark (cont.)					
3 000 000	Orsted A/S 4.125% 01/03/2035	EUR	3 319 520	3 085 568	0.38
775 000	Pandora A/S 4.500% 10/04/2028	EUR	817 385	816 885	0.10
Total Denmark			15 619 816	15 193 013	1.90
Finland					
1 500 000	Balder Finland Oyj 1.000% 18/01/2027	EUR	1 298 559	1 271 386	0.16
1 000 000	Balder Finland Oyj 2.000% 18/01/2031	EUR	717 697	682 902	0.09
725 000	Nordea Bank AB - Reg 4.125% 05/05/2028	EUR	793 803	761 097	0.09
Total Finland			2 810 059	2 715 385	0.34
France					
2 000 000	AIRBUS SE 2.375% 07/04/2032	EUR	2 020 452	1 876 105	0.23
575 000	AXA S.A. FRN 11/07/2043	EUR	627 893	595 625	0.07
1 125 000	AXA S.A. - Reg FRN 10/07/2042	EUR	1 266 793	887 384	0.11
3 100 000	Banque Federative du Credit Mutuel S.A. 3.125% 14/09/2027	EUR	3 063 343	3 155 159	0.39
700 000	Banque Federative du Credit Mutuel S.A. - Reg 1.875% 18/06/2029	EUR	786 907	621 383	0.08
900 000	BNP Paribas S.A. FRN 01/09/2028	EUR	848 319	812 719	0.10
5 000 000	BNP Paribas S.A. 1.500% 17/11/2025	EUR	5 241 711	5 023 769	0.63
1 500 000	BNP Paribas S.A. FRN 10/01/2031	EUR	1 581 860	1 558 173	0.19
3 300 000	BNP Paribas S.A. FRN 26/09/2032	EUR	3 506 065	3 443 493	0.43
1 500 000	BNP Paribas S.A. FRN 13/01/2029	EUR	1 607 515	1 575 763	0.20
1 400 000	BNP Paribas S.A. 5.750% 13/06/2032	GBP	1 705 848	1 649 858	0.21
1 400 000	BNP Paribas S.A. - Reg 1.875% 14/12/2027	GBP	1 831 405	1 443 938	0.18
2 000 000	BPCE S.A. 0.500% 24/02/2027	EUR	1 954 783	1 865 119	0.23
1 000 000	BPCE S.A. 0.625% 28/04/2025	EUR	1 045 891	1 002 054	0.13
1 000 000	BPCE S.A. 4.125% 10/07/2028	EUR	1 111 120	1 052 554	0.13
700 000	BPCE S.A. FRN 01/06/2033	EUR	754 293	746 506	0.09
500 000	BPCE S.A. - Reg 0.250% 15/01/2026	EUR	556 346	484 318	0.06
400 000	BPCE S.A. - Reg 0.625% 15/01/2030	EUR	444 714	339 831	0.04
1 500 000	Cie de Saint-Gobain 4.625% 09/10/2029	GBP	1 815 142	1 735 188	0.22
1 000 000	Council Of Europe Development Bank 0.000% 09/04/2027	EUR	1 161 372	940 601	0.12
2 000 000	Credit Agricole Assurances S.A. 1.500% 06/10/2031	EUR	1 690 503	1 565 044	0.20
2 000 000	Credit Agricole S.A. 2.625% 17/03/2027	EUR	2 079 129	1 971 956	0.25
2 000 000	Credit Agricole S.A. 3.375% 28/07/2027	EUR	2 166 607	2 062 877	0.26
1 000 000	Credit Agricole S.A. 3.875% 28/11/2034	EUR	1 072 488	1 006 312	0.13
3 000 000	Credit Agricole S.A. FRN 11/07/2029	EUR	3 309 661	3 123 302	0.39
2 000 000	Credit Agricole S.A. FRN 14/06/2031	GBP	2 573 656	2 453 095	0.31
1 100 000	Credit Agricole S.A. - Reg FRN 22/04/2026	EUR	1 206 300	1 103 850	0.14
2 000 000	Credit Agricole SA 1.750% 05/03/2029	EUR	1 950 012	1 840 616	0.23
600 000	Credit Mutuel Arkea S.A. - Reg 1.625% 15/04/2026	EUR	672 104	595 622	0.07
100 000	Electricite de France S.A. - Reg 6.000% 23/01/2114	GBP	196 683	100 378	0.01
250 000	Electricite de France S.A. - Reg 6.125% 02/06/2034	GBP	416 226	294 473	0.04

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

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Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
1 500 000	Engie S.A. 2.375% 19/05/2026	EUR	1 606 775	1 522 065	0.19
700 000	Praemia Healthcare SACA 5.500% 19/09/2028	EUR	749 088	738 006	0.09
3 000 000	RCI Banque S.A. 4.750% 06/07/2027	EUR	3 281 291	3 177 813	0.40
3 000 000	SCOR SE FRN 08/06/2046	EUR	3 120 141	2 994 035	0.37
2 000 000	SCOR SE FRN 27/05/2048	EUR	2 102 272	1 994 041	0.25
5 000 000	Societe Generale S.A. - Reg 0.750% 25/01/2027	EUR	4 898 646	4 670 227	0.58
2 000 000	Thales S.A. 0.250% 29/01/2027	EUR	1 966 939	1 876 634	0.23
3 000 000	Thales S.A. 3.625% 14/06/2029	EUR	3 267 671	3 094 513	0.39
1 400 000	Total SE - Reg FRN Perpetual	EUR	1 690 501	1 065 367	0.13
825 000	TotalEnergies SE - Reg FRN Perpetual	EUR	933 859	762 102	0.10
Total France			73 882 324	68 821 868	8.60
Germany					
2 500 000	Allianz SE FRN 07/09/2038	EUR	2 687 209	2 561 413	0.32
5 000 000	Deutsche Bank AG - Reg FRN 10/06/2026	EUR	5 233 710	5 033 552	0.63
1 500 000	Hannover Rueck SE FRN 26/08/2043	EUR	1 716 741	1 616 552	0.20
100 000	HeidelbergCement AG 3.750% 31/05/2032	EUR	107 035	97 497	0.01
3 000 000	Hella GmbH & Co. KGaA 0.500% 26/01/2027	EUR	2 938 777	2 799 960	0.35
3 000 000	Henkel AG & Co. KGaA 0.500% 17/11/2032	EUR	2 533 485	2 392 193	0.30
3 000 000	Hochtief 0.500% 03/09/2027	EUR	2 930 209	2 779 259	0.35
3 239 000	Hochtief 0.625% 26/04/2029	EUR	2 906 931	2 777 891	0.35
1 000 000	Hochtief 1.750% 03/07/2025	EUR	1 063 759	1 013 393	0.13
2 000 000	Kreditanstalt fuer Wiederaufbau 1.125% 04/07/2025	GBP	2 348 559	2 276 330	0.28
500 000	Kreditanstalt fuer Wiederaufbau 1.375% 09/12/2024	GBP	606 814	581 836	0.07
1 000 000	Kreditanstalt fuer Wiederaufbau 5.500% 18/06/2025	GBP	1 274 919	1 224 892	0.15
700 000	Kreditanstalt fuer Wiederaufbau - Reg 5.000% 09/06/2036	GBP	1 257 314	871 619	0.11
2 000 000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 26/05/2042	EUR	1 619 120	1 508 312	0.19
500 000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 26/05/2041	EUR	367 486	400 790	0.05
1 300 000	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 26/05/2049	EUR	1 252 534	1 245 842	0.15
750 000	RWE AG 2.500% 24/08/2025	EUR	761 129	774 135	0.10
3 000 000	SAP SE 0.375% 18/05/2029	EUR	2 824 071	2 654 060	0.33
1 100 000	SAP SE 1.625% 10/03/2031	EUR	1 071 558	1 023 340	0.13
1 000 000	Talanx AG FRN 01/12/2042	EUR	812 951	778 029	0.10
1 000 000	Talanx AG FRN 05/12/2047	EUR	976 256	929 798	0.12
1 000 000	Talanx AG 4.000% 25/10/2029	EUR	1 119 537	1 051 953	0.13
2 500 000	Volkswagen Financial Services AG 0.250% 31/01/2025	EUR	2 597 219	2 515 130	0.31
Total Germany			41 007 323	38 907 776	4.86
Guernsey					
1 000 000	Sirius Real Estate Ltd. 1.125% 22/06/2026	EUR	950 089	932 170	0.12
Total Guernsey			950 089	932 170	0.12

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Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Hungary					
6 200 000	MOL Hungarian Oil & Gas Plc. - Reg 1.500% 08/10/2027	EUR	6 294 027	5 724 039	0.71
	Total Hungary		6 294 027	5 724 039	0.71
Iceland					
2 200 000	Arion Banki HF 4.875% 21/12/2024	EUR	2 202 046	2 327 994	0.29
	Total Iceland		2 202 046	2 327 994	0.29
Ireland					
1 000 000	Bank of Ireland Group Plc. FRN 10/05/2027	EUR	987 392	948 763	0.12
1 450 000	Bank of Ireland Group Plc. FRN 16/07/2028	EUR	1 571 080	1 544 595	0.19
425 000	Bank of Ireland Group Plc. FRN 04/07/2031	EUR	463 940	449 474	0.06
2 500 000	CCEP Finance Ireland DAC 0.500% 06/09/2029	EUR	2 290 239	2 163 095	0.27
1 500 000	CCEP Finance Ireland DAC 1.500% 06/05/2041	EUR	1 136 187	1 043 405	0.13
1 000 000	CRH SMW Finance DAC 4.000% 11/07/2027	EUR	1 109 805	1 055 434	0.13
1 425 000	CRH SMW Finance DAC 4.000% 11/07/2031	EUR	1 556 596	1 469 673	0.18
1 300 000	CRH SMW Finance DAC 4.250% 11/07/2035	EUR	1 421 409	1 324 499	0.17
2 000 000	Eaton Capital UnLtd Co. 0.128% 08/03/2026	EUR	2 016 934	1 926 218	0.24
2 000 000	GE Capital UK Funding Unlimited Co. 5.875% 18/01/2033	GBP	2 523 918	2 398 404	0.30
2 000 000	Kerry Group Financial Services UnLtd Co. 0.875% 01/12/2031	EUR	1 791 195	1 643 921	0.21
750 000	Roadster Finance DAC - Reg 1.625% 09/12/2024	EUR	889 335	746 330	0.09
525 000	Zurich Finance Ireland Designated Activity Co. FRN 23/11/2052	GBP	629 559	565 263	0.07
	Total Ireland		18 387 589	17 279 074	2.16
Italy					
2 500 000	Autostrade per l'Italia SpA 1.625% 25/01/2028	EUR	2 440 502	2 329 419	0.29
900 000	Autostrade per l'Italia SpA 1.875% 26/09/2029	EUR	736 595	803 291	0.10
900 000	Autostrade per l'Italia SpA 2.000% 15/01/2030	EUR	729 814	795 119	0.10
2 625 000	Credito Emiliano SpA FRN 26/03/2030	EUR	2 797 983	2 747 469	0.34
1 000 000	Enel SpA - Reg FRN 24/11/2081	EUR	1 030 377	979 133	0.12
150 000	Enel SpA - Reg 5.750% 22/06/2037	GBP	263 234	174 558	0.02
1 000 000	ERG SpA 0.875% 15/09/2031	EUR	844 615	794 518	0.10
1 500 000	Intesa Sanpaolo SpA 4.750% 06/09/2027	EUR	1 498 275	1 584 110	0.20
1 625 000	Mediobanca Banca di Credito Finanziario SpA FRN 13/09/2027	EUR	1 739 448	1 717 155	0.21
1 000 000	Mediobanca Banca di Credito Finanziario SpA - Reg 1.000% 08/09/2027	EUR	969 062	939 683	0.12
1 900 000	Snam SpA - Reg 0.750% 20/06/2029	EUR	2 160 244	1 653 890	0.21
2 350 000	Terna Rete Elettrica 3.875% 24/07/2033	EUR	2 554 724	2 393 666	0.30
3 000 000	UniCredit SpA 0.850% 19/01/2031	EUR	2 591 820	2 392 409	0.30
2 275 000	UniCredit SpA FRN 16/02/2029	EUR	2 444 890	2 322 402	0.29
1 000 000	UniCredit SpA FRN 15/11/2027	EUR	1 006 224	1 080 454	0.14

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

Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Italy (cont.)					
770 000	UniCredit SpA - Reg FRN 20/01/2026	EUR	856 987	776 517	0.10
3 500 000	Unione di Banche Italiane SpA 1.625% 21/04/2025	EUR	3 702 746	3 551 805	0.44
	Total Italy		28 367 540	27 035 598	3.38
Japan					
2 000 000	Asahi Group Holdings Ltd. 0.541% 23/10/2028	EUR	1 888 186	1 779 860	0.22
1 000 000	Mitsubishi UFJ Financial Group, Inc. FRN 19/09/2025	EUR	1 090 362	1 047 180	0.13
2 000 000	Mitsubishi UFJ Financial Group, Inc. FRN 07/06/2031	EUR	2 224 212	2 106 506	0.26
3 000 000	Mizuho Financial Group, Inc. 4.416% 20/05/2033	EUR	3 228 547	3 085 892	0.39
1 800 000	Mizuho Financial Group, Inc. 5.628% 13/06/2028	GBP	2 137 229	2 158 806	0.27
1 700 000	Nissan Motor Co. Ltd. - Reg 2.652% 17/03/2026	EUR	1 677 476	1 714 831	0.21
2 000 000	Nissan Motor Co. Ltd. - Reg 3.201% 17/09/2028	EUR	2 014 513	1 912 306	0.24
	Total Japan		14 260 525	13 805 381	1.72
Jersey					
1 000 000	Glencore Finance Europe Ltd. 1.500% 15/10/2026	EUR	1 027 972	978 831	0.12
1 000 000	Glencore Finance Europe Ltd. 1.750% 17/03/2025	EUR	1 066 415	1 021 302	0.13
1 000 000	Heathrow Funding Ltd. 5.875% 13/05/2041	GBP	1 231 228	1 145 999	0.14
375 000	Heathrow Funding Ltd. - Reg 1.500% 12/10/2025	EUR	440 716	375 687	0.05
250 000	Heathrow Funding Ltd. - Reg 2.750% 09/08/2049	GBP	313 788	167 078	0.02
550 000	Heathrow Funding Ltd. - Reg 6.750% 03/12/2026	GBP	862 820	685 484	0.09
	Total Jersey		4 942 939	4 374 381	0.55
Luxembourg					
775 000	Blackstone Property Partners Europe Holdings Sarl - Reg 2.625% 20/10/2028	GBP	1 056 195	731 403	0.09
500 000	CPI Property Group S.A. 1.750% 14/01/2030	EUR	342 943	330 697	0.04
5 000 000	Euro Stability Mechanism 0.000% 15/12/2026	EUR	4 989 721	4 763 655	0.60
1 000 000	Euroclear Investments S.A. - Reg FRN 16/06/2051	EUR	1 218 551	801 739	0.10
6 500 000	European Financial Stability Facility 0.400% 26/01/2026	EUR	6 673 663	6 421 891	0.80
1 000 000	European Financial Stability Facility 1.700% 13/02/2043	EUR	832 467	763 948	0.10
500 000	European Financial Stability Facility 2.000% 28/02/2056	EUR	435 903	357 365	0.04
10 000 000	European Financial Stability Facility 2.375% 11/04/2028	EUR	10 589 057	10 151 931	1.27
4 000 000	European Financial Stability Facility 3.375% 30/08/2038	EUR	4 050 566	4 055 826	0.51
2 000 000	European Financial Stability Facility - Reg 0.000% 20/01/2031	EUR	2 317 857	1 658 896	0.21
3 000 000	Holcim Finance 1.500% 06/04/2025	EUR	3 029 869	3 050 983	0.38
2 000 000	Holcim Finance Luxembourg S.A. 2.250% 26/05/2028	EUR	2 076 391	1 954 208	0.24
3 000 000	Novartis Finance S.A. 0.000% 23/09/2028	EUR	2 828 651	2 671 207	0.33

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Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Luxembourg (cont.)					
1 000 000	Prologis International Funding II S.A. - Reg 2.750% 22/02/2032	GBP	1 346 536	965 679	0.12
1 000 000	SES S.A. 3.500% 14/01/2029	EUR	1 068 177	984 800	0.12
Total Luxembourg			42 856 547	39 664 228	4.95
Netherlands					
3 000 000	ABB Finance BV 3.250% 16/01/2027	EUR	3 266 093	3 118 017	0.39
3 000 000	ABB Finance BV 3.375% 16/01/2031	EUR	3 226 215	3 052 446	0.38
1 000 000	ABN AMRO Bank NV 0.600% 15/01/2027	EUR	984 038	937 551	0.12
1 000 000	ABN AMRO Bank NV 1.250% 28/05/2025	EUR	1 048 518	1 008 629	0.13
3 100 000	ABN AMRO BANK NV 4.375% 20/10/2028	EUR	3 423 024	3 258 133	0.41
1 000 000	AGCO International Holdings BV 0.800% 06/10/2028	EUR	898 780	875 341	0.11
4 000 000	Airbus SE 1.625% 09/06/2030	EUR	3 895 726	3 654 255	0.46
125 000	Alcon Finance BV 2.375% 31/05/2028	EUR	133 532	122 516	0.02
975 000	American Medical Systems Europe BV 0.750% 08/03/2025	EUR	1 078 496	982 732	0.12
3 000 000	ASML Holdings NV 2.250% 17/05/2032	EUR	3 055 754	2 858 015	0.36
3 000 000	Compass Group Finance Netherlands BV 1.500% 05/09/2028	EUR	3 008 086	2 850 399	0.36
1 000 000	Cooperatieve Rabobank UA 1.125% 07/05/2031	EUR	902 720	850 049	0.11
2 000 000	Cooperatieve Rabobank UA 4.000% 10/01/2030	EUR	2 180 612	2 066 532	0.26
2 000 000	Cooperatieve Rabobank UA FRN 27/01/2028	EUR	2 222 762	2 130 878	0.27
1 000 000	CTP NV 0.750% 18/02/2027	EUR	922 984	878 932	0.11
1 506 000	CTP NV - Reg 0.625% 27/09/2026	EUR	1 529 900	1 354 732	0.17
1 000 000	E.ON International Finance BV 6.250% 03/06/2030	GBP	1 308 149	1 245 214	0.16
350 000	E.ON International Finance BV - Reg 6.125% 06/07/2039	GBP	626 177	419 597	0.05
300 000	E.ON International Finance BV - Reg 6.750% 27/01/2039	GBP	558 206	380 315	0.05
3 900 000	easyJet FinCo BV - Reg 1.875% 03/03/2028	EUR	3 714 869	3 618 352	0.45
3 200 000	Enel Finance International NV 0.875% 17/01/2031	EUR	2 850 429	2 643 345	0.33
1 625 000	Enel Finance International NV 4.000% 20/02/2031	EUR	1 723 862	1 672 124	0.21
2 000 000	Enel Finance International NV - Reg 0.375% 17/06/2027	EUR	1 957 148	1 855 623	0.23
7 025 000	IMCD NV 4.875% 18/09/2028	EUR	7 445 193	7 361 408	0.92
1 300 000	IMCD NV - Reg 2.125% 31/03/2027	EUR	1 424 641	1 255 334	0.16
1 200 000	ING Groep NV FRN 29/11/2025	EUR	1 257 438	1 209 702	0.15
1 000 000	ING Groep NV 3.000% 18/02/2026	GBP	1 189 680	1 141 185	0.14
1 100 000	ING Groep NV FRN 14/11/2027	EUR	1 099 053	1 176 493	0.15
2 000 000	ING Groep NV FRN 14/11/2033	EUR	2 313 450	2 179 479	0.27
2 000 000	ING GROEP NV FRN 09/06/2032	EUR	1 896 801	1 798 016	0.22
2 000 000	ING GROEP NV FRN 23/05/2034	EUR	2 210 149	2 087 059	0.26
1 400 000	ING Groep NV - Reg FRN 07/12/2028	GBP	1 928 912	1 404 878	0.18
1 900 000	JT International Financial Services BV 1.000% 26/11/2029	EUR	1 715 736	1 639 317	0.20

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Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Netherlands (cont.)					
2 000 000	JT International Financial Services BV 1.125% 28/09/2025	EUR	2 109 744	1 990 598	0.25
2 000 000	JT International Financial Services BV FRN 07/04/2081	EUR	1 976 887	1 944 195	0.24
300 000	Koninklijke KPN NV 3.875% 03/07/2031	EUR	325 627	307 201	0.04
1 000 000	LeasePlan Corp. NV 0.250% 07/09/2026	EUR	981 943	937 362	0.12
900 000	Naturgy Finance BV 0.875% 15/05/2025	EUR	881 278	903 716	0.11
2 000 000	Naturgy Finance BV 1.500% 29/01/2028	EUR	2 020 499	1 918 447	0.24
3 000 000	Paccar Financial Europe 3.375% 15/05/2026	EUR	3 258 146	3 123 766	0.39
1 300 000	Prosus NV 1.985% 13/07/2033	EUR	1 020 278	919 127	0.11
800 000	Prosus NV 2.778% 19/01/2034	EUR	664 272	598 201	0.07
1 580 000	Prosus NV - Reg 1.539% 03/08/2028	EUR	1 368 500	1 359 354	0.17
4 500 000	RELX Finance BV - Reg 1.375% 12/05/2026	EUR	5 187 198	4 456 692	0.56
2 100 000	RELX Finance BV - Reg 3.750% 12/06/2031	EUR	2 286 180	2 168 129	0.27
1 000 000	REWE International Finance BV 4.875% 13/09/2030	EUR	1 068 705	1 060 376	0.13
1 000 000	Sagax Euro MTN 1.625% 24/02/2026	EUR	1 014 820	975 454	0.12
500 000	Sartorius Finance BV 4.875% 14/09/2035	EUR	532 167	521 988	0.06
3 000 000	Shell International Finance BV 1.625% 20/01/2027	EUR	3 213 621	2 953 570	0.37
100 000	Shell International Finance BV - Reg 1.750% 10/09/2052	GBP	130 283	53 120	0.01
503 000	STG Global Finance BV - Reg 1.375% 24/09/2025	EUR	592 128	487 252	0.06
2 075 000	Toyota Motor Finance Netherlands BV 4.000% 02/04/2027	EUR	2 192 505	2 199 521	0.27
1 500 000	Unilever Finance Netherlands BV 2.250% 16/05/2034	EUR	1 338 229	1 361 643	0.17
1 000 000	Unilever Finance Netherlands BV 3.500% 23/02/2035	EUR	1 089 652	1 012 186	0.13
1 550 000	Universal Music Group NV 3.000% 30/06/2027	EUR	1 626 111	1 587 758	0.20
2 000 000	Universal Music Group NV 3.750% 30/06/2032	EUR	2 164 026	2 016 207	0.25
2 000 000	Universal Music Group NV 4.000% 13/06/2031	EUR	2 195 056	2 061 170	0.26
736 000	Viterra Finance BV - Reg 1.000% 24/09/2028	EUR	860 011	658 000	0.08
3 000 000	Volkswagen Financial Services NV 3.750% 25/11/2024	EUR	3 291 173	3 157 796	0.39
700 000	Volkswagen Financial Services NV - Reg 2.125% 27/06/2024	GBP	888 346	829 334	0.10
775 000	Wolters Kluwer NV - Reg 0.750% 03/07/2030	EUR	888 944	666 739	0.08
	Total Netherlands		112 163 462	105 315 500	13.16
New Zealand					
3 000 000	ANZ New Zealand Int'l Ltd 0.375% 17/09/2029	EUR	2 701 237	2 583 200	0.32
	Total New Zealand		2 701 237	2 583 200	0.32
Poland					
850 000	ORLEN S.A. 4.750% 13/07/2030	EUR	908 994	881 779	0.11
	Total Poland		908 994	881 779	0.11
Portugal					
1 600 000	Banco Comercial Portugues S.A. FRN 02/10/2026	EUR	1 689 438	1 693 831	0.21
	Total Portugal		1 689 438	1 693 831	0.21

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Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Singapore					
1 000 000	Temasek Financial I Ltd. 3.250% 15/02/2027	EUR	1 088 830	1 041 344	0.13
	Total Singapore		1 088 830	1 041 344	0.13
Spain					
1 400 000	Acciona Energia Financiacion Filiales SA 3.750% 25/04/2030	EUR	1 524 319	1 420 559	0.18
3 000 000	Amadeus IT Group S.A. 2.875% 20/05/2027	EUR	3 216 145	3 060 285	0.38
1 500 000	Banco Bilbao Vizcaya Argentaria S.A. FRN 24/03/2027	EUR	1 493 742	1 432 943	0.18
2 000 000	Banco Bilbao Vizcaya Argentaria S.A. 1.750% 26/11/2025	EUR	2 104 394	2 011 765	0.25
2 600 000	Banco Bilbao Vizcaya Argentaria S.A. 3.375% 20/09/2027	EUR	2 746 253	2 665 647	0.33
2 000 000	Banco Bilbao Vizcaya Argentaria S.A. FRN 13/01/2031	EUR	2 214 020	2 087 432	0.26
2 000 000	Banco de Sabadell S.A. 0.875% 22/07/2025	EUR	2 064 424	1 989 065	0.25
2 000 000	Banco de Sabadell S.A. FRN 07/06/2029	EUR	2 237 365	2 111 982	0.27
2 000 000	Banco Santander S.A. 0.200% 11/02/2028	EUR	1 878 133	1 785 116	0.22
2 000 000	Banco Santander S.A. FRN 04/10/2032	GBP	2 084 278	2 005 265	0.25
2 000 000	Banco Santander S.A. 3.750% 16/01/2026	EUR	2 182 683	2 093 403	0.26
2 000 000	Banco Santander S.A. 4.250% 12/06/2030	EUR	2 180 378	2 100 780	0.26
1 000 000	Banco Santander S.A. 5.125% 25/01/2030	GBP	1 203 345	1 150 214	0.14
3 000 000	CaixaBank S.A. FRN 10/07/2026	EUR	3 096 496	2 979 615	0.37
1 500 000	CaixaBank S.A. FRN 06/04/2028	GBP	1 720 009	1 651 825	0.21
1 000 000	CaixaBank S.A. FRN 19/07/2029	EUR	1 111 308	1 054 909	0.13
500 000	CaixaBank S.A. FRN 19/07/2034	EUR	557 795	519 150	0.07
1 000 000	Iberdrola Finanzas SA 3.625% 13/07/2033	EUR	1 086 947	1 016 915	0.13
	Total Spain		34 702 034	33 136 870	4.14
Supranational					
1 000 000	African Development Bank 0.500% 22/03/2027	EUR	970 601	958 463	0.12
700 000	African Development Bank 1.125% 18/06/2025	GBP	813 168	797 167	0.10
1 000 000	Asian Development Bank 0.100% 17/06/2031	EUR	1 144 041	826 621	0.10
1 000 000	Council Of Europe Development Bank - Reg 0.750% 24/01/2028	EUR	1 164 064	949 870	0.12
5 000 000	European Investment Bank 0.000% 15/05/2041	EUR	3 092 955	2 796 466	0.35
2 000 000	European Investment Bank 0.050% 15/11/2029	EUR	1 809 348	1 743 782	0.22
2 000 000	European Investment Bank 0.125% 20/06/2029	EUR	1 839 847	1 774 812	0.22
1 000 000	European Investment Bank 0.875% 15/05/2026	GBP	1 142 543	1 100 477	0.14
1 000 000	European Investment Bank 1.000% 21/09/2026	GBP	1 130 172	1 091 870	0.14
3 000 000	European Investment Bank 1.000% 14/04/2032	EUR	2 839 792	2 621 772	0.33
3 000 000	European Investment Bank 2.875% 12/01/2033	EUR	3 251 371	3 037 826	0.38
5 000 000	European Investment Bank 3.000% 15/07/2033	EUR	5 455 411	5 102 191	0.64
3 000 000	European Investment Bank 4.500% 15/10/2025	EUR	3 331 950	3 239 489	0.40
4 150 000	European Investment Bank 5.000% 15/04/2039	GBP	5 420 099	5 092 846	0.64
3 000 000	European Investment Bank - Reg 0.000% 13/03/2026	EUR	3 665 504	2 929 328	0.36
2 000 000	European Stability Mechanism 0.000% 14/03/2025	EUR	2 092 854	2 011 011	0.25

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Supranational (cont.)					
2 000 000	European Stability Mechanism 1.000% 23/09/2025	EUR	2 083 172	2 018 168	0.25
2 000 000	European Stability Mechanism 1.800% 02/11/2046	EUR	1 654 421	1 491 789	0.19
2 000 000	European Stability Mechanism 3.000% 15/03/2028	EUR	2 185 475	2 090 726	0.26
1 500 000	European Stability Mechanism - Reg 0.500% 02/03/2026	EUR	1 775 470	1 482 016	0.18
2 000 000	European Union 0.400% 04/02/2037	EUR	1 526 490	1 404 758	0.17
5 000 000	European Union 0.800% 04/07/2025	EUR	5 258 288	5 044 933	0.63
2 000 000	European Union 1.000% 06/07/2032	EUR	1 810 961	1 732 115	0.22
5 000 000	European Union 1.625% 04/12/2029	EUR	4 979 360	4 786 101	0.60
1 500 000	European Union 2.500% 04/10/2052	EUR	1 368 227	1 211 301	0.15
1 000 000	European Union 2.625% 04/02/2048	EUR	971 777	867 559	0.11
15 000 000	European Union 3.250% 04/07/2034	EUR	16 560 693	15 423 998	1.93
13 000 000	European Union 3.375% 04/10/2038	EUR	14 263 813	13 028 023	1.63
6 500 000	European Union 3.375% 04/11/2042	EUR	6 647 414	6 399 814	0.80
2 000 000	European Union 3.750% 04/04/2042	EUR	2 698 080	2 100 010	0.26
144 000	European Union - Reg 0.000% 04/11/2025	EUR	172 207	142 317	0.02
2 000 000	European Union - Reg 0.000% 04/03/2026	EUR	2 351 299	1 958 389	0.24
7 000 000	European Union - Reg 0.000% 02/06/2028	EUR	7 060 265	6 373 542	0.80
590 000	European Union - Reg 0.000% 04/07/2035	EUR	709 076	413 127	0.05
484 000	European Union - Reg 0.300% 04/11/2050	EUR	569 588	219 183	0.03
5 000 000	European Union - Reg 0.700% 06/07/2051	EUR	3 548 587	2 538 745	0.32
6 000 000	Inter-American Development Bank 5.000% 20/07/2030	GBP	7 686 595	7 422 934	0.93
1 000 000	International Bank for Reconstruction & Development 0.000% 24/04/2028	EUR	1 122 139	910 675	0.11
2 000 000	International Bank for Reconstruction & Development 0.000% 21/02/2030	EUR	2 507 081	1 712 397	0.21
1 000 000	International Bank for Reconstruction & Development 0.250% 23/09/2027	GBP	1 158 230	1 021 161	0.13
2 000 000	International Development Association 0.375% 22/09/2027	GBP	2 125 709	2 051 744	0.26
3 000 000	International Development Association 0.750% 12/12/2024	GBP	3 615 604	3 461 708	0.43
2 000 000	International Development Association 2.500% 15/01/2038	EUR	1 977 962	1 852 728	0.23
300 000	International Finance Corp. 1.375% 07/03/2025	GBP	362 070	347 001	0.04
1 000 000	Nordic Investment Bank - Reg 0.000% 30/04/2027	EUR	1 129 935	941 244	0.12
Total Supranational			139 043 708	126 522 197	15.81
Sweden					
1 000 000	Alfa Laval Treasury International AB 0.875% 18/02/2026	EUR	1 004 895	981 656	0.12
925 000	Assa Abloy AB 3.875% 13/09/2030	EUR	986 761	972 236	0.12
1 100 000	Assa Abloy AB 4.125% 13/09/2035	EUR	1 169 820	1 146 024	0.14
1 000 000	Energa Finance AB 2.125% 07/03/2027	EUR	1 018 714	966 634	0.12
1 100 000	Fastighets AB Balder 1.125% 29/01/2027	EUR	957 869	927 265	0.12
325 000	Fastighets AB Balder - Reg 1.250% 28/01/2028	EUR	359 807	257 826	0.03

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Sweden (cont.)					
725 000	Nordea Bank AB - Reg FRN 18/08/2031	EUR	880 092	679 092	0.09
2 050 000	Swedbank AB 4.250% 11/07/2028	EUR	2 172 587	2 150 357	0.27
2 000 000	Swedbank AB FRN 15/11/2032	GBP	2 518 950	2 418 515	0.30
	Total Sweden		11 069 495	10 499 605	1.31
Switzerland					
3 000 000	Credit Suisse Group AG 0.625% 18/01/2033	EUR	2 305 230	2 160 384	0.27
2 000 000	UBS Group AG FRN 29/01/2026	EUR	2 058 256	1 990 806	0.25
2 000 000	UBS GROUP AG FRN 05/11/2028	EUR	1 839 550	1 756 466	0.22
	Total Switzerland		6 203 036	5 907 656	0.74
United Kingdom					
3 000 000	3I GROUP Plc. 4.875% 14/06/2029	EUR	3 260 300	3 091 635	0.39
250 000	3i Group Plc. - Reg 3.750% 05/06/2040	GBP	307 404	215 010	0.03
500 000	Affinity Sutton Capital Markets Plc. 5.981% 17/09/2038	GBP	645 417	603 805	0.08
250 000	Annington Funding Plc. - Reg 3.935% 12/07/2047	GBP	349 458	205 245	0.03
350 000	Assura Financing Plc. - Reg 1.500% 15/09/2030	GBP	455 120	318 169	0.04
2 000 000	AstraZeneca Plc. 3.750% 03/03/2032	EUR	2 232 140	2 086 521	0.26
500 000	Aviva Plc. - Reg FRN 14/11/2036	GBP	767 925	606 015	0.08
5 500 000	Babcock International Group Plc. 1.375% 13/09/2027	EUR	5 399 176	5 161 234	0.64
1 025 000	Barclays Plc. - Reg 3.000% 08/05/2026	GBP	1 339 943	1 152 142	0.14
1 500 000	BAT International Finance Plc. 2.250% 26/06/2028	GBP	1 361 091	1 545 988	0.19
1 500 000	BAT International Finance Plc. 4.000% 04/09/2026	GBP	1 575 423	1 739 386	0.22
257 000	Berkeley Group PLC - Reg 2.500% 11/08/2031	GBP	355 707	211 135	0.03
1 500 000	BP Capital Markets Plc. FRN 31/12/2099	EUR	1 444 456	1 381 049	0.17
350 000	BUPA Finance Plc. - Reg 5.000% 08/12/2026	GBP	496 060	408 642	0.05
1 500 000	Centrica Plc. 4.250% 12/09/2044	GBP	1 521 622	1 379 017	0.17
525 000	Diageo Finance Plc. 2.750% 08/06/2038	GBP	685 712	459 771	0.06
1 500 000	GlaxoSmithKline Capital Plc. 5.250% 10/04/2042	GBP	1 829 052	1 731 513	0.22
500 000	Hammerson Plc. 7.250% 21/04/2028	GBP	575 821	580 794	0.07
2 975 000	HSBC Holdings Plc. FRN 15/06/2027	EUR	3 184 887	3 018 624	0.38
350 000	HSBC Holdings Plc. - Reg 2.625% 16/08/2028	GBP	469 985	368 178	0.05
1 000 000	HSBC Holdings, Plc. FRN 29/05/2030	GBP	1 073 033	1 023 101	0.13
2 000 000	HSBC Holdings, Plc. FRN 10/03/2032	EUR	2 220 538	2 085 483	0.26
1 375 000	HSBC Holdings, Plc. FRN 23/05/2033	EUR	1 494 143	1 430 320	0.18
3 000 000	HSBC Holdings, Plc. FRN 16/11/2034	GBP	3 952 629	3 787 720	0.47
2 158 000	Imperial Brands Finance Plc. - Reg 3.375% 26/02/2026	EUR	2 599 902	2 233 174	0.28
5 100 000	Informa Plc. 1.250% 22/04/2028	EUR	4 889 879	4 680 805	0.58
1 500 000	Informa Plc. 3.125% 05/07/2026	GBP	1 486 724	1 699 152	0.21
2 000 000	Investec Plc. FRN 16/07/2028	GBP	2 079 619	1 992 596	0.25
175 000	Legal & General Group Plc. - Reg FRN 14/11/2048	GBP	229 065	196 846	0.02
300 000	Lloyds Bank Plc. - Reg 6.500% 17/09/2040	GBP	686 535	395 264	0.05
1 000 000	London & Quadrant Housing Trust 2.000% 20/10/2038	GBP	791 352	739 839	0.09
300 000	M&G Plc. - Reg FRN 20/07/2055	GBP	465 128	311 295	0.04

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

Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom (cont.)					
1 000 000	National Grid Electricity Distribution East Midlands Plc. 3.949% 20/09/2032	EUR	1 083 257	1 006 604	0.13
2 850 000	National Grid Plc. 2.179% 30/06/2026	EUR	3 040 481	2 859 499	0.36
2 000 000	NatWest Group Plc. FRN 28/11/2031	GBP	2 153 244	2 080 183	0.26
2 000 000	Next Group Plc. - Reg 3.625% 18/05/2028	GBP	2 296 557	2 206 461	0.28
1 000 000	Notting Hill Genesis 3.750% 20/12/2032	GBP	1 096 885	1 045 661	0.13
675 000	OSB Group Plc. FRN 07/09/2028	GBP	855 326	831 853	0.10
800 000	Pearson Funding PLC 3.750% 04/06/2030	GBP	884 926	844 333	0.11
3 000 000	Sage Group Plc. 2.875% 08/02/2034	GBP	2 932 071	2 789 137	0.35
5 700 000	Sage Group Plc. 3.820% 15/02/2028	EUR	6 256 094	5 949 578	0.74
16 000	Segro Plc. 5.750% 20/06/2035	GBP	26 971	18 943	0.00
903 000	Smiths Group Plc. 2.000% 23/02/2027	EUR	818 092	893 443	0.11
1 000 000	Standard Chartered Plc. 4.375% 18/01/2038	GBP	1 137 173	1 062 401	0.13
900 000	Tesco Corporate Treasury Services Plc. - Reg 1.875% 02/11/2028	GBP	1 234 608	907 614	0.11
357 000	Tesco Corporate Treasury Services Plc. - Reg 2.750% 27/04/2030	GBP	444 148	358 133	0.04
250 000	Thames Water Utilities Finance Plc. - Reg 4.375% 03/07/2034	GBP	392 420	242 071	0.03
725 000	TP ICAP Finance Plc. 7.875% 17/04/2030	GBP	897 918	858 798	0.11
1 000 000	United Utilities Water Finance Plc. 5.125% 06/10/2038	GBP	1 152 116	1 097 472	0.14
150 000	University of Oxford - Reg 2.544% 08/12/2117	GBP	216 706	86 893	0.01
325 000	Virgin Money UK Plc. FRN 23/08/2029	GBP	412 444	402 933	0.05
1 000 000	Wellcome Trust Finance Plc. 4.625% 25/07/2036	GBP	1 233 082	1 163 735	0.14
1 000 000	Whitbread Group Plc. 3.000% 31/05/2031	GBP	999 462	955 112	0.12
690 000	Whitbread Group Plc. - Reg 3.375% 16/10/2025	GBP	987 629	794 914	0.10
	Total United Kingdom		80 776 856	75 295 239	9.41
United States					
2 000 000	Altria Group, Inc. 2.200% 15/06/2027	EUR	2 050 929	1 957 866	0.24
1 000 000	American Honda Finance Corp. 5.600% 06/09/2030	GBP	1 264 061	1 219 424	0.15
2 000 000	American International Group, Inc. 1.875% 21/06/2027	EUR	2 051 421	1 939 457	0.24
300 000	American Tower Corp. 0.450% 15/01/2027	EUR	356 057	279 031	0.03
4 000 000	Apple, Inc. 0.500% 15/11/2031	EUR	3 561 018	3 328 515	0.42
1 000 000	Apple, Inc. 3.600% 31/07/2042	GBP	1 047 122	983 687	0.12
350 000	AT&T, Inc. 4.250% 01/06/2043	GBP	511 225	319 828	0.04
250 000	AT&T, Inc. 7.000% 30/04/2040	GBP	471 776	317 072	0.04
1 900 000	Athene Global Funding 1.241% 08/04/2024	EUR	2 078 315	1 972 443	0.25
1 825 000	Athene Global Funding - Reg 1.750% 24/11/2027	GBP	2 410 725	1 838 813	0.23
700 000	Autoliv, Inc. 4.250% 15/03/2028	EUR	735 960	733 443	0.09
3 000 000	Bank of America Corp. 1.375% 26/03/2025	EUR	3 180 277	3 057 687	0.38
800 000	Bank of America Corp. - Reg 7.000% 31/07/2028	GBP	1 284 732	1 029 088	0.13
2 500 000	Berkshire Hathaway Finance Corp. 1.500% 18/03/2030	EUR	2 712 763	2 267 287	0.28
3 000 000	Booking Holdings, Inc. 4.125% 12/05/2033	EUR	3 299 114	3 112 871	0.39
4 500 000	Booking Holdings, Inc. 4.500% 15/11/2031	EUR	5 134 283	4 820 967	0.60

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

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 050 000	Chubb INA Holdings, Inc. 0.300% 15/12/2024	EUR	1 163 429	1 060 028	0.13
650 000	Coca-Cola Co. 0.125% 09/03/2029	EUR	778 000	567 009	0.07
1 000 000	Danaher Corp. 2.100% 30/09/2026	EUR	1 258 471	1 006 638	0.13
2 000 000	Eli Lilly & Co. 0.500% 14/09/2033	EUR	1 642 815	1 562 630	0.20
1 325 000	Eli Lilly & Co. 1.375% 14/09/2061	EUR	1 532 636	656 040	0.08
2 700 000	Eli Lilly & Co. 2.125% 03/06/2030	EUR	2 733 374	2 591 035	0.32
500 000	General Electric Co. 4.875% 18/09/2037	GBP	561 733	518 555	0.06
3 000 000	Goldman Sachs Group, Inc. 1.250% 01/05/2025	EUR	3 158 565	3 039 208	0.38
1 500 000	Goldman Sachs Group, Inc. - Reg 1.375% 15/05/2024	EUR	1 661 154	1 561 289	0.20
1 025 000	Goldman Sachs Group, Inc. - Reg 3.125% 25/07/2029	GBP	1 331 662	1 081 539	0.14
1 500 000	International Business Machines Corp. 4.875% 06/02/2038	GBP	1 721 020	1 615 922	0.20
2 000 000	JPMorgan Chase & Co. FRN 28/04/2033	GBP	1 910 222	1 800 433	0.23
3 000 000	JPMorgan Chase & Co. 3.000% 19/02/2026	EUR	3 234 571	3 100 115	0.39
1 850 000	Marsh & McLennan Cos, Inc. 1.349% 21/09/2026	EUR	1 808 485	1 810 180	0.23
5 000 000	Mastercard, Inc. 1.000% 22/02/2029	EUR	4 863 612	4 584 007	0.57
1 800 000	Mastercard, Inc. 2.100% 01/12/2027	EUR	1 898 982	1 798 350	0.22
2 000 000	MMS USA Holdings, Inc. 0.625% 13/06/2025	EUR	2 078 983	1 992 843	0.25
3 000 000	Moody's Corp. 0.950% 25/02/2030	EUR	2 807 552	2 616 521	0.33
600 000	Morgan Stanley FRN 18/11/2033	GBP	713 820	709 071	0.09
2 000 000	Netflix, Inc. 3.625% 15/05/2027	EUR	2 185 575	2 071 677	0.26
2 500 000	Netflix, Inc. 3.625% 15/06/2030	EUR	2 611 723	2 510 058	0.31
2 525 000	New York Life Global Funding 3.625% 09/01/2030	EUR	2 667 636	2 602 404	0.33
2 000 000	Procter & Gamble Co 4.875% 11/05/2027	EUR	2 312 236	2 199 375	0.27
3 000 000	Procter & Gamble Co. 3.250% 02/08/2031	EUR	3 299 949	3 086 953	0.39
500 000	Prologis Euro Finance LLC 4.250% 31/01/2043	EUR	508 404	458 455	0.06
3 000 000	Toyota Motor Credit Corp. 0.125% 05/11/2027	EUR	2 870 271	2 723 666	0.34
1 000 000	Toyota Motor Credit Corp. 3.850% 24/07/2030	EUR	1 106 386	1 042 663	0.13
3 425 000	Unilever Capital Corp. 3.400% 06/06/2033	EUR	3 650 675	3 452 995	0.43
1 500 000	Westlake Corp. 1.625% 17/07/2029	EUR	1 412 715	1 322 292	0.17
1 800 000	Worley US Finance Sub Ltd. 0.875% 09/06/2026	EUR	1 741 819	1 717 622	0.21
	Total United States		93 376 253	86 037 052	10.75
	Total Bonds		764 013 106	712 844 381	89.05
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Bulgaria					
2 000 000	Bulgaria Government International Bond 3.125% 26/03/2035	EUR	1 930 653	1 775 947	0.22
1 000 000	Bulgaria Government International Bond - Reg 2.625% 26/03/2027	EUR	1 256 276	1 017 385	0.13
	Total Bulgaria		3 186 929	2 793 332	0.35
Canada					
1 000 000	CPPIB Capital, Inc. 4.375% 02/03/2026	GBP	1 241 323	1 197 310	0.15
1 000 000	Ontario Teachers' Finance Trust 0.900% 20/05/2041	EUR	705 214	646 007	0.08

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Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
1 000 000	Province of Ontario Canada - Reg 0.625% 17/04/2025	EUR	1 174 925	1 007 809	0.13
1 000 000	Province of Quebec Canada - Reg 0.875% 04/05/2027	EUR	1 196 549	963 103	0.12
Total Canada			4 318 011	3 814 229	0.48
Chile					
1 000 000	Chile Government International Bond 0.100% 26/01/2027	EUR	963 671	924 077	0.12
700 000	Chile Government International Bond 0.555% 21/01/2029	EUR	806 037	610 346	0.08
3 000 000	Chile Government International Bond 1.625% 30/01/2025	EUR	3 205 451	3 056 734	0.38
2 000 000	Republic Of Chile 1.250% 29/01/2040	EUR	1 452 565	1 323 438	0.16
Total Chile			6 427 724	5 914 595	0.74
China					
3 000 000	China Government International Bond 0.000% 25/11/2025	EUR	3 063 462	2 917 900	0.36
3 000 000	China Government International Bond 0.500% 12/11/2031	EUR	2 478 142	2 477 475	0.31
Total China			5 541 604	5 395 375	0.67
Denmark					
2 000 000	Kommunekredit 0.000% 17/11/2029	EUR	1 814 426	1 726 914	0.21
Total Denmark			1 814 426	1 726 914	0.21
Hungary					
1 000 000	Hungary Government International Bond 1.125% 28/04/2026	EUR	1 008 097	966 109	0.12
2 000 000	Hungary Government International Bond 1.500% 17/11/2050	EUR	1 167 497	1 031 113	0.13
500 000	Hungary Government International Bond - Reg 0.125% 21/09/2028	EUR	569 511	417 105	0.05
Total Hungary			2 745 105	2 414 327	0.30
Israel					
500 000	Israel Government International Bond 2.500% 16/01/2049	EUR	418 724	394 014	0.05
Total Israel			418 724	394 014	0.05
Luxembourg					
4 000 000	European Financial Stability Facility - Reg 0.000% 15/10/2025	EUR	4 879 183	3 949 561	0.49
2 600 000	European Financial Stability Facility - Reg 0.750% 03/05/2027	EUR	3 104 281	2 516 124	0.32

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Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Luxembourg (cont.)					
700 000	European Financial Stability Facility - Reg 1.375% 31/05/2047	EUR	821 131	472 503	0.06
1 900 000	European Financial Stability Facility - Reg 3.000% 04/09/2034	EUR	2 696 509	1 916 274	0.24
Total Luxembourg			11 501 104	8 854 462	1.11
Mexico					
500 000	Mexico Government International Bond 2.125% 25/10/2051	EUR	519 630	270 193	0.03
1 500 000	Mexico Government International Bond 2.250% 12/08/2036	EUR	1 161 567	1 115 499	0.14
3 000 000	Mexico Government International Bond 3.625% 09/04/2029	EUR	3 222 242	3 024 743	0.38
Total Mexico			4 903 439	4 410 435	0.55
Norway					
1 000 000	Kommunalbanken A/S 4.000% 13/02/2026	GBP	1 230 521	1 187 087	0.15
Total Norway			1 230 521	1 187 087	0.15
Peru					
3 000 000	Peruvian Government International Bond 1.250% 11/03/2033	EUR	2 506 483	2 304 306	0.29
Total Peru			2 506 483	2 304 306	0.29
Poland					
1 500 000	Republic of Poland Government International Bond 2.750% 25/05/2032	EUR	1 513 762	1 429 808	0.18
500 000	Republic of Poland Government International Bond 4.250% 14/02/2043	EUR	530 399	489 143	0.06
600 000	Republic of Poland Government International Bond - Reg 0.875% 10/05/2027	EUR	712 068	570 702	0.07
Total Poland			2 756 229	2 489 653	0.31
Romania					
3 000 000	Romania 3.624% 26/05/2030	EUR	2 962 350	2 728 716	0.34
500 000	Romanian Government International Bond 3.375% 08/02/2038	EUR	364 736	371 439	0.05
3 000 000	Romanian Government International Bond - Reg 2.000% 08/12/2026	EUR	3 137 983	2 893 207	0.36
1 200 000	Romanian Government International Bond - Reg 3.375% 28/01/2050	EUR	1 120 443	749 295	0.09
250 000	Romanian Government International Bond - Reg 3.875% 29/10/2035	EUR	312 821	205 581	0.03
Total Romania			7 898 333	6 948 238	0.87

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Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Saudi Arabia					
1 000 000	Saudi Government International Bond 0.625% 03/03/2030	EUR	908 209	856 211	0.11
2 000 000	Saudi Government International Bond 2.000% 09/07/2039	EUR	1 603 588	1 478 291	0.18
Total Saudi Arabia			2 511 797	2 334 502	0.29
Supranational					
5 400 000	European Investment Bank 0.500% 15/01/2027	EUR	6 419 257	5 232 134	0.65
550 000	European Investment Bank 0.500% 13/11/2037	EUR	603 050	384 545	0.05
1 500 000	European Investment Bank 1.500% 16/10/2048	EUR	1 853 964	1 013 510	0.13
1 700 000	European Investment Bank - Reg 1.125% 13/04/2033	EUR	2 032 985	1 468 255	0.18
350 000	European Investment Bank - Reg 4.500% 07/06/2029	GBP	536 760	423 689	0.05
550 000	European Investment Bank - Reg 4.500% 07/03/2044	GBP	1 010 709	622 546	0.08
700 000	European Stability Mechanism - Reg 0.750% 15/03/2027	EUR	836 258	679 171	0.08
1 250 000	European Stability Mechanism - Reg 0.875% 18/07/2042	EUR	1 392 787	804 481	0.10
2 000 000	European Union - Reg 0.500% 04/04/2025	EUR	2 406 411	2 023 255	0.25
550 000	European Union - Reg 1.125% 04/04/2036	EUR	659 232	439 688	0.06
900 000	European Union - Reg 3.375% 04/04/2032	EUR	1 288 394	951 217	0.12
Total Supranational			19 039 807	14 042 491	1.75
Total Suprationals, Governments and Local Public Authorities, Debt Instruments			76 800 236	65 023 960	8.12
Other transferable securities					
Bonds					
France					
400 000	Credit Agricole S.A. FRN 09/12/2031	GBP	566 580	415 823	0.05
Total France			566 580	415 823	0.05
Supranational					
1 000 000	European Union 2.750% 05/10/2026	EUR	1 074 526	1 038 911	0.13
Total Supranational			1 074 526	1 038 911	0.13
United States					
2 000 000	JPMorgan Chase & Co. FRN 23/03/2030	EUR	1 971 981	1 861 875	0.23
Total United States			1 971 981	1 861 875	0.23
Total Bonds			3 613 087	3 316 609	0.41
Total Investments			844 426 429	781 184 950	97.58

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

Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Banks	25.00	Gas	0.59
Sovereign	19.04	Regional (State/Province)	0.46
Multi-National	7.98	Airlines	0.45
Insurance	4.16	Auto Parts & Equipment	0.44
Electric	3.96	Telecommunications	0.44
Commercial Services	3.07	Private Equity	0.42
Auto Manufacturers	2.93	Biotechnology	0.41
Engineering & Construction	2.11	Mining	0.39
Diversified Financial Services	1.84	Diversified Financial Services	0.37
Agriculture	1.76	Food	0.36
Internet	1.60	Food Service	0.36
Software	1.55	Semiconductors	0.36
Real Estate	1.49	Healthcare-Products	0.33
Pharmaceuticals	1.41	Household Products/Wares	0.30
Cosmetics/Personal Care	1.39	Energy-Alternate Sources	0.28
Building Materials	1.33	Electronics	0.26
Aerospace/Defense	1.31	Advertising	0.25
Oil & Gas	1.23	Lodging	0.22
Distribution/Wholesale	1.08	Chemicals	0.17
Entertainment	1.02	Water	0.17
Beverages	0.98	Healthcare-Services	0.14
Media	0.98	Investment Companies	0.13
Miscellaneous Manufacturing	0.83	Machinery-Diversified	0.11
Computers	0.74	Home Builders	0.03
REITS	0.71		
Retail	0.64		97.58

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	07/12/2023	Merrill Lynch International	32	4 145 557	(296 111)
EUR	German Euro BOBL	Eurex Deutschland	07/12/2023	Merrill Lynch International	(45)	5 514 765	59 078
EUR	German Euro BUND	Eurex Deutschland	07/12/2023	Merrill Lynch International	(40)	5 447 904	62 477
Total Futures contracts						15 108 226	(174 556)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
EUR	300 000	USD	326 051	03/10/2023	Barclays Bank Plc.	(8 426)
EUR	641 555 000	USD	680 529 466	03/10/2023	Goldman Sachs International	(1 283 084)
GBP	94 505 000	USD	115 869 745	03/10/2023	Standard Chartered Bank	(521 699)
USD	1 423 767	EUR	1 350 000	03/10/2023	Australia & New Zealand Banking Group Ltd	(5 545)

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

Unaudited semi-annual report

Lumyna – European Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	3 260 441	EUR	3 000 000	03/10/2023	Deutsche Bank AG	84 191
USD	2 532 320	EUR	2 330 000	03/10/2023	Morgan Stanley & Co. International PLC	65 432
USD	692 025 068	EUR	635 175 000	03/10/2023	Standard Chartered Bank	19 533 512
USD	119 758 172	GBP	94 505 000	03/10/2023	Morgan Stanley & Co. International PLC	4 410 127
CHF	1 204 989	USD	1 364 475	04/10/2023	State Street Bank and Trust Company	(47 121)
EUR	332 655 984	USD	361 224 032	04/10/2023	State Street Bank and Trust Company	(9 010 290)
GBP	14 311 753	USD	18 111 558	04/10/2023	State Street Bank and Trust Company	(643 253)
USD	1 318 119	CHF	1 204 989	04/10/2023	State Street Bank and Trust Company	765
USD	352 403 783	EUR	332 655 984	04/10/2023	State Street Bank and Trust Company	190 039
USD	17 478 832	GBP	14 311 754	04/10/2023	State Street Bank and Trust Company	10 527
EUR	2 500 000	USD	2 650 166	02/11/2023	Barclays Bank Plc.	(26)
USD	681 368 043	EUR	641 555 000	02/11/2023	Goldman Sachs International	1 283 684
USD	115 891 009	GBP	94 505 000	02/11/2023	Standard Chartered Bank	521 668
CHF	1 182 333	USD	1 296 745	03/11/2023	State Street Bank and Trust Company	(50)
EUR	323 141 047	USD	342 576 164	03/11/2023	State Street Bank and Trust Company	(14 326)
GBP	13 978 811	USD	17 065 516	03/11/2023	State Street Bank and Trust Company	(426)
USD	61 826	CHF	56 385	03/11/2023	State Street Bank and Trust Company	(13)
USD	12 842 357	EUR	12 120 203	03/11/2023	State Street Bank and Trust Company	(6 272)
USD	829 159	GBP	679 266	03/11/2023	State Street Bank and Trust Company	(78)
Total forward foreign exchange contracts						14 559 336

The counterparties for OTC Derivatives as at September 30, 2023 are Australia & New Zealand Banking Group Ltd, Barclays Bank PLC, Deutsche Bank AG, Morgan Stanley & Co. International PLC, Standard Chartered Bank, Goldman Sachs International, Merrill Lynch International and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is Standard Chartered Bank with 2.44% of the NAV.

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Singapore					
2 500 000	Housing & Development Board 3.948% 29/01/2029	SGD	1 892 292	1 836 268	0.11
	Total Singapore		1 892 292	1 836 268	0.11
	Total Bonds		1 892 292	1 836 268	0.11
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Australia					
6 570 000	Australia Government Bond 1.250% 21/05/2032	AUD	4 489 434	3 261 654	0.20
2 000 000	Australia Government Bond 3.000% 21/11/2033	AUD	1 185 349	1 130 413	0.07
9 000 000	Australia Government Bond - Reg 0.250% 21/11/2025	AUD	5 891 862	5 317 635	0.33
4 000 000	Australia Government Bond - Reg 0.500% 21/09/2026	AUD	2 494 723	2 307 332	0.14
4 670 000	Australia Government Bond - Reg 1.000% 21/12/2030	AUD	3 363 274	2 380 828	0.15
9 600 000	Australia Government Bond - Reg 1.000% 21/11/2031	AUD	6 304 993	4 737 191	0.29
4 070 000	Australia Government Bond - Reg 1.500% 21/06/2031	AUD	2 935 003	2 123 443	0.13
4 580 000	Australia Government Bond - Reg 1.750% 21/11/2032	AUD	2 627 905	2 347 300	0.15
2 520 000	Australia Government Bond - Reg 1.750% 21/06/2051	AUD	1 541 963	860 009	0.05
4 650 000	Australia Government Bond - Reg 2.250% 21/05/2028	AUD	3 319 769	2 745 542	0.17
720 000	Australia Government Bond - Reg 2.750% 21/11/2027	AUD	544 296	437 630	0.03
7 480 000	Australia Government Bond - Reg 2.750% 21/11/2028	AUD	5 306 482	4 484 747	0.28
610 000	Australia Government Bond - Reg 2.750% 21/11/2029	AUD	456 075	359 913	0.02
2 250 000	Australia Government Bond - Reg 2.750% 21/06/2035	AUD	1 690 938	1 211 861	0.08
1 160 000	Australia Government Bond - Reg 2.750% 21/05/2041	AUD	730 760	567 207	0.04
700 000	Australia Government Bond - Reg 3.000% 21/03/2047	AUD	460 746	334 573	0.02
5 300 000	Australia Government Bond - Reg 3.250% 21/04/2025	AUD	3 910 811	3 349 740	0.21
4 490 000	Australia Government Bond - Reg 3.250% 21/04/2029	AUD	3 219 132	2 744 861	0.17
1 730 000	Australia Government Bond - Reg 3.250% 21/06/2039	AUD	1 335 693	933 014	0.06
1 980 000	Australia Government Bond - Reg 3.750% 21/04/2037	AUD	1 366 376	1 161 586	0.07
6 570 000	Australia Government Bond - Reg 4.250% 21/04/2026	AUD	4 550 938	4 226 168	0.26
1 800 000	Australia Government Bond - Reg 4.500% 21/04/2033	AUD	1 547 691	1 159 003	0.07
5 500 000	Australia Government Bond - Reg 4.750% 21/04/2027	AUD	4 249 200	3 599 515	0.22
600 000	New South Wales Treasury Corp. 1.750% 20/03/2034	AUD	314 303	280 606	0.02
1 750 000	New South Wales Treasury Corp. 2.000% 08/03/2033	AUD	1 046 897	869 517	0.05
1 000 000	New South Wales Treasury Corp. 2.250% 07/05/2041	AUD	736 956	404 037	0.02
1 000 000	New South Wales Treasury Corp. 2.500% 22/11/2032	AUD	548 211	527 525	0.03
2 300 000	New South Wales Treasury Corp. 4.750% 20/02/2035	AUD	1 529 207	1 420 422	0.09
3 600 000	New South Wales Treasury Corp. - Reg 3.000% 20/05/2027	AUD	2 546 203	2 204 688	0.14
800 000	Northern Territory Treasury Corp. 2.500% 21/05/2032	AUD	509 759	422 496	0.03
600 000	Queensland Treasury Corp. 144A 2.250% 20/11/2041	AUD	266 874	241 694	0.01
300 000	Queensland Treasury Corp. 144A 4.500% 09/03/2033	AUD	209 033	186 481	0.01
1 760 000	Queensland Treasury Corp. - Reg 144A 1.750% 20/07/2034	AUD	1 222 103	818 267	0.05
3 250 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/07/2026	AUD	2 399 106	2 023 429	0.13
500 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/07/2028	AUD	381 928	304 700	0.02

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Australia (cont.)					
2 300 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/08/2029	AUD	1 663 554	1 379 895	0.09
1 500 000	Queensland Treasury Corp. - Reg 144A 3.500% 21/08/2030	AUD	1 108 412	898 387	0.06
200 000	Queensland Treasury Corp. - Reg 144A 4.750% 21/07/2025	AUD	157 780	128 949	0.01
2 000 000	South Australian Government Financing Authority 1.750% 24/05/2032	AUD	1 248 706	995 677	0.06
500 000	Treasury Corp. of Victoria 1.500% 20/11/2030	AUD	373 729	258 411	0.02
2 100 000	Treasury Corp. of Victoria 1.500% 10/09/2031	AUD	1 113 779	1 049 909	0.07
1 550 000	Treasury Corp. of Victoria 2.000% 17/09/2035	AUD	876 534	705 684	0.04
1 000 000	Treasury Corp. of Victoria 2.250% 20/11/2034	AUD	598 990	481 773	0.03
1 000 000	Treasury Corp. of Victoria 2.250% 20/11/2041	AUD	647 882	397 879	0.02
2 000 000	Treasury Corp. of Victoria 2.500% 22/10/2029	AUD	1 445 364	1 142 300	0.07
1 700 000	Treasury Corp. of Victoria 4.750% 15/09/2036	AUD	1 074 669	1 028 305	0.06
750 000	Treasury Corp. of Victoria 5.500% 17/12/2024	AUD	621 643	487 313	0.03
2 000 000	Treasury Corp. of Victoria 5.500% 17/11/2026	AUD	1 557 438	1 323 146	0.08
1 800 000	Treasury Corp. of Victoria - Reg 3.000% 20/10/2028	AUD	1 311 346	1 077 179	0.07
1 600 000	Western Australian Treasury Corp. 1.750% 22/10/2031	AUD	1 099 962	821 980	0.05
400 000	Western Australian Treasury Corp. 2.000% 24/10/2034	AUD	218 473	191 890	0.01
1 200 000	Western Australian Treasury Corp. - Reg 3.000% 21/10/2026	AUD	890 093	740 441	0.05
	Total Australia		91 242 347	74 594 145	4.63
China					
98 000 000	Agricultural Development Bank of China 2.250% 22/04/2025	CNY	14 068 995	13 380 951	0.83
10 000 000	Agricultural Development Bank of China 2.500% 24/08/2027	CNY	1 413 086	1 363 512	0.08
24 000 000	Agricultural Development Bank of China 2.610% 09/03/2025	CNY	3 318 605	3 294 689	0.20
4 900 000	Agricultural Development Bank of China 2.720% 16/03/2026	CNY	678 441	674 422	0.04
13 800 000	Agricultural Development Bank of China 2.900% 08/03/2028	CNY	1 923 878	1 909 912	0.12
47 200 000	Agricultural Development Bank of China 2.960% 17/04/2030	CNY	6 653 349	6 518 226	0.40
32 000 000	Agricultural Development Bank of China 2.990% 11/08/2026	CNY	4 788 679	4 438 475	0.28
17 600 000	Agricultural Development Bank of China 3.060% 06/06/2032	CNY	2 450 095	2 440 668	0.15
70 000 000	Agricultural Development Bank of China 3.100% 27/02/2033	CNY	10 026 753	9 750 121	0.60
39 800 000	Agricultural Development Bank of China 3.300% 05/11/2031	CNY	6 012 513	5 612 660	0.35

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
China (cont.)					
45 000 000	Agricultural Development Bank of China 3.450% 23/09/2025	CNY	6 672 753	6 279 812	0.39
16 600 000	Agricultural Development Bank of China 3.520% 24/05/2031	CNY	2 563 939	2 375 392	0.15
78 000 000	Agricultural Development Bank of China 3.630% 19/07/2026	CNY	11 358 448	10 995 663	0.68
20 000 000	Agricultural Development Bank of China 3.630% 19/07/2026	CNY	2 876 399	2 819 401	0.17
59 000 000	Agricultural Development Bank of China 3.740% 12/07/2029	CNY	9 102 113	8 493 035	0.53
20 000 000	Agricultural Development Bank of China 3.750% 25/01/2029	CNY	2 995 260	2 875 488	0.18
20 000 000	Agricultural Development Bank of China 3.790% 26/10/2030	CNY	3 050 920	2 907 628	0.18
55 000 000	Agricultural Development Bank of China 4.650% 11/05/2028	CNY	8 463 697	8 167 928	0.51
15 400 000	China Development Bank 2.680% 13/09/2029	CNY	2 124 455	2 101 282	0.13
16 000 000	China Development Bank 2.770% 24/10/2032	CNY	2 226 459	2 173 709	0.13
20 000 000	China Development Bank 2.890% 22/06/2025	CNY	2 770 278	2 759 802	0.17
37 000 000	China Development Bank 2.980% 22/04/2032	CNY	5 131 236	5 103 932	0.32
26 000 000	China Development Bank 2.990% 01/03/2029	CNY	3 610 814	3 603 198	0.22
131 300 000	China Development Bank 3.000% 17/01/2032	CNY	18 606 140	18 138 295	1.13
129 000 000	China Development Bank 3.050% 25/08/2026	CNY	19 133 636	17 920 737	1.11
22 100 000	China Development Bank 3.070% 10/03/2030	CNY	3 393 599	3 072 906	0.19
35,000,000	China Development Bank 3.090% 18/06/2030	CNY	5 353 526	4 874 649	0.30
33 500 000	China Development Bank 3.120% 13/09/2031	CNY	4 909 429	4 668 679	0.29
15 000 000	China Development Bank 3.230% 10/01/2025	CNY	2 274 098	2 076 372	0.13
37 000 000	China Development Bank 3.410% 07/06/2031	CNY	5 796 189	5 254 635	0.33
23 000 000	China Development Bank 3.450% 20/09/2029	CNY	3 553 734	3 265 127	0.20
72 200 000	China Development Bank 3.480% 08/01/2029	CNY	10 745 535	10 251 821	0.64
50 000 000	China Development Bank 3.650% 21/05/2029	CNY	7 574 517	7 161 906	0.44
55 900 000	China Development Bank 3.660% 01/03/2031	CNY	8 647 543	8 069 067	0.50
30 400 000	China Development Bank 3.680% 26/02/2026	CNY	4 524 793	4 279 138	0.27
19 000 000	China Development Bank 3.700% 20/10/2030	CNY	3 040 777	2 752 608	0.17
24 000 000	China Development Bank 3.700% 20/10/2030	CNY	3 660 947	3 476 978	0.22
92 000 000	China Development Bank 3.740% 10/09/2025	CNY	13 485 960	12 907 585	0.80
50 000 000	China Development Bank 3.800% 25/01/2036	CNY	7 127 924	7 435 498	0.46
51 000 000	China Development Bank 4.210% 13/04/2025	CNY	7 563 159	7 170 061	0.44
75 000 000	China Development Bank 4.240% 24/08/2027	CNY	10 893 205	10 881 165	0.67
59 000 000	China Development Bank 4.880% 09/02/2028	CNY	9 066 446	8 816 753	0.55
55 000 000	China Government Bond 1.990% 09/04/2025	CNY	8 452 446	7 494 170	0.46
278 600 000	China Government Bond 1.990% 09/04/2025	CNY	41 813 841	37 961 376	2.35
50 900 000	China Government Bond 2.180% 25/08/2025	CNY	6 987 290	6 956 772	0.43
24 300 000	China Government Bond 2.240% 25/05/2025	CNY	3 338 905	3 326 482	0.21
48 600 000	China Government Bond 2.280% 25/11/2025	CNY	6 732 776	6 645 837	0.41
135 700 000	China Government Bond 2.370% 20/01/2027	CNY	19 401 220	18 508 141	1.15

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
China (cont.)					
30 000 000	China Government Bond 2.440% 15/10/2027	CNY	4 220 144	4 093 614	0.25
112 000 000	China Government Bond 2.480% 15/04/2027	CNY	16 422 634	15 349 674	0.95
50 000 000	China Government Bond 2.500% 25/07/2027	CNY	7 049 525	6 843 075	0.42
108 800 000	China Government Bond 2.600% 01/09/2032	CNY	15 174 057	14 737 647	0.91
23 400 000	China Government Bond 2.620% 25/09/2029	CNY	3 305 448	3 198 262	0.20
285,800,000	China Government Bond 2.680% 21/05/2030	CNY	42 846 727	39 096 897	2.42
113 400 000	China Government Bond 2.690% 12/08/2026	CNY	16 637 093	15 664 471	0.97
86 400 000	China Government Bond 2.750% 15/06/2029	CNY	12 004 742	11 900 277	0.74
119 900 000	China Government Bond 2.750% 17/02/2032	CNY	17 173 892	16 443 181	1.02
182 100 000	China Government Bond 2.800% 24/03/2029	CNY	26 408 866	25 156 220	1.56
21 700 000	China Government Bond 2.800% 15/11/2032	CNY	3 047 055	2 987 794	0.19
42 100 000	China Government Bond 2.850% 04/06/2027	CNY	6 270 536	5 842 776	0.36
18 000 000	China Government Bond 2.900% 05/05/2026	CNY	2 849 029	2 501 231	0.16
92 010 000	China Government Bond 3.270% 25/03/2073	CNY	13 201 200	13 089 737	0.81
35 600 000	China Government Bond 3.320% 15/04/2052	CNY	5 246 167	5 118 609	0.32
2 300 000	China Government Bond 3.390% 16/03/2050	CNY	350 810	332 824	0.02
113 100 000	China Government Bond 3.390% 16/03/2050	CNY	15 665 477	16 366 245	1.02
35 500 000	China Government Bond 3.530% 18/10/2051	CNY	5 292 408	5 258 108	0.33
120 300 000	China Government Bond 3.720% 12/04/2051	CNY	19 109 675	18 387 141	1.14
38,300,000	China Government Bond 3.810% 14/09/2050	CNY	6 363 214	5 944 221	0.37
50 800 000	China Government Bonds 2.760% 15/05/2032	CNY	6 977 628	6 969 274	0.43
26 900 000	Export-Import Bank of China 2.570% 10/06/2025	CNY	3 835 191	3 689 349	0.23
39 600 000	Export-Import Bank of China 2.640% 05/12/2025	CNY	5 579 389	5 442 210	0.34
10 000 000	Export-Import Bank of China 2.740% 05/09/2029	CNY	1 436 179	1 369 638	0.09
9 000 000	Export-Import Bank of China 2.820% 17/06/2027	CNY	1 267 832	1 241 225	0.08
26 800 000	Export-Import Bank of China 2.900% 19/08/2032	CNY	3 710 037	3 671 508	0.23
24 000 000	Export-Import Bank of China 2.930% 02/03/2025	CNY	3 518 234	3 312 493	0.21
6 000 000	Export-Import Bank of China 3.100% 13/02/2033	CNY	859 360	835 835	0.05
65 100 000	Export-Import Bank of China 3.180% 11/03/2032	CNY	9 534 233	9 106 331	0.56
20 300 000	Export-Import Bank of China 3.230% 23/03/2030	CNY	3 005 654	2 848 317	0.18
25 000 000	Export-Import Bank of China 3.260% 24/02/2027	CNY	3 841 374	3 497 568	0.22
32 000 000	Export-Import Bank of China 3.380% 16/07/2031	CNY	5 066 531	4 539 825	0.28
10 000 000	Export-Import Bank of China 3.380% 16/07/2031	CNY	1 583 994	1 418 695	0.09
70 000 000	Export-Import Bank of China 3.430% 23/10/2025	CNY	10 315 870	9 766 869	0.61
38 000 000	Export-Import Bank of China 3.860% 20/05/2029	CNY	5 659 414	5 498 580	0.34
45 000 000	Export-Import Bank of China 4.890% 26/03/2028	CNY	6 716 142	6 735 541	0.42
	Total China		661 904 561	631 661 926	39.18
Indonesia					
40 717 000 000	Indonesia Treasury Bond 5.125% 15/04/2027	IDR	2 640 544	2 516 605	0.16
23 000 000 000	Indonesia Treasury Bond 6.375% 15/04/2032	IDR	1 517 006	1 443 309	0.09
30 000 000 000	Indonesia Treasury Bond 6.500% 15/02/2031	IDR	2 017 004	1 882 765	0.12
20 000 000 000	Indonesia Treasury Bond 7.125% 15/06/2042	IDR	1 421 510	1 304 383	0.08
23 442 000 000	Indonesia Treasury Bond 7.125% 15/06/2043	IDR	1 534 798	1 524 198	0.09
30 000 000 000	Indonesia Treasury Bond 7.500% 15/06/2035	IDR	2 118 370	2 018 622	0.13

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Indonesia (cont.)					
25 000 000 000	Indonesia Treasury Bond 7.500% 15/04/2040	IDR	1 772 705	1 680 092	0.10
20 000 000 000	Indonesia Treasury Bond 7.750% 15/04/2031	IDR	1 535 323	1 363 916	0.08
70 000 000 000	Indonesia Treasury Bond 8.250% 15/05/2029	IDR	4 991 397	4 858 897	0.30
70 000 000 000	Indonesia Treasury Bond 8.250% 15/05/2036	IDR	4 793 357	4 997 394	0.31
60 000 000 000	Indonesia Treasury Bond 8.375% 15/09/2026	IDR	4 204 414	4 061 141	0.25
20 000 000 000	Indonesia Treasury Bond 8.750% 15/05/2031	IDR	1 345 893	1 431 939	0.09
	Total Indonesia		29 892 321	29 083 261	1.80
Japan					
2 132 600 000	Japan Government Five Year Bond 0.005% 20/06/2026	JPY	16 360 300	14 246 502	0.88
1 575 600 000	Japan Government Five Year Bond 0.005% 20/09/2026	JPY	12 007 366	10 518 378	0.65
778 150 000	Japan Government Five Year Bond 0.005% 20/12/2026	JPY	6 103 274	5 189 611	0.32
1 129 050 000	Japan Government Five Year Bond 0.005% 20/03/2027	JPY	8 279 375	7 522 264	0.47
1 236 500 000	Japan Government Five Year Bond 0.005% 20/06/2027	JPY	8 526 924	8 224 738	0.51
216 850 000	Japan Government Five Year Bond 0.100% 20/09/2024	JPY	1 990 952	1 453 756	0.09
2 025 000 000	Japan Government Five Year Bond 0.100% 20/12/2024	JPY	17 751 308	13 576 629	0.84
1 996 900 000	Japan Government Five Year Bond 0.100% 20/03/2025	JPY	15 227 170	13 388 633	0.83
1 190 000 000	Japan Government Five Year Bond 0.100% 20/06/2025	JPY	10 125 315	7 978 126	0.49
2 042 150 000	Japan Government Five Year Bond 0.100% 20/09/2025	JPY	15 434 105	13 689 834	0.85
670 100 000	Japan Government Five Year Bond 0.100% 20/12/2025	JPY	4 563 786	4 491 435	0.28
1 141 500 000	Japan Government Five Year Bond 0.100% 20/03/2027	JPY	8 490 960	7 630 503	0.47
552 450 000	Japan Government Five Year Bond 0.100% 20/09/2027	JPY	3 957 409	3 683 049	0.23
463 600 000	Japan Government Five Year Bond 0.200% 20/03/2028	JPY	3 408 991	3 094 246	0.19
669 800 000	Japan Government Forty Year Bond 0.400% 20/03/2056	JPY	4 238 614	3 076 924	0.19
523 200 000	Japan Government Forty Year Bond 0.500% 20/03/2059	JPY	4 440 726	2 410 758	0.15
526 150 000	Japan Government Forty Year Bond 0.500% 20/03/2060	JPY	4 066 835	2 395 859	0.15
430 000 000	Japan Government Forty Year Bond 0.800% 20/03/2058	JPY	3 729 637	2 227 757	0.14
367 800 000	Japan Government Forty Year Bond 0.900% 20/03/2057	JPY	3 150 658	1 983 897	0.12
339 900 000	Japan Government Forty Year Bond 1.000% 20/03/2062	JPY	2 179 505	1 815 727	0.11
497 650 000	Japan Government Forty Year Bond 1.400% 20/03/2055	JPY	3 599 807	3 128 871	0.19
174 500 000	Japan Government Forty Year Bond 1.700% 20/03/2054	JPY	1 961 552	1 183 498	0.07
101 350 000	Japan Government Forty Year Bond 2.000% 20/03/2052	JPY	1 141 225	734 358	0.05
165 000 000	Japan Government Forty Year Bond 2.200% 20/03/2049	JPY	2 013 360	1 245 770	0.08
249 950 000	Japan Government Forty Year Bond 2.200% 20/03/2051	JPY	2 089 202	1 884 408	0.12
726 350 000	Japan Government Ten Year Bond 0.100% 20/03/2026	JPY	6 758 428	4 866 708	0.30

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
363 650 000	Japan Government Ten Year Bond 0.100% 20/06/2026	JPY	3 455 874	2 435 392	0.15
943 150 000	Japan Government Ten Year Bond 0.100% 20/09/2026	JPY	7 934 859	6 313 445	0.39
1 155 000 000	Japan Government Ten Year Bond 0.100% 20/12/2026	JPY	10 366 985	7 726 930	0.48
673 400 000	Japan Government Ten Year Bond 0.100% 20/03/2027	JPY	6 152 531	4 501 248	0.28
1 295 000 000	Japan Government Ten Year Bond 0.100% 20/06/2027	JPY	11 713 106	8 645 845	0.54
1 774 550 000	Japan Government Ten Year Bond 0.100% 20/09/2027	JPY	16 078 959	11 830 492	0.73
1 362 750 000	Japan Government Ten Year Bond 0.100% 20/03/2028	JPY	10 677 554	9 056 479	0.56
2 353 500 000	Japan Government Ten Year Bond 0.100% 20/06/2028	JPY	17 327 196	15 609 079	0.97
2 143 650 000	Japan Government Ten Year Bond 0.100% 20/09/2028	JPY	16 147 946	14 200 650	0.88
3 389 450 000	Japan Government Ten Year Bond 0.100% 20/03/2029	JPY	24 866 903	22 385 866	1.39
1 651 050 000	Japan Government Ten Year Bond 0.100% 20/06/2029	JPY	12 927 815	10 885 027	0.67
259 350 000	Japan Government Ten Year Bond 0.100% 20/09/2029	JPY	2 400 162	1 706 455	0.11
184 850 000	Japan Government Ten Year Bond 0.100% 20/03/2030	JPY	1 720 548	1 210 016	0.07
141 650 000	Japan Government Ten Year Bond 0.100% 20/06/2030	JPY	1 224 015	924 719	0.06
904 200 000	Japan Government Ten Year Bond 0.100% 20/09/2030	JPY	8 018 299	5 885 062	0.36
1 546 950 000	Japan Government Ten Year Bond 0.100% 20/12/2030	JPY	12 778 099	10 034 906	0.62
2 883 400 000	Japan Government Ten Year Bond 0.100% 20/03/2031	JPY	22 783 623	18 646 032	1.16
2 560 900 000	Japan Government Ten Year Bond 0.100% 20/06/2031	JPY	21 274 552	16 507 559	1.02
1 901 150 000	Japan Government Ten Year Bond 0.100% 20/09/2031	JPY	15 590 081	12 212 307	0.76
361 450 000	Japan Government Ten Year Bond 0.100% 20/12/2031	JPY	3 008 514	2 315 293	0.14
791 150 000	Japan Government Ten Year Bond 0.200% 20/06/2032	JPY	5 490 048	5 084 924	0.32
173 800 000	Japan Government Ten Year Bond 0.200% 20/09/2032	JPY	1 240 069	1 113 916	0.07
1 165 000 000	Japan Government Ten Year Bond 0.300% 20/12/2024	JPY	10 532 571	7 829 701	0.49
1 878 500 000	Japan Government Ten Year Bond 0.400% 20/06/2025	JPY	15 092 094	12 658 672	0.79
1 526 700 000	Japan Government Ten Year Bond 0.400% 20/09/2025	JPY	12 722 392	10 295 146	0.64
937 300 000	Japan Government Ten Year Bond 0.500% 20/12/2024	JPY	8 568 590	6 314 627	0.39
339 500 000	Japan Government Ten Year Bond 0.500% 20/12/2032	JPY	2 577 871	2 230 481	0.14
606 000 000	Japan Government Ten Year Bond 0.500% 20/03/2033	JPY	4 364 514	3 972 069	0.25
370 000 000	Japan Government Thirty Year Bond 0.300% 20/06/2046	JPY	3 065 871	1 901 948	0.12
375 000 000	Japan Government Thirty Year Bond 0.400% 20/06/2049	JPY	2 603 991	1 880 510	0.12
413 250 000	Japan Government Thirty Year Bond 0.400% 20/09/2049	JPY	3 782 107	2 064 438	0.13
230 000 000	Japan Government Thirty Year Bond 0.400% 20/12/2049	JPY	2 100 848	1 145 451	0.07
384 000 000	Japan Government Thirty Year Bond 0.400% 20/03/2050	JPY	3 092 723	1 904 539	0.12
356 000 000	Japan Government Thirty Year Bond 0.500% 20/09/2046	JPY	3 044 561	1 915 053	0.12
375 000 000	Japan Government Thirty Year Bond 0.500% 20/03/2049	JPY	3 509 439	1 942 761	0.12
195 550 000	Japan Government Thirty Year Bond 0.600% 20/12/2046	JPY	1 709 807	1 073 388	0.07
335 000 000	Japan Government Thirty Year Bond 0.600% 20/06/2050	JPY	3 205 378	1 750 333	0.11

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
426 100 000	Japan Government Thirty Year Bond 0.600% 20/09/2050	JPY	3 344 861	2 218 361	0.14
493 600 000	Japan Government Thirty Year Bond 0.700% 20/06/2048	JPY	4 270 486	2 724 770	0.17
220 200 000	Japan Government Thirty Year Bond 0.700% 20/12/2048	JPY	1 925 072	1 205 938	0.07
365 000 000	Japan Government Thirty Year Bond 0.700% 20/12/2050	JPY	3 347 342	1 949 077	0.12
305 600 000	Japan Government Thirty Year Bond 0.700% 20/03/2051	JPY	2 723 021	1 627 282	0.10
586 650 000	Japan Government Thirty Year Bond 0.700% 20/06/2051	JPY	4 622 273	3 116 064	0.19
402 550 000	Japan Government Thirty Year Bond 0.700% 20/09/2051	JPY	3 546 839	2 133 263	0.13
470 200 000	Japan Government Thirty Year Bond 0.700% 20/12/2051	JPY	3 713 964	2 488 367	0.15
350 000 000	Japan Government Thirty Year Bond 0.800% 20/03/2046	JPY	2 957 916	2 027 421	0.13
44 700 000	Japan Government Thirty Year Bond 0.800% 20/06/2047	JPY	431 035	255 771	0.02
50 000 000	Japan Government Thirty Year Bond 0.800% 20/12/2047	JPY	286 549	284 380	0.02
500 750 000	Japan Government Thirty Year Bond 0.800% 20/03/2048	JPY	4 158 973	2 840 997	0.18
230 000 000	Japan Government Thirty Year Bond 0.900% 20/09/2048	JPY	2 326 584	1 326 701	0.08
374 950 000	Japan Government Thirty Year Bond 1.000% 20/03/2052	JPY	2 723 516	2 148 104	0.13
221 200 000	Japan Government Thirty Year Bond 1.100% 20/03/2033	JPY	1 741 845	1 531 587	0.09
121 200 000	Japan Government Thirty Year Bond 1.300% 20/06/2052	JPY	832 500	748 520	0.05
420 000 000	Japan Government Thirty Year Bond 1.400% 20/09/2045	JPY	4 369 790	2 760 369	0.17
810 000 000	Japan Government Thirty Year Bond 1.400% 20/12/2045	JPY	6 031 579	5 316 521	0.33
89 950 000	Japan Government Thirty Year Bond 1.400% 20/09/2052	JPY	696 532	569 142	0.04
195 750 000	Japan Government Thirty Year Bond 1.400% 20/03/2053	JPY	1 491 900	1 236 778	0.08
185 000 000	Japan Government Thirty Year Bond 1.500% 20/12/2044	JPY	1 919 742	1 242 947	0.08
811 000 000	Japan Government Thirty Year Bond 1.500% 20/03/2045	JPY	5 992 668	5 441 862	0.34
690 000 000	Japan Government Thirty Year Bond 1.600% 20/06/2045	JPY	6 702 011	4 709 754	0.29

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
563 350 000	Japan Government Thirty Year Bond 1.600% 20/12/2052	JPY	4 224 827	3 734 487	0.23
235 000 000	Japan Government Thirty Year Bond 1.700% 20/12/2043	JPY	2 547 191	1 640 918	0.10
464 650 000	Japan Government Thirty Year Bond 1.700% 20/03/2044	JPY	4 484 532	3 243 173	0.20
150 000 000	Japan Government Thirty Year Bond 1.700% 20/06/2044	JPY	1 293 725	1 046 551	0.06
435 050 000	Japan Government Thirty Year Bond 1.700% 20/09/2044	JPY	3 904 899	3 031 620	0.19
297 650 000	Japan Government Thirty Year Bond 1.800% 20/03/2043	JPY	2 408 898	2 121 096	0.13
311 600 000	Japan Government Thirty Year Bond 1.800% 20/09/2043	JPY	3 402 408	2 214 228	0.14
120 550 000	Japan Government Thirty Year Bond 1.900% 20/09/2042	JPY	1 032 744	874 743	0.05
151 050 000	Japan Government Thirty Year Bond 1.900% 20/06/2043	JPY	1 180 978	1 091 893	0.07
513 000 000	Japan Government Thirty Year Bond 2.000% 20/09/2040	JPY	5 488 968	3 803 435	0.24
443 200 000	Japan Government Thirty Year Bond 2.000% 20/09/2041	JPY	4 593 857	3 275 814	0.20
629 400 000	Japan Government Thirty Year Bond 2.000% 20/03/2042	JPY	6 852 534	4 645 245	0.29
68 100 000	Japan Government Thirty Year Bond 2.100% 20/09/2033	JPY	546 661	514 104	0.03
380 000 000	Japan Government Thirty Year Bond 2.200% 20/09/2039	JPY	4 163 907	2 903 511	0.18
147 650 000	Japan Government Thirty Year Bond 2.300% 20/12/2036	JPY	1 320 883	1 144 464	0.07
260 000 000	Japan Government Thirty Year Bond 2.300% 20/03/2039	JPY	2 885 869	2 014 493	0.12
525 000 000	Japan Government Thirty Year Bond 2.300% 20/03/2040	JPY	5 985 065	4 055 673	0.25
352 000 000	Japan Government Thirty Year Bond 2.400% 20/09/2038	JPY	3 820 157	2 761 549	0.17
690 000 000	Japan Government Twenty Year Bond 0.200% 20/06/2036	JPY	6 101 654	4 188 172	0.26
883 250 000	Japan Government Twenty Year Bond 0.300% 20/06/2039	JPY	6 185 284	5 152 819	0.32
449 000 000	Japan Government Twenty Year Bond 0.300% 20/09/2039	JPY	4 166 581	2 606 361	0.16
350 000 000	Japan Government Twenty Year Bond 0.300% 20/12/2039	JPY	3 094 314	2 020 908	0.13
645 500 000	Japan Government Twenty Year Bond 0.400% 20/03/2036	JPY	4 995 658	4 035 720	0.25

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
400 000 000	Japan Government Twenty Year Bond 0.400% 20/03/2039	JPY	3 528 344	2 382 891	0.15
439 850 000	Japan Government Twenty Year Bond 0.400% 20/03/2040	JPY	4 146 266	2 570 971	0.16
903 100 000	Japan Government Twenty Year Bond 0.400% 20/06/2040	JPY	7 330 118	5 254 054	0.33
565 000 000	Japan Government Twenty Year Bond 0.400% 20/09/2040	JPY	4 783 976	3 271 512	0.20
436 600 000	Japan Government Twenty Year Bond 0.400% 20/06/2041	JPY	3 845 095	2 494 899	0.15
915 000 000	Japan Government Twenty Year Bond 0.500% 20/09/2036	JPY	8 388 792	5 754 097	0.36
167 450 000	Japan Government Twenty Year Bond 0.500% 20/06/2038	JPY	1 143 770	1 025 940	0.06
560 000 000	Japan Government Twenty Year Bond 0.500% 20/12/2038	JPY	5 113 461	3 402 995	0.21
746 400 000	Japan Government Twenty Year Bond 0.500% 20/12/2040	JPY	5 270 965	4 380 326	0.27
558 150 000	Japan Government Twenty Year Bond 0.500% 20/09/2041	JPY	4 924 839	3 234 800	0.20
370 650 000	Japan Government Twenty Year Bond 0.500% 20/12/2041	JPY	2 637 807	2 139 546	0.13
629 200 000	Japan Government Twenty Year Bond 0.600% 20/12/2036	JPY	5 781 360	3 995 427	0.25
429 700 000	Japan Government Twenty Year Bond 0.600% 20/09/2037	JPY	4 105 646	2 701 189	0.17
303 450 000	Japan Government Twenty Year Bond 0.700% 20/03/2037	JPY	2 605 050	1 945 293	0.12
533 050 000	Japan Government Twenty Year Bond 0.700% 20/09/2038	JPY	5 117 339	3 351 084	0.21
358 850 000	Japan Government Twenty Year Bond 0.800% 20/03/2042	JPY	2 674 549	2 181 324	0.14
473 950 000	Japan Government Twenty Year Bond 0.900% 20/06/2042	JPY	3 333 076	2 922 092	0.18
401 900 000	Japan Government Twenty Year Bond 1.000% 20/12/2035	JPY	3 719 988	2 707 885	0.17
332 650 000	Japan Government Twenty Year Bond 1.100% 20/09/2042	JPY	2 254 951	2 118 611	0.13
186 800 000	Japan Government Twenty Year Bond 1.100% 20/03/2043	JPY	1 396 433	1 182 344	0.07
1 097 600 000	Japan Government Twenty Year Bond 1.200% 20/12/2034	JPY	9 985 837	7 606 461	0.47
1 216 700 000	Japan Government Twenty Year Bond 1.200% 20/03/2035	JPY	10 118 007	8 424 423	0.52
1 094 000 000	Japan Government Twenty Year Bond 1.200% 20/09/2035	JPY	9 681 214	7 552 953	0.47

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
1 779 450 000	Japan Government Twenty Year Bond 1.300% 20/06/2035	JPY	13 919 424	12 435 842	0.77
154 300 000	Japan Government Twenty Year Bond 1.400% 20/09/2034	JPY	1 599 923	1 092 571	0.07
122 150 000	Japan Government Twenty Year Bond 1.400% 20/12/2042	JPY	954 403	816 773	0.05
89 650 000	Japan Government Twenty Year Bond 1.500% 20/03/2033	JPY	738 195	642 585	0.04
692 600 000	Japan Government Twenty Year Bond 1.500% 20/03/2034	JPY	6 458 926	4 959 442	0.31
475 000 000	Japan Government Twenty Year Bond 1.500% 20/06/2034	JPY	4 833 559	3 399 829	0.21
366 150 000	Japan Government Twenty Year Bond 1.600% 20/03/2033	JPY	3 895 834	2 647 373	0.16
371 350 000	Japan Government Twenty Year Bond 1.600% 20/12/2033	JPY	3 751 316	2 685 194	0.17
225 000 000	Japan Government Twenty Year Bond 1.700% 20/09/2031	JPY	2 286 139	1 633 293	0.10
650 000 000	Japan Government Twenty Year Bond 1.700% 20/12/2031	JPY	6 420 926	4 721 969	0.29
704 050 000	Japan Government Twenty Year Bond 1.700% 20/06/2032	JPY	7 082 539	5 121 263	0.32
764 250 000	Japan Government Twenty Year Bond 1.700% 20/12/2032	JPY	6 174 560	5 566 781	0.35
256 200 000	Japan Government Twenty Year Bond 1.700% 20/06/2033	JPY	2 396 135	1 868 042	0.12
1 541 800 000	Japan Government Twenty Year Bond 1.700% 20/09/2033	JPY	14 015 867	11 246 332	0.70
550 000 000	Japan Government Twenty Year Bond 1.800% 20/06/2031	JPY	5 570 991	4 017 969	0.25
685 000 000	Japan Government Twenty Year Bond 1.800% 20/09/2031	JPY	6 925 606	5 006 995	0.31
273 000 000	Japan Government Twenty Year Bond 1.800% 20/12/2031	JPY	2 730 990	1 997 681	0.12
341 900 000	Japan Government Twenty Year Bond 1.800% 20/03/2032	JPY	2 650 834	2 503 918	0.16
294 850 000	Japan Government Twenty Year Bond 1.800% 20/12/2032	JPY	2 472 374	2 166 292	0.13
300 000 000	Japan Government Twenty Year Bond 1.900% 20/12/2028	JPY	3 120 788	2 171 518	0.13
185 000 000	Japan Government Twenty Year Bond 1.900% 20/03/2029	JPY	1 820 320	1 342 347	0.08
337 200 000	Japan Government Twenty Year Bond 1.900% 20/09/2030	JPY	3 425 801	2 472 522	0.15
635 000 000	Japan Government Twenty Year Bond 1.900% 20/06/2031	JPY	6 485 243	4 670 679	0.29

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
175 000 000	Japan Government Twenty Year Bond 2.000% 20/12/2030	JPY	1 754 694	1 292 525	0.08
175 000 000	Japan Government Twenty Year Bond 2.000% 20/03/2031	JPY	1 768 937	1 294 001	0.08
1 006 550 000	Japan Government Twenty Year Bond 2.100% 20/09/2027	JPY	9 542 149	7 242 417	0.45
165 000 000	Japan Government Twenty Year Bond 2.100% 20/06/2028	JPY	1 624 725	1 197 704	0.07
498 450 000	Japan Government Twenty Year Bond 2.100% 20/12/2030	JPY	4 675 315	3 704 668	0.23
220 000 000	Japan Government Twenty Year Bond 2.200% 20/03/2026	JPY	2 091 428	1 550 065	0.10
380 000 000	Japan Government Twenty Year Bond 2.300% 20/06/2026	JPY	3 680 564	2 696 564	0.17
800 000 000	Japan Government Twenty Year Bond 2.300% 20/06/2027	JPY	8 264 238	5 776 793	0.36
616 350 000	Japan Government Twenty Year Bond 2.400% 20/03/2028	JPY	5 086 724	4 516 710	0.28
2 449 850 000	Japan Government Two Year Bond 0.005% 01/10/2024	JPY	18 175 023	16 409 133	1.02
1 000 000 000	Japan Government Two Year Bond 0.005% 01/04/2025	JPY	7 166 067	6 694 869	0.42
571 050 000	Japan Government Two Year Bond 0.005% 01/05/2025	JPY	4 237 140	3 822 646	0.24
348 400 000	Japan Government Two Year Bond 0.005% 01/07/2025	JPY	2 467 639	2 331 583	0.14
242 300 000	Japan Government Two Year Bond 0.005% 01/08/2025	JPY	1 680 195	1 621 924	0.10
	Total Japan		933 418 285	729 717 880	45.26
Malaysia					
5 000 000	Malaysia Government Bond 3.582% 15/07/2032	MYR	1 180 728	1 026 268	0.06
6 000 000	Malaysia Government Bond 3.733% 15/06/2028	MYR	1 335 998	1 269 978	0.08
7 900 000	Malaysia Government Bond 3.828% 05/07/2034	MYR	1 681 142	1 638 468	0.10
10 000 000	Malaysia Government Bond 3.906% 15/07/2026	MYR	2 252 533	2 141 652	0.13
3 000 000	Malaysia Government Bond 4.065% 15/06/2050	MYR	681 035	593 693	0.04
5 000 000	Malaysia Government Bond 4.696% 15/10/2042	MYR	1 128 096	1 116 302	0.07
2 910 000	Malaysia Government Bond 4.921% 06/07/2048	MYR	653 311	656 173	0.04
7 000 000	Malaysia Government Investment Issue 4.119% 30/11/2034	MYR	1 522 090	1 483 504	0.09
3 500 000	Malaysia Government Investment Issue 4.291% 14/08/2043	MYR	761 281	739 575	0.05
4 100 000	Malaysia Government Investment Issue 4.638% 15/11/2049	MYR	931 982	886 097	0.06
	Total Malaysia		12 128 196	11 551 710	0.72
New Zealand					
900 000	New Zealand Government Bond 1.750% 15/05/2041	NZD	636 157	312 451	0.02
1 270 000	New Zealand Government Bond 2.000% 15/05/2032	NZD	752 742	587 899	0.03
840 000	New Zealand Government Bond 2.750% 15/05/2051	NZD	508 538	308 064	0.02
2 350 000	New Zealand Government Bond 3.000% 20/04/2029	NZD	1 663 718	1 251 758	0.08

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Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
New Zealand (cont.)					
900 000	New Zealand Government Bond 4.500% 15/05/2030	NZD	548 609	514 406	0.03
400 000	New Zealand Government Bond - Reg 2.750% 15/04/2025	NZD	291 729	228 058	0.01
1 450 000	New Zealand Government Bond - Reg 2.750% 15/04/2037	NZD	1 034 202	645 613	0.04
1 250 000	New Zealand Government Bond - Reg 3.500% 14/04/2033	NZD	882 117	647 816	0.04
1 900 000	New Zealand Government Bond - Reg 4.500% 15/04/2027	NZD	1 407 855	1 101 475	0.07
1 300 000	New Zealand Local Government Funding Agency Bond 2.250% 15/05/2031	NZD	739 772	603 182	0.04
3 000 000	New Zealand Local Government Funding Agency Bond - Reg 1.500% 15/04/2026	NZD	2 008 252	1 609 222	0.10
Total New Zealand			10 473 691	7 809 944	0.48
Singapore					
1 630 000	Singapore Government Bond 1.250% 01/11/2026	SGD	1 139 637	1 112 589	0.07
1 880 000	Singapore Government Bond 1.625% 01/07/2031	SGD	1 319 104	1 203 992	0.07
600 000	Singapore Government Bond 1.875% 01/03/2050	SGD	502 757	335 431	0.02
650 000	Singapore Government Bond 1.875% 01/10/2051	SGD	437 704	364 463	0.02
1 500 000	Singapore Government Bond 2.125% 01/06/2026	SGD	1 133 098	1 055 137	0.07
400 000	Singapore Government Bond 2.250% 01/08/2036	SGD	290 028	257 427	0.02
2 750 000	Singapore Government Bond 2.375% 01/06/2025	SGD	2 039 472	1 967 822	0.12
1 800 000	Singapore Government Bond 2.375% 01/07/2039	SGD	1 281 123	1 165 364	0.07
1 000 000	Singapore Government Bond 2.625% 01/05/2028	SGD	729 884	708 474	0.04
1 500 000	Singapore Government Bond 2.625% 01/08/2032	SGD	1 087 772	1 028 465	0.06
1 550 000	Singapore Government Bond 2.750% 01/03/2046	SGD	1 228 114	1 044 600	0.07
1 300 000	Singapore Government Bond 2.875% 01/07/2029	SGD	1 028 621	922 728	0.06
360 000	Singapore Government Bond 2.875% 01/09/2030	SGD	267 200	253 733	0.02
240 000	Singapore Government Bond 3.000% 01/09/2024	SGD	179 106	174 245	0.01
480 000	Singapore Government Bond 3.000% 01/08/2072	SGD	323 875	342 456	0.02
200 000	Singapore Government Bond 3.375% 01/09/2033	SGD	160 179	145 187	0.01
720 000	Singapore Government Bond 3.500% 01/03/2027	SGD	562 646	527 118	0.03
Total Singapore			13 710 320	12 609 231	0.78
South Korea					
8 700 000 000	Korea Treasury Bond 1.125% 10/09/2025	KRW	6 286 051	6 117 509	0.38
5 799 500 000	Korea Treasury Bond 1.250% 10/03/2026	KRW	4 121 769	4 037 002	0.25
7 200 000 000	Korea Treasury Bond 1.375% 10/12/2029	KRW	4 777 576	4 588 991	0.28
1 513 950 000	Korea Treasury Bond 1.375% 10/06/2030	KRW	994 431	953 290	0.06
4 500 000 000	Korea Treasury Bond 1.500% 10/03/2025	KRW	3 398 684	3 230 681	0.20
1 400 000 000	Korea Treasury Bond 1.500% 10/12/2026	KRW	1 248 017	963 575	0.06
2 211 600 000	Korea Treasury Bond 1.500% 10/12/2030	KRW	1 784 418	1 388 487	0.09
2 500 000 000	Korea Treasury Bond 1.500% 10/09/2036	KRW	2 088 376	1 379 424	0.09
2 500 000 000	Korea Treasury Bond 1.500% 10/09/2040	KRW	2 109 965	1 286 121	0.08
1 200 000 000	Korea Treasury Bond 1.625% 10/09/2070	KRW	818 955	457 608	0.03

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
South Korea (cont.)					
6 429 900 000	Korea Treasury Bond 1.750% 10/09/2026	KRW	4 585 679	4 484 125	0.28
1 981 880 000	Korea Treasury Bond 1.875% 10/06/2029	KRW	1 703 275	1 314 316	0.08
8 902 400 000	Korea Treasury Bond 2.000% 10/06/2031	KRW	6 560 945	5 741 956	0.36
2 750 000 000	Korea Treasury Bond 2.000% 10/03/2046	KRW	2 361 093	1 444 282	0.09
4 500 000 000	Korea Treasury Bond 2.000% 10/03/2049	KRW	4 164 890	2 295 036	0.14
2 000 000 000	Korea Treasury Bond 2.125% 10/06/2027	KRW	1 842 003	1 392 091	0.09
3 988 290 000	Korea Treasury Bond 2.125% 10/03/2047	KRW	3 455 083	2 129 458	0.13
6 000 000 000	Korea Treasury Bond 2.250% 10/06/2025	KRW	5 406 569	4 333 002	0.27
1 224 070 000	Korea Treasury Bond 2.250% 10/09/2037	KRW	1 073 957	735 004	0.05
5 000 000 000	Korea Treasury Bond 2.375% 10/03/2027	KRW	3 760 430	3 524 324	0.22
285 300 000	Korea Treasury Bond 2.375% 10/12/2027	KRW	251 053	198 957	0.01
2 300 000 000	Korea Treasury Bond 2.375% 10/12/2028	KRW	2 064 901	1 578 261	0.10
4 594 150 000	Korea Treasury Bond 2.500% 10/03/2052	KRW	3 318 583	2 572 555	0.16
5 000 000 000	Korea Treasury Bond 2.625% 10/06/2028	KRW	4 461 416	3 497 739	0.22
2 800 000 000	Korea Treasury Bond 2.625% 10/09/2035	KRW	2 504 043	1 795 241	0.11
5 370 000 000	Korea Treasury Bond 2.625% 10/03/2048	KRW	4 486 959	3 151 593	0.19
1 100 000 000	Korea Treasury Bond 2.750% 10/12/2044	KRW	1 054 581	672 339	0.04
3 390 000 000	Korea Treasury Bond 3.000% 10/12/2042	KRW	3 290 688	2 183 871	0.13
600 000 000	Korea Treasury Bond 3.125% 10/09/2052	KRW	417 496	383 178	0.02
9 440 000 000	Korea Treasury Bond 3.250% 10/03/2053	KRW	6 796 313	6 179 268	0.38
1 300 000 000	Korea Treasury Bond 3.375% 10/06/2032	KRW	949 772	918 020	0.06
2 400 000 000	Korea Treasury Bond 3.750% 10/12/2033	KRW	2 443 467	1 731 701	0.11
3 880 000 000	Korea Treasury Bond 4.250% 10/12/2025	KRW	2 955 463	2 896 360	0.18
	Total South Korea		97 536 901	79 555 365	4.94
Thailand					
100 000 000	Thailand Government Bond 1.000% 17/06/2027	THB	2 668 962	2 556 780	0.16
100 000 000	Thailand Government Bond 1.450% 17/12/2024	THB	3 296 906	2 686 027	0.17
28 150 000	Thailand Government Bond 1.875% 17/06/2049	THB	494 999	535 929	0.03
21 220 000	Thailand Government Bond 2.000% 17/12/2031	THB	623 326	529 104	0.03
25 000 000	Thailand Government Bond 2.000% 17/06/2042	THB	639 414	528 659	0.03
35 000 000	Thailand Government Bond 2.125% 17/12/2026	THB	1 067 730	935 311	0.06
51 800 000	Thailand Government Bond 2.875% 17/06/2046	THB	1 482 123	1 237 460	0.08
102 900 000	Thailand Government Bond 3.300% 17/06/2038	THB	3 739 202	2 727 507	0.17
46 160 000	Thailand Government Bond 3.350% 17/06/2033	THB	1 443 545	1 263 547	0.08
7 000 000	Thailand Government Bond 3.580% 17/12/2027	THB	228 495	197 092	0.01
14 280 000	Thailand Government Bond 3.600% 17/06/2067	THB	657 181	362 882	0.02
27 000 000	Thailand Government Bond 3.650% 20/06/2031	THB	891 170	759 898	0.05
61 390 000	Thailand Government Bond 3.775% 25/06/2032	THB	1 883 719	1 734 181	0.11
10 000 000	Thailand Government Bond 3.850% 12/12/2025	THB	316 946	279 473	0.02
30 000 000	Thailand Government Bond 4.000% 17/06/2066	THB	1 005 506	838 529	0.05
27 800 000	Thailand Government Bond 4.675% 29/06/2044	THB	1 035 143	867 998	0.05

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Thailand (cont.)					
7 500 000	Thailand Government Bond 4.850% 17/06/2061	THB	297 405	241 911	0.02
55 000 000	Thailand Government Bond 4.875% 22/06/2029	THB	1 818 266	1 649 301	0.10
Total Thailand			23 590 038	19 931 589	1.24
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 873 896 660	1 596 515 051	99.03
Other transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Australia					
1 000 000	Australian Capital Territory 1.750% 23/10/2031	AUD	683 451	510 082	0.03
2 000 000	New South Wales Treasury Corp. - Reg 3.000% 20/04/2029	AUD	1 488 185	1 189 050	0.07
500 000	Northern Territory Treasury Corp. - Reg 3.500% 21/05/2030	AUD	371 755	297 378	0.02
1 000 000	South Australian Government Financing Authority 2.750% 24/05/2030	AUD	709 522	572 007	0.03
150 000	South Australian Government Financing Authority - Reg 3.000% 20/09/2027	AUD	117 088	91 443	0.01
700 000	South Australian Government Financing Authority - Reg 3.000% 24/05/2028	AUD	513 843	422 010	0.03
500 000	Tasmanian Public Finance Corp. 3.250% 24/01/2028	AUD	401 995	306 280	0.02
Total Australia			4 285 839	3 388 250	0.21
Japan					
505 200 000	Japan Government Forty Year Bond 0.700% 20/03/2061	JPY	4 251 962	2 455 442	0.15
Total Japan			4 251 962	2 455 442	0.15
Malaysia					
5 300 000	Malaysia Government Bond 2.632% 15/04/2031	MYR	1 300 898	1 026 071	0.06
6 000 000	Malaysia Government Bond 3.844% 15/04/2033	MYR	1 382 575	1 254 574	0.08
12 000 000	Malaysia Government Bond 4.059% 30/09/2024	MYR	2 943 042	2 563 031	0.16
6 000 000	Malaysia Government Bond 4.392% 15/04/2026	MYR	1 535 632	1 297 650	0.08
2 300 000	Malaysia Government Bond 4.498% 15/04/2030	MYR	572 063	505 111	0.03
4 000 000	Malaysia Government Bond 4.736% 15/03/2046	MYR	1 084 365	886 900	0.06
1 000 000	Malaysia Government Bond 4.762% 07/04/2037	MYR	239 724	224 772	0.01
1 500 000	Malaysia Government Investment Issue 4.258% 26/07/2027	MYR	366 801	323 438	0.02
12 500 000	Malaysia Government Investment Issue 4.369% 31/10/2028	MYR	3 094 516	2 706 554	0.17

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Malaysia (cont.)					
3 600 000	Malaysia Government Investment Issue 4.582% 30/08/2033	MYR	919 241	799 358	0.05
5 000 000	Malaysia Government Investment Issue 4.755% 04/08/2037	MYR	1 266 682	1 120 533	0.07
Total Malaysia			14 705 539	12 707 992	0.79
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			23 243 340	18 551 684	1.15
Total Investments			1 899 032 292	1 616 903 003	100.29

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

Unaudited semi-annual report

Lumyna – Asian Pacific Debt - Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2023)

	%
Sovereign	82.87
Banks	15.65
Regional (State/Province)	1.63
Municipal	0.14
	<u>100.29</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
AUD	1 500 000	USD	966 007	03/10/2023	State Street Bank London	(4 282)
JPY	40 000 000	USD	274 085	03/10/2023	Deutsche Bank AG	(6 296)
JPY	470 000 000	USD	3 243 481	03/10/2023	Standard Chartered Bank	(96 957)
JPY	1 400 000 000	USD	9 527 676	03/10/2023	State Street Bank London	(155 049)
USD	80 943 084	AUD	124 640 000	03/10/2023	BNP Paribas S.A.	1 030 126
USD	1 426 317	AUD	2 200 000	03/10/2023	Deutsche Bank AG	15 787
USD	259 326	AUD	400 000	03/10/2023	Goldman Sachs International	2 866
USD	756 104 820	JPY	109 804 760 000	03/10/2023	BNP Paribas S.A.	20 991 277
USD	13 799 442	JPY	2 000 000 000	03/10/2023	Deutsche Bank AG	409 976
USD	1 355 365	JPY	200 000 000	03/10/2023	Standard Chartered Bank	16 418
USD	470 696	JPY	70 000 000	03/10/2023	State Street Bank London	2 064
USD	8 248 946	NZD	13 835 000	03/10/2023	HSBC Bank Plc.	7 438
USD	14 696 140	SGD	19 815 000	03/10/2023	BNP Paribas S.A.	196 013
USD	21 250 376	THB	741 330 000	03/10/2023	Standard Chartered Bank	1 073 739
CHF	2 724 538	USD	3 088 663	04/10/2023	State Street Bank and Trust Company	(115 440)
EUR	681 454 966	USD	740 396 346	04/10/2023	State Street Bank and Trust Company	(20 517 579)
GBP	36 412 236	USD	46 142 352	04/10/2023	State Street Bank and Trust Company	(1 728 019)
USD	68 228	CHF	60 068	04/10/2023	State Street Bank and Trust Company	2 678
USD	32 016 791	EUR	29 651 402	04/10/2023	State Street Bank and Trust Company	693 496
USD	2 122 206	GBP	1 710 739	04/10/2023	State Street Bank and Trust Company	35 509
USD	785 651	KRW	1 060 000 000	04/10/2023	State Street Bank London	116
CNY	4 775 530 000	USD	653 479 354	10/10/2023	State Street Bank and Trust Company	340 103
USD	634 352 966	CNY	4 608 530 000	10/10/2023	State Street Bank and Trust Company	3 397 537
USD	641 438 387	CNY	4 678 330 000	02/11/2023	State Street Bank and Trust Company	(8 918 534)
KRW	2 010 000 000	USD	1 495 425	20/12/2023	Deutsche Bank AG	(2 532)
USD	31 122 943	IDR	478 235 142 414	20/12/2023	Standard Chartered Bank	376 296
USD	1 651 015	KRW	2 180 000 000	20/12/2023	Goldman Sachs International	31 858
USD	81 770 019	KRW	107 831 760 000	20/12/2023	HSBC Bank Plc.	1 679 872
USD	25 314 249	MYR	117 610 000	20/12/2023	Morgan Stanley & Co. International PLC	181 685
Total forward foreign exchange contracts						<u>(1 059 834)</u>

The counterparties for OTC Derivatives as at September 30, 2023 are BNP Paribas, Deutsche Bank AG, HSBC Bank PLC, Morgan Stanley & Co. International PLC, Standard Chartered Bank, Goldman Sachs International and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is BNP Paribas with 1.38% of the NAV.

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Canada					
250 000	Federation des Caisses Desjardins du Quebec 144A 0.450% 07/10/2023	USD	250 003	249 849	0.02
Total Canada			250 003	249 849	0.02
Total Bonds			250 003	249 849	0.02
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
17 500 000	United States Treasury Bill 0.000% 12/10/2023	USD	17 469 258	17 474 370	1.70
19 410 000	United States Treasury Note/Bond 1.125% 15/02/2031	USD	18 545 617	15 311 912	1.49
9 400 000	United States Treasury Note/Bond 1.250% 31/03/2028	USD	9 286 253	8 114 844	0.79
10 470 000	United States Treasury Note/Bond 4.500% 15/11/2025	USD	10 517 980	10 360 392	1.00
Total United States			55 819 108	51 261 518	4.98
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			55 819 108	51 261 518	4.98
Asset Backed & Mortgage Backed Securities					
United States					
1 000 000	Bank 2018-BNK11 3.784% 15/03/2061	USD	994 660	916 126	0.09
1 000 000	Benchmark 2018-B3 Mortgage Trust 4.025% 10/04/2051	USD	1 019 433	918 111	0.09
2 000 000	CD 2017-CD3 Mortgage Trust 3.631% 10/02/2050	USD	2 071 676	1 796 881	0.17
1 000 000	CD 2017-CD6 Mortgage Trust FRN 13/11/2050	USD	1 020 583	864 689	0.08
1 000 000	CSAIL 2016-C7 Commercial Mortgage Trust 3.502% 15/11/2049	USD	1 018 970	920 188	0.09
827 081	Fannie Mae Pool 1.500% 01/02/2036	USD	844 246	693 857	0.07
1 424 238	Fannie Mae Pool 1.500% 01/03/2036	USD	1 430 008	1 194 803	0.12
326 455	Fannie Mae Pool 1.500% 01/10/2036	USD	328 620	274 466	0.03
600 646	Fannie Mae Pool 1.500% 01/11/2036	USD	603 969	503 673	0.05
387 505	Fannie Mae Pool 1.500% 01/11/2036	USD	389 648	324 941	0.03
2 538 772	Fannie Mae Pool 1.500% 01/11/2036	USD	2 553 349	2 117 924	0.21
1 462 841	Fannie Mae Pool 1.500% 01/12/2036	USD	1 444 517	1 227 118	0.12
582 792	Fannie Mae Pool 1.500% 01/02/2037	USD	578 083	486 169	0.05
302 989	Fannie Mae Pool 1.500% 01/10/2050	USD	294 439	218 165	0.02
1 006 468	Fannie Mae Pool 1.500% 01/07/2051	USD	946 177	725 774	0.07
233 154	Fannie Mae Pool 2.000% 01/12/2035	USD	242 937	201 366	0.02
2 149 206	Fannie Mae Pool 2.000% 01/12/2035	USD	2 224 542	1 848 539	0.18
1 122 195	Fannie Mae Pool 2.000% 01/01/2036	USD	1 164 455	967 790	0.09
322 307	Fannie Mae Pool 2.000% 01/02/2036	USD	334 904	278 353	0.03
1 541 130	Fannie Mae Pool 2.000% 01/02/2036	USD	1 595 286	1 325 360	0.13
247 878	Fannie Mae Pool 2.000% 01/02/2036	USD	257 513	213 173	0.02
310 631	Fannie Mae Pool 2.000% 01/02/2036	USD	323 204	268 313	0.03
1 193 764	Fannie Mae Pool 2.000% 01/04/2036	USD	1 220 751	1 026 527	0.10
185 849	Fannie Mae Pool 2.000% 01/11/2036	USD	191 566	160 053	0.02
555 505	Fannie Mae Pool 2.000% 01/12/2036	USD	568 346	478 417	0.05
145 539	Fannie Mae Pool 2.000% 01/12/2036	USD	148 883	125 214	0.01

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
125 308	Fannie Mae Pool 2.000% 01/12/2036	USD	127 442	107 994	0.01
991 936	Fannie Mae Pool 2.000% 01/12/2036	USD	1 012 668	851 390	0.08
2 483 591	Fannie Mae Pool 2.000% 01/01/2037	USD	2 538 633	2 131 901	0.21
2 840 663	Fannie Mae Pool 2.000% 01/02/2037	USD	2 854 124	2 438 215	0.24
151 744	Fannie Mae Pool 2.000% 01/09/2050	USD	152 723	116 328	0.01
1 667 139	Fannie Mae Pool 2.000% 01/10/2050	USD	1 496 419	1 279 234	0.12
205 421	Fannie Mae Pool 2.000% 01/12/2050	USD	213 243	158 854	0.02
1 730 672	Fannie Mae Pool 2.000% 01/12/2050	USD	1 655 196	1 324 725	0.13
868 271	Fannie Mae Pool 2.000% 01/05/2051	USD	833 007	664 113	0.06
326 757	Fannie Mae Pool 2.000% 01/10/2051	USD	330 097	250 751	0.02
4 594 152	Fannie Mae Pool 2.000% 01/11/2051	USD	4 383 919	3 501 535	0.34
880 890	Fannie Mae Pool 2.000% 01/12/2051	USD	879 722	673 204	0.07
9 196 895	Fannie Mae Pool 2.000% 01/01/2052	USD	9 178 603	7 012 903	0.68
1 369 435	Fannie Mae Pool 2.000% 01/02/2052	USD	1 326 632	1 045 839	0.10
1 515 741	Fannie Mae Pool 2.000% 01/02/2052	USD	1 191 542	1 155 707	0.11
990 766	Fannie Mae Pool 2.000% 01/03/2052	USD	807 376	755 266	0.07
527 378	Fannie Mae Pool 2.500% 01/11/2034	USD	547 134	470 514	0.05
4 696 010	Fannie Mae Pool 2.500% 01/08/2035	USD	4 894 591	4 156 038	0.40
621 903	Fannie Mae Pool 2.500% 01/10/2035	USD	649 027	550 134	0.05
390 793	Fannie Mae Pool 2.500% 01/03/2036	USD	409 548	346 323	0.03
324 518	Fannie Mae Pool 2.500% 01/08/2036	USD	311 136	286 247	0.03
137 709	Fannie Mae Pool 2.500% 01/04/2037	USD	128 021	121 463	0.01
11 372	Fannie Mae Pool 2.500% 01/05/2037	USD	10 600	10 031	0.00
329 882	Fannie Mae Pool 2.500% 01/08/2050	USD	346 038	264 180	0.03
2 673 969	Fannie Mae Pool 2.500% 01/09/2050	USD	2 810 235	2 141 367	0.21
596 339	Fannie Mae Pool 2.500% 01/09/2050	USD	634 452	481 787	0.05
616 973	Fannie Mae Pool 2.500% 01/09/2050	USD	656 318	498 649	0.05
1 328 061	Fannie Mae Pool 2.500% 01/09/2050	USD	1 387 142	1 063 571	0.10
474 944	Fannie Mae Pool 2.500% 01/10/2050	USD	498 146	380 351	0.04
353 362	Fannie Mae Pool 2.500% 01/10/2050	USD	371 064	282 983	0.03
446 829	Fannie Mae Pool 2.500% 01/10/2050	USD	468 281	361 984	0.04
643 523	Fannie Mae Pool 2.500% 01/11/2050	USD	673 607	520 825	0.05
444 777	Fannie Mae Pool 2.500% 01/11/2050	USD	470 369	356 193	0.03
969 950	Fannie Mae Pool 2.500% 01/11/2050	USD	1 019 129	774 361	0.08
190 648	Fannie Mae Pool 2.500% 01/11/2050	USD	198 452	152 677	0.01
3 905 509	Fannie Mae Pool 2.500% 01/11/2050	USD	4 120 762	3 124 229	0.30
330 666	Fannie Mae Pool 2.500% 01/11/2050	USD	348 658	265 176	0.03
986 191	Fannie Mae Pool 2.500% 01/12/2050	USD	891 367	791 914	0.08
1 031 170	Fannie Mae Pool 2.500% 01/01/2051	USD	1 084 200	825 781	0.08
433 841	Fannie Mae Pool 2.500% 01/01/2051	USD	457 519	347 429	0.03
106 726	Fannie Mae Pool 2.500% 01/02/2051	USD	112 537	85 386	0.01
1 165 521	Fannie Mae Pool 2.500% 01/04/2051	USD	1 202 119	932 534	0.09
14 014 891	Fannie Mae Pool 2.500% 01/07/2051	USD	13 977 363	11 178 671	1.09
1 827 186	Fannie Mae Pool 2.500% 01/08/2051	USD	1 876 534	1 456 620	0.14
2 638 616	Fannie Mae Pool 2.500% 01/10/2051	USD	2 708 530	2 111 415	0.21

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Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
169 355	Fannie Mae Pool 2.500% 01/11/2051	USD	173 335	134 845	0.01
110 335	Fannie Mae Pool 2.500% 01/11/2051	USD	112 927	87 860	0.01
4 642 337	Fannie Mae Pool 2.500% 01/11/2051	USD	4 418 508	3 697 422	0.36
430 487	Fannie Mae Pool 2.500% 01/12/2051	USD	439 971	342 686	0.03
377 974	Fannie Mae Pool 2.500% 01/12/2051	USD	386 634	300 983	0.03
49 712 584	Fannie Mae Pool 2.500% 01/12/2051	USD	50 942 598	39 568 791	3.84
558 423	Fannie Mae Pool 2.500% 01/01/2052	USD	571 113	444 077	0.04
892 302	Fannie Mae Pool 2.500% 01/02/2052	USD	809 140	710 204	0.07
1 827 657	Fannie Mae Pool 2.500% 01/03/2052	USD	1 789 605	1 453 428	0.14
1 842 025	Fannie Mae Pool 2.500% 01/03/2052	USD	1 803 538	1 478 112	0.14
4 319 656	Fannie Mae Pool 2.500% 01/03/2052	USD	3 669 233	3 435 048	0.33
67 769	Fannie Mae Pool 2.500% 01/04/2052	USD	63 912	53 937	0.01
305 028	Fannie Mae Pool 3.000% 01/03/2035	USD	317 560	278 119	0.03
241 003	Fannie Mae Pool 3.000% 01/07/2035	USD	250 959	219 746	0.02
161 117	Fannie Mae Pool 3.000% 01/07/2043	USD	161 138	137 894	0.01
526 025	Fannie Mae Pool 3.000% 01/07/2043	USD	523 203	450 205	0.04
247 205	Fannie Mae Pool 3.000% 01/10/2044	USD	251 108	211 615	0.02
49 456	Fannie Mae Pool 3.000% 01/08/2046	USD	48 202	41 865	0.00
75 362	Fannie Mae Pool 3.000% 01/10/2046	USD	75 640	63 716	0.01
1 701 944	Fannie Mae Pool 3.000% 01/10/2046	USD	1 788 984	1 439 159	0.14
70 401	Fannie Mae Pool 3.000% 01/11/2046	USD	67 938	59 765	0.01
40 729	Fannie Mae Pool 3.000% 01/12/2046	USD	41 012	34 579	0.00
67 713	Fannie Mae Pool 3.000% 01/03/2047	USD	65 741	57 260	0.01
307 760	Fannie Mae Pool 3.000% 01/03/2048	USD	306 247	260 436	0.03
23 240	Fannie Mae Pool 3.000% 01/03/2048	USD	23 696	19 546	0.00
2 993 094	Fannie Mae Pool 3.000% 01/04/2048	USD	3 170 125	2 562 232	0.25
36 122	Fannie Mae Pool 3.000% 01/09/2049	USD	37 098	30 396	0.00
1 485 971	Fannie Mae Pool 3.000% 01/01/2050	USD	1 559 421	1 242 974	0.12
26 319	Fannie Mae Pool 3.000% 01/02/2050	USD	27 697	21 995	0.00
201 710	Fannie Mae Pool 3.000% 01/03/2050	USD	212 452	169 035	0.02
150 674	Fannie Mae Pool 3.000% 01/04/2050	USD	158 699	125 971	0.01
1 111 348	Fannie Mae Pool 3.000% 01/05/2050	USD	1 182 659	934 651	0.09
62 003	Fannie Mae Pool 3.000% 01/05/2050	USD	55 071	51 772	0.01
1 734 834	Fannie Mae Pool 3.000% 01/06/2050	USD	1 839 081	1 485 092	0.14
2 243 614	Fannie Mae Pool 3.000% 01/07/2050	USD	2 358 508	1 881 752	0.18
132 564	Fannie Mae Pool 3.000% 01/07/2050	USD	116 234	110 583	0.01
91 455	Fannie Mae Pool 3.000% 01/07/2050	USD	80 189	76 262	0.01
19 585	Fannie Mae Pool 3.000% 01/07/2050	USD	17 392	16 349	0.00
78 140	Fannie Mae Pool 3.000% 01/09/2050	USD	68 514	65 135	0.01
125 445	Fannie Mae Pool 3.000% 01/01/2051	USD	134 245	104 566	0.01
838 632	Fannie Mae Pool 3.000% 01/04/2051	USD	886 260	697 471	0.07
1 816 588	Fannie Mae Pool 3.000% 01/10/2051	USD	1 895 849	1 508 560	0.15
406 989	Fannie Mae Pool 3.000% 01/10/2051	USD	341 616	339 252	0.03
1 319 393	Fannie Mae Pool 3.000% 01/12/2051	USD	1 253 166	1 099 654	0.11
3 462 480	Fannie Mae Pool 3.000% 01/01/2052	USD	3 378 641	2 873 951	0.28

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
188 306	Fannie Mae Pool 3.000% 01/02/2052	USD	157 883	156 906	0.02
1 838 234	Fannie Mae Pool 3.000% 01/03/2052	USD	1 803 818	1 523 996	0.15
518 753	Fannie Mae Pool 3.000% 01/03/2052	USD	434 617	432 092	0.04
909 591	Fannie Mae Pool 3.000% 01/04/2052	USD	880 663	753 990	0.07
1 047 917	Fannie Mae Pool 3.000% 01/04/2052	USD	998 809	870 036	0.08
746 589	Fannie Mae Pool 3.000% 01/05/2052	USD	699 545	618 969	0.06
8 373	Fannie Mae Pool 3.500% 01/01/2035	USD	8 711	7 870	0.00
2 265 076	Fannie Mae Pool 3.500% 01/06/2038	USD	2 149 937	2 095 967	0.20
374 104	Fannie Mae Pool 3.500% 01/05/2042	USD	381 732	332 497	0.03
2 867 069	Fannie Mae Pool 3.500% 01/01/2044	USD	2 955 717	2 543 487	0.25
20 434	Fannie Mae Pool 3.500% 01/01/2046	USD	21 308	18 129	0.00
112 158	Fannie Mae Pool 3.500% 01/02/2046	USD	112 080	98 546	0.01
137 711	Fannie Mae Pool 3.500% 01/03/2046	USD	135 979	122 271	0.01
221 071	Fannie Mae Pool 3.500% 01/09/2046	USD	225 536	194 961	0.02
49 263	Fannie Mae Pool 3.500% 01/10/2046	USD	48 399	43 274	0.00
1 211 134	Fannie Mae Pool 3.500% 01/01/2047	USD	1 224 161	1 065 535	0.10
223 668	Fannie Mae Pool 3.500% 01/04/2047	USD	220 156	195 698	0.02
1 661 694	Fannie Mae Pool 3.500% 01/07/2047	USD	1 786 115	1 475 094	0.14
376 821	Fannie Mae Pool 3.500% 01/07/2047	USD	398 174	331 182	0.03
34 371	Fannie Mae Pool 3.500% 01/08/2047	USD	35 368	30 131	0.00
73 709	Fannie Mae Pool 3.500% 01/09/2047	USD	74 599	64 616	0.01
78 947	Fannie Mae Pool 3.500% 01/09/2047	USD	83 512	69 209	0.01
71 305	Fannie Mae Pool 3.500% 01/10/2047	USD	72 844	62 509	0.01
405 609	Fannie Mae Pool 3.500% 01/11/2047	USD	414 548	355 577	0.03
74 703	Fannie Mae Pool 3.500% 01/11/2047	USD	76 316	65 488	0.01
1 213 546	Fannie Mae Pool 3.500% 01/12/2047	USD	1 213 234	1 067 179	0.10
263 384	Fannie Mae Pool 3.500% 01/01/2048	USD	274 210	231 403	0.02
1 058 433	Fannie Mae Pool 3.500% 01/02/2048	USD	1 061 674	935 730	0.09
280 396	Fannie Mae Pool 3.500% 01/02/2048	USD	296 049	245 807	0.02
24 318	Fannie Mae Pool 3.500% 01/03/2048	USD	24 331	21 318	0.00
73 294	Fannie Mae Pool 3.500% 01/04/2048	USD	73 586	64 943	0.01
48 418	Fannie Mae Pool 3.500% 01/04/2048	USD	50 692	42 445	0.00
375 479	Fannie Mae Pool 3.500% 01/07/2048	USD	389 517	329 950	0.03
36 079	Fannie Mae Pool 3.500% 01/07/2048	USD	38 401	31 685	0.00
6 105	Fannie Mae Pool 3.500% 01/11/2048	USD	6 283	5 352	0.00
37 788	Fannie Mae Pool 3.500% 01/01/2049	USD	39 864	33 126	0.00
143 735	Fannie Mae Pool 3.500% 01/06/2049	USD	148 285	126 600	0.01
552 719	Fannie Mae Pool 3.500% 01/06/2049	USD	497 601	484 528	0.05
363 423	Fannie Mae Pool 3.500% 01/08/2049	USD	327 284	318 594	0.03
3 999 956	Fannie Mae Pool 3.500% 01/02/2050	USD	4 231 257	3 506 564	0.34
62 608	Fannie Mae Pool 3.500% 01/05/2050	USD	66 418	54 963	0.01
9 376 313	Fannie Mae Pool 3.500% 01/02/2051	USD	9 168 696	8 199 922	0.80
1 877 217	Fannie Mae Pool 3.500% 01/07/2051	USD	1 734 747	1 642 180	0.16
1 263 603	Fannie Mae Pool 3.500% 01/10/2051	USD	1 224 241	1 107 715	0.11
2 566 970	Fannie Mae Pool 3.500% 01/01/2052	USD	2 521 857	2 213 659	0.22

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
4 683 837	Fannie Mae Pool 3.500% 01/04/2052	USD	4 551 163	4 038 089	0.39
2 544 301	Fannie Mae Pool 3.500% 01/05/2052	USD	2 472 037	2 193 847	0.21
5 093 349	Fannie Mae Pool 3.500% 01/06/2052	USD	5 064 260	4 389 008	0.43
2 000 670	Fannie Mae Pool 3.500% 01/06/2052	USD	1 926 590	1 724 851	0.17
2 445 551	Fannie Mae Pool 3.500% 01/08/2052	USD	2 294 909	2 108 614	0.20
2 453	Fannie Mae Pool 4.000% 01/06/2025	USD	2 473	2 377	0.00
1 385 799	Fannie Mae Pool 4.000% 01/03/2038	USD	1 363 373	1 309 793	0.13
1 124 415	Fannie Mae Pool 4.000% 01/04/2038	USD	1 083 118	1 062 660	0.10
234 037	Fannie Mae Pool 4.000% 01/08/2043	USD	237 400	214 530	0.02
308 114	Fannie Mae Pool 4.000% 01/05/2044	USD	311 643	282 364	0.03
283 104	Fannie Mae Pool 4.000% 01/06/2044	USD	296 375	259 529	0.03
29 771	Fannie Mae Pool 4.000% 01/01/2045	USD	29 949	27 266	0.00
636 371	Fannie Mae Pool 4.000% 01/01/2045	USD	644 269	583 352	0.06
42 469	Fannie Mae Pool 4.000% 01/03/2045	USD	43 364	38 844	0.00
17 157	Fannie Mae Pool 4.000% 01/10/2046	USD	18 144	15 728	0.00
29 508	Fannie Mae Pool 4.000% 01/02/2047	USD	30 058	26 894	0.00
1 496 531	Fannie Mae Pool 4.000% 01/03/2047	USD	1 519 100	1 370 758	0.13
332 329	Fannie Mae Pool 4.000% 01/03/2047	USD	353 701	302 272	0.03
774 027	Fannie Mae Pool 4.000% 01/08/2047	USD	796 093	705 335	0.07
28 460	Fannie Mae Pool 4.000% 01/08/2047	USD	29 260	25 858	0.00
170 887	Fannie Mae Pool 4.000% 01/10/2047	USD	173 409	156 629	0.02
229 851	Fannie Mae Pool 4.000% 01/11/2047	USD	239 575	208 769	0.02
1 477 782	Fannie Mae Pool 4.000% 01/11/2047	USD	1 545 334	1 342 428	0.13
175 730	Fannie Mae Pool 4.000% 01/11/2047	USD	182 363	159 268	0.02
65 918	Fannie Mae Pool 4.000% 01/12/2047	USD	68 249	60 026	0.01
351 794	Fannie Mae Pool 4.000% 01/09/2048	USD	343 538	319 315	0.03
94 377	Fannie Mae Pool 4.000% 01/03/2049	USD	98 425	85 400	0.01
8 408	Fannie Mae Pool 4.000% 01/04/2049	USD	8 838	7 655	0.00
15 253	Fannie Mae Pool 4.000% 01/06/2049	USD	15 918	13 788	0.00
136 335	Fannie Mae Pool 4.000% 01/06/2049	USD	142 183	123 341	0.01
1 037 091	Fannie Mae Pool 4.000% 01/11/2049	USD	966 921	940 701	0.09
459 544	Fannie Mae Pool 4.000% 01/05/2051	USD	447 226	415 836	0.04
37 654	Fannie Mae Pool 4.500% 01/08/2041	USD	39 675	35 590	0.00
251 010	Fannie Mae Pool 4.500% 01/10/2042	USD	265 543	237 259	0.02
148 040	Fannie Mae Pool 4.500% 01/02/2044	USD	155 922	139 310	0.01
222 748	Fannie Mae Pool 4.500% 01/02/2046	USD	231 351	210 551	0.02
2 035 286	Fannie Mae Pool 4.500% 01/03/2046	USD	2 142 310	1 923 835	0.19
123 217	Fannie Mae Pool 4.500% 01/02/2047	USD	128 205	116 464	0.01
1 887 748	Fannie Mae Pool 4.500% 01/09/2047	USD	2 041 717	1 771 326	0.17
107 366	Fannie Mae Pool 4.500% 01/11/2047	USD	113 046	101 177	0.01
127 741	Fannie Mae Pool 4.500% 01/06/2048	USD	133 196	119 795	0.01
297 263	Fannie Mae Pool 4.500% 01/05/2052	USD	284 577	277 216	0.03
768 280	Fannie Mae Pool 4.500% 01/10/2052	USD	726 332	706 216	0.07
222 580	Fannie Mae Pool 4.500% 01/08/2053	USD	208 912	204 723	0.02
547 010	Fannie Mae Pool 5.000% 01/12/2035	USD	581 411	536 263	0.05

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
213 239	Fannie Mae Pool 5.000% 01/06/2040	USD	226 392	208 536	0.02
272 798	Fannie Mae Pool 5.000% 01/07/2040	USD	291 612	266 427	0.03
358 123	Fannie Mae Pool 5.000% 01/09/2040	USD	380 129	349 996	0.03
128 939	Fannie Mae Pool 5.000% 01/04/2041	USD	137 899	126 227	0.01
757 930	Fannie Mae Pool 5.000% 01/07/2042	USD	810 482	741 756	0.07
66 414	Fannie Mae Pool 5.000% 01/05/2047	USD	70 639	63 261	0.01
723 118	Fannie Mae Pool 5.000% 01/06/2047	USD	781 339	697 014	0.07
1 807 181	Fannie Mae Pool 5.000% 01/07/2052	USD	1 827 753	1 707 137	0.17
289 141	Fannie Mae Pool 5.000% 01/10/2052	USD	281 072	273 512	0.03
395 259	Fannie Mae Pool 5.000% 01/10/2052	USD	383 598	373 892	0.04
2 746 384	Fannie Mae Pool 5.000% 01/11/2052	USD	2 747 193	2 595 381	0.25
215 784	Fannie Mae Pool 5.000% 01/12/2052	USD	218 746	204 755	0.02
2 001 837	Fannie Mae Pool 5.000% 01/07/2053	USD	1 965 399	1 902 223	0.18
310 660	Fannie Mae Pool 5.500% 01/09/2041	USD	333 269	310 389	0.03
402 796	Fannie Mae Pool 5.500% 01/05/2044	USD	446 043	401 947	0.04
140 831	Fannie Mae Pool 5.500% 01/12/2052	USD	144 310	137 177	0.01
3 921 970	Fannie Mae Pool 5.500% 01/01/2053	USD	4 068 958	3 831 930	0.37
1 056 312	Fannie Mae Pool 5.500% 01/02/2053	USD	1 058 606	1 026 432	0.10
1 461 468	Fannie Mae Pool 5.500% 01/05/2053	USD	1 469 832	1 419 455	0.14
1 887 585	Fannie Mae Pool 6.000% 01/07/2041	USD	2 072 845	1 919 795	0.19
140 876	Fannie Mae Pool 6.000% 01/06/2053	USD	140 744	139 151	0.01
9 380 748	Fannie Mae Pool 6.000% 01/07/2053	USD	9 545 664	9 322 445	0.91
121 960	Fannie Mae Pool 6.000% 01/08/2053	USD	124 351	121 878	0.01
145 531	Fannie Mae Pool 6.000% 01/09/2053	USD	146 655	145 098	0.01
6 374 842	Fannie Mae Pool 6.500% 01/07/2053	USD	6 467 477	6 465 489	0.63
8 127 748	Fannie Mae Pool FS2587 4.500% 01/08/2052	USD	8 126 522	7 488 790	0.73
528 264	Fed Home Ln Pc Pool RA7554 4.000% 01/06/2052	USD	518 905	471 348	0.05
466 109	Freddie Mac Gold Pool 3.000% 01/06/2045	USD	463 565	395 705	0.04
107 977	Freddie Mac Gold Pool 3.000% 01/12/2045	USD	107 521	91 531	0.01
32 525	Freddie Mac Gold Pool 3.000% 01/10/2046	USD	31 357	27 572	0.00
167 454	Freddie Mac Gold Pool 3.500% 01/10/2042	USD	165 153	148 877	0.01
42 018	Freddie Mac Gold Pool 3.500% 01/09/2044	USD	41 923	37 329	0.00
107 137	Freddie Mac Gold Pool 3.500% 01/10/2044	USD	108 220	94 577	0.01
210 326	Freddie Mac Gold Pool 3.500% 01/08/2045	USD	206 765	185 120	0.02
506 915	Freddie Mac Gold Pool 3.500% 01/03/2046	USD	523 298	446 698	0.04
14 894	Freddie Mac Gold Pool 3.500% 01/08/2046	USD	14 768	13 236	0.00
10 357	Freddie Mac Gold Pool 3.500% 01/07/2047	USD	10 655	9 126	0.00
145 811	Freddie Mac Gold Pool 3.500% 01/08/2047	USD	146 254	128 510	0.01
22 836	Freddie Mac Gold Pool 3.500% 01/09/2047	USD	22 926	19 878	0.00
472 409	Freddie Mac Gold Pool 3.500% 01/09/2047	USD	473 250	416 257	0.04
225 587	Freddie Mac Gold Pool 3.500% 01/11/2047	USD	229 295	197 347	0.02
259 729	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	265 608	227 424	0.02
190 988	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	195 287	167 647	0.02
180 948	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	186 718	161 045	0.02
178 195	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	178 944	158 268	0.02

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
464 375	Freddie Mac Gold Pool 3.500% 01/01/2048	USD	465 674	412 645	0.04
161 052	Freddie Mac Gold Pool 3.500% 01/02/2048	USD	161 433	141 367	0.01
196 776	Freddie Mac Gold Pool 3.500% 01/03/2048	USD	199 044	172 741	0.02
228 753	Freddie Mac Gold Pool 4.000% 01/02/2041	USD	233 479	209 421	0.02
243 812	Freddie Mac Gold Pool 4.000% 01/01/2044	USD	249 023	223 812	0.02
88 363	Freddie Mac Gold Pool 4.000% 01/09/2045	USD	90 057	80 779	0.01
134 566	Freddie Mac Gold Pool 4.000% 01/10/2047	USD	137 572	122 848	0.01
1 136 471	Freddie Mac Gold Pool 4.000% 01/01/2048	USD	1 165 453	1 043 155	0.10
79 625	Freddie Mac Gold Pool 4.000% 01/02/2048	USD	81 717	73 255	0.01
113 211	Freddie Mac Gold Pool 4.000% 01/08/2048	USD	116 534	102 597	0.01
92 919	Freddie Mac Gold Pool 4.000% 01/01/2049	USD	96 040	85 237	0.01
84 101	Freddie Mac Gold Pool 4.500% 01/02/2041	USD	87 291	79 603	0.01
61 520	Freddie Mac Gold Pool 4.500% 01/05/2041	USD	64 789	58 229	0.01
248 486	Freddie Mac Gold Pool 4.500% 01/04/2046	USD	264 561	233 651	0.02
980 691	Freddie Mac Gold Pool 4.500% 01/09/2046	USD	1 012 494	922 181	0.09
242 809	Freddie Mac Gold Pool 5.000% 01/04/2037	USD	258 530	238 375	0.02
267 824	Freddie Mac Gold Pool 5.000% 01/12/2038	USD	285 761	262 906	0.03
615 993	Freddie Mac Gold Pool 5.000% 01/09/2039	USD	659 038	603 947	0.06
219 041	Freddie Mac Gold Pool 5.000% 01/03/2044	USD	233 208	214 267	0.02
153 384	Freddie Mac Gold Pool 5.500% 01/04/2038	USD	165 096	153 241	0.01
60 344	Freddie Mac Gold Pool 5.500% 01/05/2038	USD	65 013	60 243	0.01
1 000 000	Freddie Mac Multifamily Structured Pass Through Certificates 2.570% 25/07/2026	USD	981 772	934 694	0.09
2 000 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.136% 25/10/2024	USD	2 006 659	1 949 475	0.19
1 250 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/09/2027	USD	1 262 702	1 161 552	0.11
1 500 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.241% 25/09/2024	USD	1 501 680	1 465 708	0.14
500 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.244% 25/08/2027	USD	502 466	467 749	0.05
1 000 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/05/2025	USD	1 002 206	965 903	0.09
1 163 299	Freddie Mac Pool 1.500% 01/11/2035	USD	1 189 520	975 936	0.09
157 936	Freddie Mac Pool 1.500% 01/03/2036	USD	153 808	132 495	0.01
2 387 465	Freddie Mac Pool 1.500% 01/01/2037	USD	2 394 079	1 991 651	0.19
221 730	Freddie Mac Pool 1.500% 01/01/2037	USD	218 903	184 969	0.02
495 579	Freddie Mac Pool 1.500% 01/02/2037	USD	475 303	413 406	0.04
4 524 945	Freddie Mac Pool 1.500% 01/05/2051	USD	4 195 561	3 257 284	0.32
1 820 832	Freddie Mac Pool 1.500% 01/06/2051	USD	1 654 668	1 312 994	0.13
300 631	Freddie Mac Pool 2.000% 01/10/2035	USD	312 935	259 666	0.03
480 320	Freddie Mac Pool 2.000% 01/11/2035	USD	497 588	414 813	0.04
525 126	Freddie Mac Pool 2.000% 01/02/2036	USD	548 012	454 293	0.04
1 304 866	Freddie Mac Pool 2.000% 01/05/2036	USD	1 267 390	1 124 051	0.11
1 052 084	Freddie Mac Pool 2.000% 01/05/2036	USD	1 026 732	906 268	0.09

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
1 186 892	Freddie Mac Pool 2.000% 01/10/2036	USD	1 221 104	1 022 516	0.10
1 088 407	Freddie Mac Pool 2.000% 01/11/2036	USD	1 120 663	937 462	0.09
660 018	Freddie Mac Pool 2.000% 01/11/2036	USD	678 223	567 980	0.06
505 541	Freddie Mac Pool 2.000% 01/12/2036	USD	515 967	435 692	0.04
513 425	Freddie Mac Pool 2.000% 01/01/2037	USD	516 572	441 633	0.04
537 893	Freddie Mac Pool 2.000% 01/01/2037	USD	548 770	463 224	0.05
689 235	Freddie Mac Pool 2.000% 01/01/2037	USD	705 942	593 996	0.06
208 221	Freddie Mac Pool 2.000% 01/01/2037	USD	210 615	179 717	0.02
687 429	Freddie Mac Pool 2.000% 01/01/2037	USD	690 588	591 915	0.06
1 146 286	Freddie Mac Pool 2.000% 01/02/2037	USD	1 138 895	983 867	0.10
736 732	Freddie Mac Pool 2.000% 01/02/2037	USD	686 255	634 851	0.06
2 954 388	Freddie Mac Pool 2.000% 01/05/2037	USD	2 614 431	2 535 618	0.25
704 972	Freddie Mac Pool 2.000% 01/05/2037	USD	670 415	604 835	0.06
92 948	Freddie Mac Pool 2.000% 01/10/2050	USD	83 397	71 140	0.01
407 344	Freddie Mac Pool 2.000% 01/12/2050	USD	421 757	312 677	0.03
2 521 964	Freddie Mac Pool 2.000% 01/04/2051	USD	2 508 304	1 928 133	0.19
6 442 344	Freddie Mac Pool 2.000% 01/11/2051	USD	5 084 363	4 913 351	0.48
897 018	Freddie Mac Pool 2.000% 01/12/2051	USD	895 240	685 224	0.07
1 148 640	Freddie Mac Pool 2.000% 01/02/2052	USD	1 118 425	876 251	0.09
293 708	Freddie Mac Pool 2.500% 01/07/2035	USD	308 386	260 693	0.03
134 076	Freddie Mac Pool 2.500% 01/06/2050	USD	141 046	107 338	0.01
564 522	Freddie Mac Pool 2.500% 01/07/2050	USD	597 666	456 064	0.04
250 904	Freddie Mac Pool 2.500% 01/08/2050	USD	264 923	202 467	0.02
956 310	Freddie Mac Pool 2.500% 01/10/2050	USD	1 002 907	765 595	0.07
160 803	Freddie Mac Pool 2.500% 01/01/2051	USD	169 568	128 738	0.01
365 787	Freddie Mac Pool 2.500% 01/01/2051	USD	385 490	292 847	0.03
219 578	Freddie Mac Pool 2.500% 01/01/2051	USD	231 702	175 707	0.02
979 170	Freddie Mac Pool 2.500% 01/02/2051	USD	837 361	780 298	0.08
670 634	Freddie Mac Pool 2.500% 01/04/2051	USD	684 642	536 919	0.05
11 113 708	Freddie Mac Pool 2.500% 01/12/2051	USD	11 338 805	8 832 032	0.86
6 117 839	Freddie Mac Pool 2.500% 01/02/2052	USD	5 664 468	4 880 713	0.47
2 203 346	Freddie Mac Pool 2.500% 01/02/2052	USD	2 081 554	1 753 029	0.17
2 329 195	Freddie Mac Pool 2.500% 01/02/2052	USD	1 902 229	1 853 638	0.18
2 284 915	Freddie Mac Pool 2.500% 01/04/2052	USD	2 170 820	1 818 146	0.18
145 016	Freddie Mac Pool 3.000% 01/07/2046	USD	152 300	122 755	0.01
862 420	Freddie Mac Pool 3.000% 01/02/2049	USD	828 835	730 413	0.07
37 868	Freddie Mac Pool 3.000% 01/05/2050	USD	39 865	31 603	0.00
55 277	Freddie Mac Pool 3.000% 01/06/2050	USD	49 096	46 184	0.00
10 400	Freddie Mac Pool 3.000% 01/07/2050	USD	10 952	8 731	0.00
127 513	Freddie Mac Pool 3.000% 01/08/2050	USD	135 674	106 298	0.01
201 948	Freddie Mac Pool 3.000% 01/09/2050	USD	177 070	168 287	0.02
2 528 267	Freddie Mac Pool 3.000% 01/11/2050	USD	2 649 563	2 106 057	0.20
595 408	Freddie Mac Pool 3.000% 01/07/2051	USD	498 143	496 116	0.05
6 005 406	Freddie Mac Pool 3.000% 01/10/2051	USD	6 280 029	4 985 107	0.48
2 054 193	Freddie Mac Pool 3.000% 01/11/2051	USD	2 175 403	1 721 610	0.17

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

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
4 403 166	Freddie Mac Pool 3.000% 01/01/2052	USD	4 511 255	3 651 230	0.35
1 018 177	Freddie Mac Pool 3.000% 01/02/2052	USD	889 579	849 751	0.08
2 309 975	Freddie Mac Pool 3.000% 01/09/2052	USD	1 971 658	1 913 704	0.19
1 674 994	Freddie Mac Pool 3.500% 01/02/2034	USD	1 790 341	1 574 626	0.15
1 888 199	Freddie Mac Pool 3.500% 01/01/2045	USD	2 007 126	1 660 775	0.16
28 565	Freddie Mac Pool 3.500% 01/01/2047	USD	30 283	25 048	0.00
300 189	Freddie Mac Pool 3.500% 01/12/2047	USD	310 517	263 127	0.03
628 716	Freddie Mac Pool 3.500% 01/06/2049	USD	646 062	551 351	0.05
112 281	Freddie Mac Pool 3.500% 01/07/2049	USD	114 894	98 270	0.01
710 350	Freddie Mac Pool 3.500% 01/08/2049	USD	679 407	621 710	0.06
341 663	Freddie Mac Pool 4.000% 01/07/2029	USD	350 522	330 107	0.03
347 939	Freddie Mac Pool 4.000% 01/06/2052	USD	347 100	310 488	0.03
1 912 162	Freddie Mac Pool 4.000% 01/07/2052	USD	1 858 945	1 705 544	0.17
904 063	Freddie Mac Pool 4.000% 01/08/2052	USD	910 043	806 656	0.08
902 719	Freddie Mac Pool 4.000% 01/08/2052	USD	900 405	805 280	0.08
6 592 786	Freddie Mac Pool 4.000% 01/09/2052	USD	6 277 999	5 895 751	0.57
4 716 606	Freddie Mac Pool 4.000% 01/10/2052	USD	4 448 326	4 217 379	0.41
964 202	Freddie Mac Pool 4.000% 01/10/2052	USD	945 179	866 333	0.08
112 575	Freddie Mac Pool 4.500% 01/09/2050	USD	111 499	105 010	0.01
8 531 421	Freddie Mac Pool 4.500% 01/11/2052	USD	8 060 383	7 860 741	0.76
76 880	Freddie Mac Pool 4.500% 01/08/2053	USD	72 159	70 712	0.01
427 707	Freddie Mac Pool 5.000% 01/08/2052	USD	423 480	404 190	0.04
631 826	Freddie Mac Pool 5.000% 01/09/2052	USD	635 765	599 704	0.06
460 451	Freddie Mac Pool 5.000% 01/10/2052	USD	455 619	435 133	0.04
7 515 605	Freddie Mac Pool 5.000% 01/11/2052	USD	7 425 918	7 102 349	0.69
394 801	Freddie Mac Pool 5.000% 01/11/2052	USD	390 898	372 995	0.04
1 358 235	Freddie Mac Pool 5.000% 01/02/2053	USD	1 330 529	1 283 399	0.12
3 933 197	Freddie Mac Pool 5.000% 01/04/2053	USD	3 918 033	3 714 347	0.36
3 663 942	Freddie Mac Pool 5.000% 01/06/2053	USD	3 523 317	3 470 282	0.34
7 055 914	Freddie Mac Pool 5.500% 01/10/2052	USD	6 996 525	6 829 497	0.66
446 449	Freddie Mac Pool 5.500% 01/11/2052	USD	456 253	433 830	0.04
335 376	Freddie Mac Pool 5.500% 01/12/2052	USD	343 867	326 674	0.03
3 742 097	Freddie Mac Pool 5.500% 01/12/2052	USD	3 819 085	3 623 074	0.35
24 179	Freddie Mac Pool 5.500% 01/01/2053	USD	24 891	23 495	0.00
4 738 847	Freddie Mac Pool 5.500% 01/03/2053	USD	4 795 118	4 589 190	0.45
483 524	Freddie Mac Pool 5.500% 01/04/2053	USD	489 340	468 064	0.05
1 758 734	Freddie Mac Pool 5.500% 01/04/2053	USD	1 775 648	1 710 090	0.17
105 210	Freddie Mac Pool 6.000% 01/01/2053	USD	106 191	104 799	0.01
9 873 110	Freddie Mac Pool 6.000% 01/07/2053	USD	9 900 837	9 831 988	0.95
2 974 494	Freddie Mac Pool 6.000% 01/08/2053	USD	3 041 596	2 975 735	0.29
279 107	Freddie Mac Pool 6.000% 01/08/2053	USD	280 588	277 338	0.03
396 592	Freddie Mac Pool 6.000% 01/08/2053	USD	396 530	394 676	0.04
9 947 198	Freddie Mac Pool 6.000% 01/09/2053	USD	10 024 911	9 886 848	0.96
735 877	Ginnie Mae I Pool 3.000% 15/10/2049	USD	771 188	626 513	0.06
9 241	Ginnie Mae I Pool 4.000% 15/05/2048	USD	9 665	8 472	0.00

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
60 768	Ginnie Mae I Pool 4.000% 15/09/2049	USD	64 588	55 645	0.01
241 003	Ginnie Mae I Pool 4.500% 15/11/2047	USD	254 498	227 653	0.02
1 521 742	Ginnie Mae I Pool 5.000% 15/07/2046	USD	1 631 972	1 486 507	0.14
779 097	Ginnie Mae II Pool 1.500% 20/10/2051	USD	742 350	594 981	0.06
279 832	Ginnie Mae II Pool 2.000% 20/07/2050	USD	282 960	223 505	0.02
6 790 568	Ginnie Mae II Pool 2.000% 20/08/2050	USD	6 858 243	5 409 952	0.53
1 697 109	Ginnie Mae II Pool 2.000% 20/11/2050	USD	1 579 019	1 351 434	0.13
6 290 198	Ginnie Mae II Pool 2.000% 20/12/2050	USD	5 960 478	5 002 995	0.49
870 324	Ginnie Mae II Pool 2.000% 20/02/2051	USD	784 958	691 329	0.07
2 960 046	Ginnie Mae II Pool 2.000% 20/03/2051	USD	2 986 803	2 354 250	0.23
3 452 475	Ginnie Mae II Pool 2.000% 20/11/2051	USD	3 356 524	2 734 986	0.27
912 132	Ginnie Mae II Pool 2.000% 20/01/2052	USD	805 875	723 051	0.07
3 344 828	Ginnie Mae II Pool 2.000% 20/02/2052	USD	3 277 380	2 649 560	0.26
55 478	Ginnie Mae II Pool 2.500% 20/12/2046	USD	58 490	46 146	0.00
3 920 581	Ginnie Mae II Pool 2.500% 20/06/2050	USD	3 904 356	3 228 863	0.31
16 635	Ginnie Mae II Pool 2.500% 20/08/2050	USD	17 485	13 249	0.00
373 340	Ginnie Mae II Pool 2.500% 20/08/2050	USD	392 244	297 334	0.03
359 142	Ginnie Mae II Pool 2.500% 20/09/2050	USD	377 334	286 041	0.03
354 288	Ginnie Mae II Pool 2.500% 20/01/2051	USD	372 187	290 709	0.03
6 686 281	Ginnie Mae II Pool 2.500% 20/02/2051	USD	6 750 502	5 479 628	0.53
1 752 232	Ginnie Mae II Pool 2.500% 20/11/2051	USD	1 621 545	1 435 791	0.14
19 868 581	Ginnie Mae II Pool 2.500% 20/12/2051	USD	19 582 810	16 274 547	1.58
9 418 118	Ginnie Mae II Pool 2.500% 20/03/2052	USD	9 292 527	7 711 548	0.75
316 001	Ginnie Mae II Pool 2.500% 20/04/2052	USD	291 711	258 736	0.03
122 719	Ginnie Mae II Pool 3.000% 20/05/2045	USD	121 005	105 918	0.01
53 587	Ginnie Mae II Pool 3.000% 20/07/2045	USD	53 051	45 909	0.00
194 916	Ginnie Mae II Pool 3.000% 20/01/2046	USD	192 397	167 947	0.02
317 661	Ginnie Mae II Pool 3.000% 20/04/2046	USD	338 972	272 053	0.03
147 986	Ginnie Mae II Pool 3.000% 20/06/2046	USD	145 548	127 686	0.01
225 693	Ginnie Mae II Pool 3.000% 20/07/2046	USD	238 241	195 203	0.02
170 879	Ginnie Mae II Pool 3.000% 20/08/2046	USD	168 230	147 390	0.01
64 881	Ginnie Mae II Pool 3.000% 20/09/2046	USD	63 677	56 053	0.01
508 164	Ginnie Mae II Pool 3.000% 20/01/2047	USD	499 378	438 061	0.04
58 220	Ginnie Mae II Pool 3.000% 20/03/2047	USD	59 366	50 189	0.00
67 490	Ginnie Mae II Pool 3.000% 20/05/2047	USD	68 833	58 166	0.01
27 537	Ginnie Mae II Pool 3.000% 20/07/2047	USD	28 030	23 792	0.00
665 774	Ginnie Mae II Pool 3.000% 20/10/2047	USD	696 676	572 789	0.06
105 503	Ginnie Mae II Pool 3.000% 20/11/2047	USD	102 042	88 936	0.01
312 881	Ginnie Mae II Pool 3.000% 20/04/2049	USD	328 742	269 271	0.03
35 597	Ginnie Mae II Pool 3.000% 20/09/2049	USD	37 050	30 442	0.00
649 965	Ginnie Mae II Pool 3.000% 20/11/2049	USD	680 526	553 608	0.05
931 703	Ginnie Mae II Pool 3.000% 20/12/2049	USD	973 672	794 418	0.08
8 280 193	Ginnie Mae II Pool 3.000% 20/01/2050	USD	8 653 240	7 077 050	0.69
115 075	Ginnie Mae II Pool 3.000% 20/02/2050	USD	119 636	97 995	0.01
1 413 130	Ginnie Mae II Pool 3.000% 20/03/2051	USD	1 303 760	1 203 927	0.12

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Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
201 814	Ginnie Mae II Pool 3.000% 20/08/2051	USD	196 205	171 833	0.02
3 790 789	Ginnie Mae II Pool 3.000% 20/09/2051	USD	3 654 346	3 227 959	0.31
3 668 371	Ginnie Mae II Pool 3.000% 20/10/2051	USD	3 802 046	3 122 961	0.30
817 101	Ginnie Mae II Pool 3.000% 20/11/2051	USD	851 027	694 289	0.07
2 200 942	Ginnie Mae II Pool 3.000% 20/12/2051	USD	2 135 789	1 871 517	0.18
5 503 830	Ginnie Mae II Pool 3.000% 20/08/2052	USD	4 999 694	4 673 099	0.45
788 538	Ginnie Mae II Pool 3.500% 20/12/2041	USD	821 716	705 784	0.07
10 034 447	Ginnie Mae II Pool 3.500% 20/07/2042	USD	9 235 873	8 989 248	0.87
17 059	Ginnie Mae II Pool 3.500% 20/09/2042	USD	17 410	15 305	0.00
122 972	Ginnie Mae II Pool 3.500% 20/10/2042	USD	126 061	110 203	0.01
414 336	Ginnie Mae II Pool 3.500% 20/11/2042	USD	422 350	371 830	0.04
12 287	Ginnie Mae II Pool 3.500% 20/12/2042	USD	12 541	11 012	0.00
53 019	Ginnie Mae II Pool 3.500% 20/04/2045	USD	52 843	47 360	0.00
351 152	Ginnie Mae II Pool 3.500% 20/06/2045	USD	358 396	312 909	0.03
4 875	Ginnie Mae II Pool 3.500% 20/12/2045	USD	4 829	4 330	0.00
446 953	Ginnie Mae II Pool 3.500% 20/04/2046	USD	445 268	398 262	0.04
147 160	Ginnie Mae II Pool 3.500% 20/06/2046	USD	147 798	131 430	0.01
30 206	Ginnie Mae II Pool 3.500% 20/03/2047	USD	30 298	26 878	0.00
460 129	Ginnie Mae II Pool 3.500% 20/07/2047	USD	469 447	409 244	0.04
638 074	Ginnie Mae II Pool 3.500% 20/09/2047	USD	588 612	566 998	0.06
185 785	Ginnie Mae II Pool 3.500% 20/11/2047	USD	190 724	164 979	0.02
2 440 798	Ginnie Mae II Pool 3.500% 20/01/2048	USD	2 586 537	2 173 405	0.21
191 133	Ginnie Mae II Pool 3.500% 20/02/2048	USD	192 573	169 190	0.02
205 176	Ginnie Mae II Pool 3.500% 20/05/2048	USD	206 265	181 754	0.02
1 522 903	Ginnie Mae II Pool 3.500% 20/08/2048	USD	1 545 579	1 324 338	0.13
1 336 196	Ginnie Mae II Pool 3.500% 20/03/2049	USD	1 265 848	1 185 397	0.12
408 683	Ginnie Mae II Pool 3.500% 20/09/2049	USD	399 591	361 158	0.04
515 071	Ginnie Mae II Pool 3.500% 20/10/2049	USD	504 540	455 332	0.04
48 842	Ginnie Mae II Pool 3.500% 20/03/2050	USD	51 309	43 626	0.00
269 645	Ginnie Mae II Pool 3.500% 20/04/2050	USD	285 168	237 997	0.02
352 857	Ginnie Mae II Pool 3.500% 20/08/2050	USD	374 422	311 533	0.03
2 451 557	Ginnie Mae II Pool 3.500% 20/01/2052	USD	2 211 002	2 150 894	0.21
936 901	Ginnie Mae II Pool 3.500% 20/02/2052	USD	875 773	822 013	0.08
3 912 122	Ginnie Mae II Pool 3.500% 20/04/2052	USD	3 601 566	3 432 259	0.33
1 662 685	Ginnie Mae II Pool 3.500% 20/07/2052	USD	1 496 048	1 458 740	0.14
1 993 101	Ginnie Mae II Pool 4.000% 20/03/2046	USD	2 059 640	1 832 381	0.18
131 707	Ginnie Mae II Pool 4.000% 20/07/2046	USD	136 166	120 912	0.01
46 721	Ginnie Mae II Pool 4.000% 20/06/2047	USD	48 777	42 873	0.00
625 179	Ginnie Mae II Pool 4.000% 20/07/2047	USD	653 158	572 756	0.06
154 381	Ginnie Mae II Pool 4.000% 20/09/2047	USD	159 019	141 951	0.01
97 468	Ginnie Mae II Pool 4.000% 20/11/2047	USD	100 844	89 327	0.01
394 021	Ginnie Mae II Pool 4.000% 20/12/2047	USD	396 931	359 847	0.03
219 975	Ginnie Mae II Pool 4.000% 20/01/2048	USD	228 357	201 669	0.02
187 927	Ginnie Mae II Pool 4.000% 20/03/2048	USD	192 793	172 111	0.02
3 452 602	Ginnie Mae II Pool 4.000% 20/04/2048	USD	3 695 822	3 155 502	0.31

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Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
82 713	Ginnie Mae II Pool 4.000% 20/05/2048	USD	85 716	75 668	0.01
20 481	Ginnie Mae II Pool 4.000% 20/06/2048	USD	21 135	18 646	0.00
43 626	Ginnie Mae II Pool 4.000% 20/07/2048	USD	44 788	39 876	0.00
131 621	Ginnie Mae II Pool 4.000% 20/08/2048	USD	134 931	120 182	0.01
475 977	Ginnie Mae II Pool 4.000% 20/09/2048	USD	493 976	434 854	0.04
787 659	Ginnie Mae II Pool 4.000% 20/11/2048	USD	839 131	720 973	0.07
24 883	Ginnie Mae II Pool 4.000% 20/01/2049	USD	25 577	22 680	0.00
11 338	Ginnie Mae II Pool 4.000% 20/02/2049	USD	11 598	10 341	0.00
425 210	Ginnie Mae II Pool 4.000% 20/02/2050	USD	451 375	390 083	0.04
457 530	Ginnie Mae II Pool 4.000% 20/07/2052	USD	455 934	412 550	0.04
1 548 800	Ginnie Mae II Pool 4.000% 20/09/2052	USD	1 489 157	1 396 506	0.14
41 458	Ginnie Mae II Pool 4.500% 20/08/2047	USD	42 890	39 019	0.00
273 374	Ginnie Mae II Pool 4.500% 20/02/2048	USD	283 340	256 643	0.02
205 872	Ginnie Mae II Pool 4.500% 20/06/2048	USD	212 631	192 984	0.02
98 378	Ginnie Mae II Pool 4.500% 20/07/2048	USD	101 618	91 984	0.01
25 322	Ginnie Mae II Pool 4.500% 20/08/2048	USD	26 092	23 712	0.00
103 415	Ginnie Mae II Pool 4.500% 20/09/2048	USD	106 614	96 916	0.01
834 128	Ginnie Mae II Pool 4.500% 20/10/2048	USD	873 471	781 707	0.08
203 430	Ginnie Mae II Pool 4.500% 20/11/2048	USD	209 971	190 642	0.02
6 563 787	Ginnie Mae II Pool 4.500% 20/05/2052	USD	6 578 455	6 068 226	0.59
2 794 393	Ginnie Mae II Pool 4.500% 20/06/2052	USD	2 838 828	2 584 833	0.25
1 273 403	Ginnie Mae II Pool 4.500% 20/10/2052	USD	1 239 579	1 177 154	0.11
1 636 101	Ginnie Mae II Pool 4.500% 20/04/2053	USD	1 515 694	1 512 432	0.15
28 884	Ginnie Mae II Pool 5.000% 20/01/2048	USD	30 523	27 854	0.00
284 718	Ginnie Mae II Pool 5.000% 20/05/2048	USD	296 657	274 334	0.03
42 306	Ginnie Mae II Pool 5.000% 20/09/2048	USD	43 915	40 677	0.00
118 117	Ginnie Mae II Pool 5.000% 20/07/2052	USD	118 261	112 089	0.01
1 179 061	Ginnie Mae II Pool 5.000% 20/09/2052	USD	1 183 905	1 119 674	0.11
3 721 892	Ginnie Mae II Pool 5.000% 20/12/2052	USD	3 713 043	3 529 933	0.34
3 975 868	Ginnie Mae II Pool 5.000% 20/03/2053	USD	3 908 296	3 771 827	0.37
1 651 454	Ginnie Mae II Pool 5.000% 20/04/2053	USD	1 649 650	1 566 295	0.15
247 874	Ginnie Mae II Pool 5.500% 20/07/2049	USD	261 193	245 340	0.02
94 076	Ginnie Mae II Pool 5.500% 20/12/2052	USD	92 387	91 461	0.01
9 679 601	Ginnie Mae II Pool 5.500% 20/03/2053	USD	9 786 057	9 403 271	0.91
123 643	Ginnie Mae II Pool 5.500% 20/07/2053	USD	124 143	120 230	0.01
1 085 739	Ginnie Mae II Pool 6.000% 20/01/2053	USD	1 081 133	1 077 335	0.10
17 958 622	Ginnie Mae II Pool 6.000% 20/08/2053	USD	18 037 028	17 814 108	1.73
1 516 870	JPMBB Commercial Mortgage Securities Trust 2014-C19 3.997% 15/04/2047	USD	1 590 980	1 500 957	0.15
2 000 000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 3.753% 15/12/2047	USD	2 085 025	1 897 686	0.18
2 000 000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28 3.544% 15/01/2049	USD	2 056 715	1 871 426	0.18
500 000	Wells Fargo Commercial Mortgage Trust 2017-C39 3.418% 15/09/2050	USD	508 611	453 859	0.04

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Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
1 000 000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.184% 15/06/2051	USD	1 020 374	921 394	0.09
1 300 000	WFRBS Commercial Mortgage Trust 2013-C18 FRN 15/12/2046	USD	1 375 994	1 290 266	0.13
Total United States			698 285 990	610 695 278	59.32
Total Asset Backed & Mortgage Backed Securities			698 285 990	610 695 278	59.32
Other transferable securities					
Asset Backed & Mortgage Backed Securities					
United States					
5 677 930	Fannie Mae Pool 1.500% 01/04/2036	USD	5 737 864	4 760 521	0.46
3 462 134	Fannie Mae Pool 1.500% 01/05/2036	USD	3 498 548	2 904 378	0.28
2 974 578	Fannie Mae Pool 1.500% 01/06/2036	USD	3 007 258	2 495 323	0.24
3 920 712	Fannie Mae Pool 1.500% 01/10/2036	USD	3 963 107	3 288 934	0.32
12 611 718	Fannie Mae Pool 1.500% 01/12/2050	USD	12 363 104	9 080 954	0.88
5 036 011	Fannie Mae Pool 1.500% 01/06/2051	USD	4 945 421	3 632 142	0.35
2 983 607	Fannie Mae Pool 2.000% 01/05/2036	USD	3 068 913	2 565 557	0.25
624 953	Fannie Mae Pool 2.000% 01/08/2036	USD	647 033	538 705	0.05
321 419	Fannie Mae Pool 2.000% 01/06/2050	USD	325 186	246 552	0.02
22 539 794	Fannie Mae Pool 2.000% 01/03/2051	USD	22 782 819	17 430 224	1.69
67 652 408	Fannie Mae Pool 2.000% 01/05/2051	USD	68 294 027	51 738 222	5.03
395 720	Fannie Mae Pool 2.000% 01/05/2051	USD	402 095	307 148	0.03
3 680 730	Fannie Mae Pool 2.000% 01/06/2051	USD	3 718 569	2 817 482	0.27
104 681	Fannie Mae Pool 2.000% 01/06/2051	USD	105 923	80 128	0.01
7 282 290	Fannie Mae Pool 2.000% 01/06/2051	USD	7 352 689	5 568 433	0.54
407 473	Fannie Mae Pool 2.000% 01/07/2051	USD	409 355	311 552	0.03
19 058 658	Fannie Mae Pool 2.000% 01/10/2051	USD	18 868 141	14 554 894	1.41
10 808 938	Fannie Mae Pool 2.500% 01/02/2036	USD	11 266 218	9 563 159	0.93
2 591 258	Fannie Mae Pool 2.500% 01/05/2036	USD	2 702 960	2 291 325	0.22
2 992 044	Fannie Mae Pool 2.500% 01/05/2036	USD	3 115 612	2 644 790	0.26
8 094 686	Fannie Mae Pool 2.500% 01/03/2051	USD	8 356 847	6 490 434	0.63
581 579	Fannie Mae Pool 2.500% 01/06/2051	USD	600 905	464 268	0.05
826 097	Fannie Mae Pool 2.500% 01/07/2051	USD	855 177	658 777	0.06
873 454	Fannie Mae Pool 2.500% 01/07/2051	USD	913 032	697 831	0.07
1 816 729	Fannie Mae Pool 2.500% 01/07/2051	USD	1 876 040	1 454 711	0.14
5 647 301	Fannie Mae Pool 2.500% 01/08/2051	USD	5 880 065	4 536 275	0.44
9 563 568	Fannie Mae Pool 2.500% 01/09/2051	USD	9 907 052	7 697 592	0.75
12 559 457	Fannie Mae Pool 3.000% 01/04/2051	USD	13 211 621	10 432 338	1.01
1 406 580	Fannie Mae Pool 3.000% 01/06/2051	USD	1 482 108	1 172 450	0.11
11 116 585	Fannie Mae Pool 3.000% 01/07/2051	USD	11 711 160	9 266 180	0.90
7 852 283	Fannie Mae Pool 3.000% 01/07/2051	USD	8 251 057	6 520 487	0.63
1 872 367	Fannie Mae Pool 3.000% 01/08/2051	USD	2 010 070	1 569 205	0.15
3 202 623	Fannie Mae Pool 3.000% 01/08/2051	USD	3 408 684	2 662 564	0.26
2 692 383	Fannie Mae Pool 3.500% 01/06/2049	USD	2 841 110	2 360 266	0.23

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Asset Backed & Mortgage Backed Securities (cont.)					
United States (cont.)					
5 300 805	Fannie Mae Pool 3.500% 01/11/2050	USD	5 683 721	4 641 241	0.45
11 207 745	Fannie Mae Pool 4.000% 01/04/2050	USD	11 899 181	10 133 121	0.99
11 102 686	Fannie Mae Pool 4.000% 01/02/2051	USD	12 090 152	9 978 413	0.97
9 097 339	Fannie Mae Pool 4.500% 01/10/2048	USD	9 839 512	8 507 739	0.83
10 699 827	Freddie Mac Gold Pool 3.000% 01/05/2029	USD	11 124 814	10 254 963	1.00
1 661 650	Freddie Mac Pool 1.500% 01/06/2036	USD	1 679 255	1 393 910	0.14
7 162 221	Freddie Mac Pool 2.000% 01/05/2036	USD	7 360 054	6 158 745	0.60
3 579 708	Freddie Mac Pool 2.000% 01/06/2036	USD	3 677 033	3 078 226	0.30
391 672	Freddie Mac Pool 2.000% 01/06/2036	USD	402 870	336 788	0.03
802 206	Freddie Mac Pool 2.000% 01/07/2036	USD	826 687	689 638	0.07
2 086 300	Freddie Mac Pool 2.000% 01/11/2036	USD	2 141 070	1 790 720	0.17
8 629 385	Freddie Mac Pool 2.000% 01/03/2041	USD	8 844 075	6 973 390	0.68
22 598 965	Freddie Mac Pool 2.000% 01/03/2051	USD	22 808 922	17 280 191	1.68
12 749 390	Freddie Mac Pool 2.000% 01/06/2051	USD	12 874 940	9 745 287	0.95
21 465 308	Freddie Mac Pool 2.000% 01/06/2051	USD	21 680 422	16 406 272	1.59
85 067	Freddie Mac Pool 2.000% 01/06/2051	USD	86 224	65 281	0.01
2 582 297	Freddie Mac Pool 2.500% 01/04/2036	USD	2 690 964	2 284 251	0.22
3 760 915	Freddie Mac Pool 3.000% 01/03/2030	USD	3 921 987	3 509 956	0.34
4 589 120	Freddie Mac Pool 3.000% 01/08/2050	USD	4 880 065	3 864 748	0.38
92 185	Freddie Mac Pool 3.000% 01/05/2051	USD	99 360	77 949	0.01
5 066 066	Freddie Mac Pool 4.000% 01/04/2050	USD	5 419 479	4 595 542	0.45
21 655 622	Ginnie Mae II Pool 2.000% 20/10/2051	USD	21 965 813	17 169 940	1.67
8 459 197	Ginnie Mae II Pool 2.500% 20/06/2051	USD	8 752 991	6 931 231	0.67
4 692 741	Ginnie Mae II Pool 2.500% 20/07/2051	USD	4 725 778	3 844 259	0.37
8 476 522	Ginnie Mae II Pool 3.000% 20/07/2050	USD	8 835 789	7 233 112	0.70
1 463 443	Ginnie Mae II Pool 3.500% 20/01/2047	USD	1 563 826	1 303 590	0.13
1 951 537	Ginnie Mae II Pool 3.500% 20/02/2047	USD	2 085 447	1 736 215	0.17
5 756 556	Ginnie Mae II Pool 3.500% 20/03/2051	USD	6 148 127	5 083 013	0.49
4 281 294	Ginnie Mae II Pool 4.000% 20/05/2050	USD	4 557 651	3 931 379	0.38
Total United States			456 545 979	361 802 911	35.14
Total Asset Backed & Mortgage Backed Securities			456 545 979	361 802 911	35.14
Total Investments			1 210 901 080	1 024 009 556	99.46

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

Unaudited semi-annual report

Lumyna – American Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
FNMA Collateral	48.94	Short terms	1.70
GNMA2 Collateral	21.31	GNMA Collateral	0.23
UMBS Collateral	14.95	Banks	0.02
Commercial MBS	6.60		99.46
Sovereign	3.28		
FGLMC Collateral	2.43		

To Be Announced Contracts

Nominal value	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
1 225 000	Fannie Mae or Freddie Mac 6.000% 01/10/2053	USD	1 223 320	1 209 592	0.12
1 025 000	Fannie Mae Pool 2.000% 01/10/2038	USD	893 930	879 258	0.09
2 250 000	Fannie Mae Pool 2.000% 01/10/2053	USD	1 767 371	1 712 596	0.17
250 000	Fannie Mae Pool 2.500% 01/10/2037	USD	222 441	220 478	0.02
5 083 200	Fannie Mae Pool 2.500% 01/10/2052	USD	4 158 030	4 038 021	0.39
275 000	Fannie Mae Pool 3.000% 01/10/2037	USD	253 354	248 961	0.02
1 725 000	Fannie Mae Pool 3.000% 01/10/2053	USD	1 465 686	1 427 977	0.14
1 831 100	Fannie Mae Pool 3.500% 01/10/2037	USD	1 722 593	1 693 767	0.16
1 837 600	Fannie Mae Pool 3.500% 01/10/2053	USD	1 625 722	1 582 346	0.15
1 475 000	Fannie Mae Pool 4.000% 01/10/2038	USD	1 412 773	1 393 875	0.14
2 250 000	Fannie Mae Pool 4.500% 01/10/2052	USD	2 120 098	2 067 012	0.20
500 000	Ginnie Mae II Pool 2.000% 20/10/2053	USD	405 039	396 007	0.04
3 425 000	Ginnie Mae II Pool 4.000% 20/10/2053	USD	3 158 225	3 087 584	0.30
1 425 000	Ginnie Mae II Pool 4.500% 20/10/2053	USD	1 344 908	1 316 845	0.13
463 000	Ginnie Mae II Pool 5.000% 20/10/2053	USD	447 555	439 054	0.04
Total To Be Announced				21 713 373	2.11

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	2 080 338	USD	2 356 211	04/10/2023	State Street Bank and Trust Company	(81 883)
EUR	415 392 715	USD	450 966 860	04/10/2023	State Street Bank and Trust Company	(11 152 065)
GBP	29 330 539	USD	37 119 808	04/10/2023	State Street Bank and Trust Company	(1 320 224)
USD	2 275 640	CHF	2 080 339	04/10/2023	State Street Bank and Trust Company	1 312
USD	440 092 828	EUR	415 392 717	04/10/2023	State Street Bank and Trust Company	278 034
USD	35 822 785	GBP	29 330 538	04/10/2023	State Street Bank and Trust Company	23 200
CHF	1 995 589	USD	2 188 697	03/11/2023	State Street Bank and Trust Company	(84)
EUR	389 606 288	USD	413 039 096	03/11/2023	State Street Bank and Trust Company	(17 455)
GBP	27 797 533	USD	33 935 633	03/11/2023	State Street Bank and Trust Company	(887)
USD	92 652	CHF	84 490	03/11/2023	State Street Bank and Trust Company	(10)
USD	13 128 678	EUR	12 387 862	03/11/2023	State Street Bank and Trust Company	(3 696)
USD	1 477 096	GBP	1 210 021	03/11/2023	State Street Bank and Trust Company	(76)
Total forward foreign exchange contracts						(12 273 834)

The counterparty for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company with (1.19)% of the NAV.

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Cayman Islands					
10 090 000	Shelf Drilling Holdings Ltd. 144A 8.250% 15/02/2025	USD	8 941 779	9 724 691	2.38
1 508 000	Transocean, Inc. 144A 7.500% 15/01/2026	USD	1 313 739	1 393 202	0.34
1 446 000	Transocean, Inc. 144A 8.000% 01/02/2027	USD	1 165 427	1 315 664	0.32
3 641 000	Transocean, Inc. 144A 11.500% 30/01/2027	USD	3 494 198	3 609 680	0.89
	Total Cayman Islands		14 915 143	16 043 237	3.93
Norway					
2 000 000	Petroleum Geo-Services A/S 13.500% 31/03/2027	USD	2 064 566	2 047 550	0.50
	Total Norway		2 064 566	2 047 550	0.50
United Kingdom					
300 000	Deuce Finco 5.500% 15/06/2027	GBP	304 160	303 526	0.07
	Total United Kingdom		304 160	303 526	0.07
United States					
2 830 000	Artera Services LLC 144A 9.033% 04/12/2025	USD	2 443 084	2 467 908	0.60
6 684 000	CommScope Technologies Finance LLC 144A 6.000% 15/06/2025	USD	5 629 236	5 901 840	1.45
4 625 000	Dish DBS Corp. 5.875% 15/11/2024	USD	3 898 889	4 069 419	1.00
2 741 000	Dish Network Corp. 2.375% 15/03/2024	USD	2 497 484	2 487 461	0.61
284 000	Enviva Partners LP / Enviva Partners Finance Corp. 144A 6.500% 15/01/2026	USD	207 774	218 805	0.05
3 032 000	Freedom Mortgage Corp. 144A 8.125% 15/11/2024	USD	2 716 596	2 866 424	0.70
1 786 000	Freedom Mortgage Corp. 144A 8.250% 15/04/2025	USD	1 560 484	1 688 690	0.41
2 340 000	Fst Union Real Estate 6.050% 15/08/2021 ^(a)	USD	79	0	0.00
2 465 000	Fst Union Real Estate 6.800% 15/08/2039 ^(a)	USD	6	0	0.00
2 288 000	GrubHub Holdings, Inc. 144A 5.500% 01/07/2027	USD	1 641 919	1 680 124	0.41
1 124 000	NRG Energy, Inc. 2.750% 01/06/2048	USD	1 124 127	1 124 160	0.28
4 916 000	Service Properties Trust 7.500% 15/09/2025	USD	4 616 125	4 565 471	1.12
3 923 000	SVB Financial Group 1.000% Perpetual	USD	151 100	129 887	0.03
7 854 000	SVB Financial Group 1.800% 28/10/2026	USD	4 888 147	4 750 190	1.16
532 000	SVB Financial Group 1.800% 02/02/2031	USD	316 549	303 607	0.07
4 678 000	SVB Financial Group 2.100% 15/05/2028	USD	2 657 137	2 757 173	0.68
440 000	SVB Financial Group 3.125% 05/06/2030	USD	276 684	255 845	0.06
749 000	SVB Financial Group 4.000% Perpetual	USD	28 136	24 799	0.01
1 194 000	SVB Financial Group 4.100% Perpetual	USD	44 794	37 778	0.01
238 000	SVB Financial Group 4.250% Perpetual	USD	8 661	8 060	0.00
6 243 000	Talos Production, Inc. 12.000% 15/01/2026	USD	5 847 361	6 153 771	1.51
6 088 000	Wolverine Escrow LLC 144A 8.500% 15/11/2024	USD	4 954 911	201 428	0.05
	Total United States		45 509 283	41 692 840	10.21
	Total Bonds		62 793 152	60 087 153	14.71

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares					
Canada					
3 597 634	IAMGOLD Corp.	USD	9 180 776	7 311 922	1.79
40 011	Teck Resources Ltd. - B	USD	1 560 392	1 629 791	0.40
	Total Canada		10 741 168	8 941 713	2.19
Cayman Islands					
112 571	Patria Latin American Opportunity Acquisition Corp.	USD	1 121 087	1 169 500	0.29
	Total Cayman Islands		1 121 087	1 169 500	0.29
Israel					
22 250	Tower Semiconductor Ltd.	USD	721 538	516 576	0.13
	Total Israel		721 538	516 576	0.13
Mexico					
500 691	Grupo Aeromexico SAB de CV ^(a)	MXN	7 480 462	6 458 000	1.58
	Total Mexico		7 480 462	6 458 000	1.58
Taiwan					
108 910	Silicon Motion Technology Corp. - ADR	USD	6 104 963	5 276 400	1.29
	Total Taiwan		6 104 963	5 276 400	1.29
United Kingdom					
48 720	Abcam Plc.	USD	1 022 747	1 042 240	0.25
165 364	Tronox holdings Plc. - A	USD	2 937 338	2 100 953	0.51
36 191	Vodafone Group Plc.	GBP	41 842	32 079	0.01
727 593	Vodafone Group Plc. - ADR	USD	9 360 290	6 520 381	1.60
	Total United Kingdom		13 362 217	9 695 653	2.37
United States					
152 500	Activision Blizzard, Inc.	USD	12 339 007	13 497 737	3.30
100 177	Albertsons Cos, Inc.	USD	2 174 854	2 154 396	0.53
80 746	AltC Acquisition Corp.	USD	753 267	790 019	0.19
334 810	Ares Acquisition Corp. II	USD	3 027 889	3 250 461	0.80
30 818	Blucora, Inc.	USD	734 019	745 214	0.18
82 478	Churchill Capital Corp. VI	USD	764 732	814 761	0.20
343 586	Churchill Capital Corp. VII	USD	3 198 113	3 394 125	0.83
28 671	Dish Network Corp.	USD	208 079	158 824	0.04
405 496	Energy Harbor Corp. ^(a)	USD	21 599 096	30 569 853	7.48
95 427	Forward Air Corp.	USD	6 132 326	6 200 931	1.52
144 028	Genon holdings, Inc. - A ^(a)	USD	10 608 362	11 163 077	2.73
137 380	Goodyear Tire & Rubber Co.	USD	1 666 182	1 614 250	0.40
33 700	illumina, Inc.	USD	6 748 370	4 373 340	1.07
48 744	Nabors Energy Transition	USD	433 917	473 225	0.12
27 807	New Relic, Inc.	USD	2 223 160	2 250 637	0.55
62 431	NRG Energy, Inc.	USD	2 260 619	2 273 331	0.56

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
United States (cont.)					
207 244	PacWest Bancorp	USD	1 569 851	1 549 653	0.38
3 887	Seagen, Inc.	USD	751 878	779 531	0.19
32 663	SharkNinja, Inc.	USD	1 336 795	1 431 448	0.35
205 853	Sovos Brands, Inc.	USD	4 357 091	4 388 134	1.07
73 606	Splunk, Inc.	USD	10 105 377	10 176 189	2.49
89 484	Talen Energy Corp. ^(a)	USD	6 506 248	4 472 722	1.10
281 217	Talen Energy Corp. ^(a)	USD	10 360 767	14 056 204	3.44
332 292	Veris Residential, Inc.	USD	5 248 078	5 182 985	1.27
3 875	WestRock Co.	USD	135 209	131 139	0.03
Total United States			115 243 286	125 892 186	30.82
Total Shares			154 774 721	157 950 028	38.67
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Italy					
0	Italy Buoni Ordinari del Tesoro BOT 0.000% 29/09/2023		0	0	0.00
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 13/10/2023	EUR	19 976 844	19 980 600	4.89
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/11/2023	EUR	19 919 057	19 919 000	4.88
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 30/11/2023	EUR	19 876 259	19 874 200	4.87
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/12/2023	EUR	19 859 161	19 847 600	4.86
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 12/01/2024	EUR	19 791 262	19 784 200	4.85
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/01/2024	EUR	19 745 618	19 739 000	4.83
10 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/02/2024	EUR	9 857 667	9 858 500	2.41
Total Italy			129 025 868	129 003 100	31.59
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			129 025 868	129 003 100	31.59
Asset Backed & Mortgage Backed Securities					
United States					
35 419 000	Bruce Mansfield Unit 1 6.850% 01/06/2034 ^(a)	USD	165	0	0.00
Total United States			165	0	0.00
Total Asset Backed & Mortgage Backed Securities			165	0	0.00

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants					
Bermuda					
32 238	Wejo Group Ltd.	USD	76 545	61	0.00
	Total Bermuda		76 545	61	0.00
Cayman Islands					
205 255	Capri Listco	USD	290 808	213	0.00
140 683	Investcorp Europe Acquisition Corp. I	USD	27 626	27 077	0.01
	Total Cayman Islands		318 434	27 290	0.01
France					
231 549	Accor Acquisition Co. S.A. ^(a)	EUR	0	116	0.00
	Total France		0	116	0.00
Luxembourg					
405	Lakestar Spac I SE	EUR	0	4	0.00
	Total Luxembourg		0	4	0.00
United States					
34 908	7GC & Co. holdings, Inc.	USD	26 941	3 778	0.00
69 693	Apollo Strategic Growth Capital II	USD	54 950	5 172	0.00
167 405	Ares Acquisition Corp. II	USD	38 722	37 189	0.01
144 464	Athena Consumer Acquisition Corp.	USD	55 667	49 163	0.01
183 850	Athena Technology Acquisition Corp. II	USD	30 689	22 593	0.01
58 828	Atlantic Coastal Acquisition Corp.	USD	34 416	1 557	0.00
220 799	Bitcoin Depot, Inc.	USD	37 762	39 637	0.01
17 262	Bite Acquisition Corp.	USD	9 261	981	0.00
73 796	Capitalworks Emerging Markets Acquisition Corp.	USD	16 218	1 786	0.00
81 544	CC Neuberger Principal holdings III	USD	88 802	14 261	0.01
146 603	Churchill Capital Corp. VII	USD	41 965	42 684	0.01
82 618	Corner Growth Acquisition Corp.	USD	74 975	7 232	0.00
114 618	Crown PropTech Acquisitions	USD	102 458	2 709	0.00
70 829	Focus Impact Acquisition Corp.	USD	30 721	5 356	0.00
34 773	Fusion Acquisition Corp. II	USD	11 343	7	0.00
243 726	Inflection Point Acquisition Corp. II	USD	51 230	39 605	0.01
77 754	Jaws Mustang Acquisition Corp.	USD	80 866	2 940	0.00
13 397	Landcadia holdings IV, Inc.	USD	9 016	1 773	0.00
131 379	Learn CW Investment Corp.	USD	67 784	3 552	0.00
5 200	Live Oak Crestview Climate Acquisition Corp.	USD	4 916	376	0.00
82 519	M3-Brigade Acquisition II Corp.	USD	90 951	3 549	0.00
29 221	Northern Star Investment Corp. II	USD	44 088	804	0.00
43 420	Rigel Resource Acquisition Corp.	USD	16 409	6 772	0.00
46 319	Roadzen, Inc.	USD	14 222	1 559	0.00
87 138	Slam Corp.	USD	95 242	11 252	0.00

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
44 092	Sonderholdings, Inc.	USD	56 853	667	0.00
17 713	Twelve Seas Investment Co. II	USD	12 978	869	0.00
Total United States			1 199 445	307 823	0.07
Total Warrants			1 594 424	335 294	0.08
Other transferable securities					
Bonds					
Cayman Islands					
4 000 000	Shelf Drilling Holdings Ltd. 9.625% 15/04/2029	USD	3 750 546	3 742 056	0.92
Total Cayman Islands			3 750 546	3 742 056	0.92
United States					
4 960 000	Freedom Mortgage Corp. 7.625% 01/05/2026	USD	4 029 291	4 369 051	1.07
4 548 000	Freedom Mortgage Corp. 144A 12.000% 01/10/2028	USD	4 190 813	4 372 157	1.07
3 250 000	Freedom Mortgage Corp. 144A 12.250% 01/10/2030	USD	2 994 735	3 125 710	0.76
21 335 000	Hertz Corp. 144A 6.000% 15/01/2028 ^(a)	USD	244 665	1 512 620	0.37
1 840 000	Pitney Bowes, Inc. 144A 6.875% 15/03/2027	USD	1 473 869	1 369 760	0.34
Total United States			12 933 373	14 749 298	3.61
Total Bonds			16 683 919	18 491 354	4.53
Shares					
Netherlands					
269 889	Pegasus Acquisition Co. Europe BV ^(a)	EUR	0	0	0.00
Total Netherlands			0	0	0.00
United States					
315 743	Inflection Point Acquisition Corp. II	USD	2 911 493	3 047 443	0.75
Total United States			2 911 493	3 047 443	0.75
Total Shares			2 911 493	3 047 443	0.75
Warrants					
Netherlands					
12 307	Energy Transition Partners BV ^(a)	EUR	369	3 077	0.00
Total Netherlands			369	3 077	0.00
United States					
52 863	Benson Hill, Inc.	USD	70 034	1 649	0.00
144 099	Shapeways holdings, Inc.	USD	140 896	1 035	0.00
Total United States			210 930	2 684	0.00
Total Warrants			211 299	5 761	0.00
Total Investments			367 995 041	368 920 133	90.33

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

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Sovereign	31.59	Regional (State/Province)	1.23
Electric	11.05	Food Service	1.07
Banks	6.48	Engineering & Construction	0.60
Software	6.34	Food	0.53
Oil & Gas	5.44	Chemicals	0.51
Energy-Alternate Sources	4.71	Oil & Gas Services	0.50
Telecommunications	3.06	Internet	0.41
REITS	2.39	Home Furnishings	0.35
Savings & Loans	2.27	Office/Business Equipment	0.34
Mining	2.19	Holding Companies-Diversified	0.06
Media	1.65	Distribution/Wholesale	0.05
Airlines	1.58	Agriculture	0.00
Transportation	1.52	Insurance	0.00
Biotechnology	1.51	Real Estate	0.00
Diversified Financial Services	1.48		90.33
Semiconductors	1.42		

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR
EUR	634 057	GBP	549 838	31/10/2023	State Street Bank and Trust Company	247
EUR	137 959	SEK	1 630 481	31/10/2023	State Street Bank and Trust Company	(3 451)
EUR	258 903	USD	274 209	31/10/2023	State Street Bank and Trust Company	(12)
GBP	7 054 406	EUR	8 108 182	31/10/2023	State Street Bank and Trust Company	23 582
SEK	383 278 564	EUR	32 379 579	31/10/2023	State Street Bank and Trust Company	861 793
USD	26 729 047	EUR	25 041 467	31/10/2023	State Street Bank and Trust Company	196 844
USD	8 276 483	GBP	6 518 000	15/12/2023	State Street Bank and Trust Company	298 482
EUR	281 338 131	USD	303 500 000	22/12/2023	State Street Bank and Trust Company	(4 480 671)
GBP	5 287 000	EUR	6 123 092	22/12/2023	State Street Bank and Trust Company	(42 281)
USD	11 000 000	EUR	10 275 349	22/12/2023	State Street Bank and Trust Company	83 817
USD	5 560 615	MXN	104 000 000	19/01/2024	State Street Bank and Trust Company	(288 068)

Total forward foreign exchange contracts

(3 349 718)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
USD	Activision Blizzard, Inc.	Call	95.0000	17/11/2023	(1 111)	(6 301)	(10 554 500)*
USD	Activision Blizzard, Inc.	Call	90.0000	17/11/2023	1 111	498 866	-
USD	Broadcom, Inc.	Put	740.0000	17/11/2023	(92)	(79 316)	(6 808 000)
USD	Broadcom, Inc.	Put	840.0000	17/11/2023	92	335 700	-
EUR	Covestro Ag	Call	62.0000	15/12/2023	(258)	(12 513)	(1 599 600)*
EUR	Covestro Ag	Call	54.0000	15/12/2023	795	230 947	-
EUR	Deutsche Telekom Ag	Call	22.0000	15/12/2023	5 190	101 205	-
EUR	Deutsche Telekom Ag	Call	24.0000	15/03/2024	5 190	324 375	-
EUR	Deutsche Telekom Ag	Put	18.0000	15/12/2023	(5 190)	(77 850)	(9 342 000)
EUR	Deutsche Telekom Ag	Put	18.0000	15/03/2024	(5 190)	(145 320)	(9 342 000)
USD	Dish Network Corp.	Put	7.5000	19/12/2025	495	151 609	-

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Options (cont.)							
Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
USD	Forward Air Corp.	Put	55.0000	15/12/2023	(1 272)	(96 195)	(6 996 000)
USD	Forward Air Corp.	Put	65.0000	15/12/2023	636	195 396	-
USD	Hawaiian Electric Industries	Call	15.0000	15/12/2023	(522)	(35 035)	(783 000)*
USD	Hawaiian Electric Industries	Call	20.0000	15/12/2023	(1 567)	(22 220)	(3 134 000)*
USD	Hawaiian Electric Industries	Call	25.0000	15/12/2023	2 100	19 852	-
USD	Hawaiian Electric Industries	Put	2.5000	15/12/2023	(6 009)	(28 402)	(1 502 250)
USD	Hawaiian Electric Industries	Put	7.5000	15/12/2023	261	7 649	-
USD	Hawaiian Electric Industries	Put	5.0000	15/12/2023	5 747	59 760	-
USD	Horizon Therapeutics Plc.	Put	80.0000	17/11/2023	(545)	(9 016)	(4 360 000)
USD	Horizon Therapeutics Plc.	Put	85.0000	17/11/2023	(405)	(7 657)	(3 442 500)
USD	Horizon Therapeutics Plc.	Put	75.0000	17/11/2023	(8)	(132)	(60 000)
USD	Horizon Therapeutics Plc.	Put	95.0000	17/11/2023	405	14 357	-
USD	Horizon Therapeutics Plc.	Put	100.0000	17/11/2023	545	18 032	-
USD	Horizon Therapeutics Plc.	Put	70.0000	19/01/2024	(4 600)	(65 227)	(32 200 000)
USD	Horizon Therapeutics Plc.	Put	65.0000	19/01/2024	(26)	(246)	(169 000)
USD	Horizon Therapeutics Plc.	Put	75.0000	19/01/2024	8	170	-
USD	Horizon Therapeutics Plc.	Put	95.0000	19/01/2024	26	983	-
USD	Horizon Therapeutics Plc.	Put	90.0000	19/01/2024	4 753	157 258	-
USD	Illumina, Inc.	Put	145.0000	20/10/2023	(183)	(165 554)	(2 653 500)
USD	Illumina, Inc.	Put	160.0000	20/10/2023	92	196 985	-
USD	Illumina, Inc.	Put	135.0000	15/12/2023	179	165 827	-
USD	Illumina, Inc.	Put	140.0000	15/12/2023	437	481 264	-
USD	Irobot Corp.	Call	50.0000	15/12/2023	(1 759)	(74 826)	(8 795 000)*
USD	Irobot Corp.	Call	40.0000	15/12/2023	586	207 733	-
USD	Kenvue, Inc.	Call	30.0000	17/11/2023	(646)	(1 832)	(1 938 000)*
USD	Kenvue, Inc.	Call	25.0000	17/11/2023	646	3 053	-
USD	Mgm Resorts International	Put	37.0000	15/12/2023	1 921	415 852	-
USD	Nikola Corp.	Call	3.5000	19/01/2024	312	3 834	-
USD	Nikola Corp.	Call	3.0000	19/01/2024	938	13 301	-
USD	Nikola Corp.	Call	3.0000	17/01/2025	313	15 386	-
USD	Nikola Corp.	Call	2.0000	17/01/2025	1 158	76 627	-
USD	Nikola Corp.	Put	1.5000	19/01/2024	(1 251)	(53 216)	(187 650)
USD	Nikola Corp.	Put	1.0000	17/01/2025	(1 158)	(51 450)	(115 800)
USD	Nikola Corp.	Put	1.5000	17/01/2025	(313)	(23 967)	(46 950)
USD	Russell 2000 Index	Put	1 550.0000	29/12/2023	(196)	(226 044)	(30 380 000)
USD	Russell 2000 Index	Put	1 700.0000	29/12/2023	149	470 445	-
USD	S&P 500 Index	Put	3 700.0000	29/12/2023	(143)	(256 842)	(52 910 000)
USD	S&P 500 Index	Put	4 100.0000	29/12/2023	96	572 361	-
USD	Seagen, Inc.	Call	230.0000	21/06/2024	(1 249)	(41 324)	(28 727 000)*
USD	Seagen, Inc.	Put	160.0000	21/06/2024	(853)	(290 287)	(13 648 000)
USD	Seagen, Inc.	Put	220.0000	21/06/2024	853	1 007 135	-
USD	Sovos Brands, Inc.	Call	25.0000	17/11/2023	1 173	22 177	-
USD	Teck Resources Ltd.	Call	45.0000	20/10/2023	1 612	123 432	-
USD	Teck Resources Ltd.	Call	42.0000	17/11/2023	152	46 698	-
USD	Teck Resources Ltd.	Call	43.0000	19/01/2024	152	57 834	-
USD	Teck Resources Ltd.	Call	45.0000	19/01/2024	611	179 052	-
EUR	Tui Ag	Put	6.0000	15/12/2023	(4 712)	(428 792)	(2 827 200)
GBP	Vodafone Group Plc.	Put	0.7000	20/10/2023	9 281	80 317	-

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Options (cont.)

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
GBP	Vodafone Group Plc.	Put	0.7000	17/11/2023	2 875	58 053	-
GBP	Vodafone Group Plc.	Put	0.7500	17/11/2023	2 875	153 426	-
Total Options						4 267 387	(232 521 950)

* The commitment on short call positions is unlimited.

Morgan Stanley & Co. International PLC is the counterparty to these options.

Credit default swaps

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR	Commitment EUR
261 000	Pitney Bowes Inc. 4.625% 03/15/2024	Fixed 0.00%	USD	20/12/2026	Morgan Stanley & Co. International PLC	(2 067)	261 000
520 000	Pitney Bowes Inc. 4.625% 03/15/2024	Fixed 1.00%	USD	20/06/2028	Morgan Stanley & Co. International PLC	(2 025)	520 000
Total Credit default swaps						(4 092)	781 000

Interest rate swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR	Commitment EUR
1 779 000	CMS 1 Year	Cap 1% 20/07/2026	USD	28/07/2026	Goldman Sachs International	131 513	1 779 000
1 549 000	CMS 1 Year	Cap 1% 20/09/2026	USD	29/09/2026	Goldman Sachs International	123 588	1 549 000
10 836 000	CMS 1 Year	Cap 1% 20/10/2026	USD	05/10/2026	Goldman Sachs International	816 061	10 836 000
122 000	CMS 1 Year	Cap 1% 20/10/2026	USD	05/10/2026	Goldman Sachs International	4 018	122 000
229 000 000	USD 3 Month LIBOR ^(a)	0.00%	USD	31/12/2024	Goldman Sachs International	96 363	229 000 000
47 223 000	USD 3 Month LIBOR ^(a)	0.00%	USD	31/12/2024	Goldman Sachs International	(39 487)	47 223 000
Total Interest rate swaps						1 132 056	290 509 000

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

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Goldman Sachs International	Swap Index - Diversified	Derivatives	Short	882 399	13 731
JPMorgan Chase Bank N.A.	Auto Manufacturers	Equity	Short	1 343 804	24 113
JPMorgan Chase Bank N.A.	Biotechnology ^(a)	Equity	Long	3 751 164	201 679
JPMorgan Chase Bank N.A.	Electric	Equity	Long	4 217 046	(375 290)
JPMorgan Chase Bank N.A.	Software	Equity	Long	11 063 719	1 608 215
JPMorgan Chase Bank N.A.	Swap Index - Diversified	Derivatives	Short	1 410 704	2 010
Merrill Lynch International	Biotechnology ^(a)	Equity	Long	21 376 375	830 196
Merrill Lynch International	Diversified Financial Services	Equity	Long	3 046 823	595
Merrill Lynch International	Electric	Equity	Long	11 588 062	(408 135)

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

Unaudited semi-annual report

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Merrill Lynch International	Food	Equity	Long	11 965 888	(131 865)
Merrill Lynch International	Food	Equity	Short	1 119 593	48 339
Merrill Lynch International	Healthcare-Products	Equity	Long	6 532 892	23 643
Merrill Lynch International	Software	Equity	Long	33 954 111	3 773 502
Morgan Stanley International Plc.	Biotechnology ^(a)	Equity	Long	46 042 519	2 436 870
Morgan Stanley International Plc.	Diversified Financial Services	Equity	Long	6 886 459	79 225
Morgan Stanley International Plc.	Electric	Equity	Long	4 461 120	166 807
Morgan Stanley International Plc.	Energy-Alternate Sources	Equity	Long	1 260 572	1 202
Morgan Stanley International Plc.	Engineering & Construction	Equity	Long	13 753 136	(745 468)
Morgan Stanley International Plc.	Entertainment	Equity	Long	8 428 006	(3 586 291)
Morgan Stanley International Plc.	Forest Products & Paper	Equity	Long	1 252 364	(84 130)
Morgan Stanley International Plc.	Future Index	Derivatives	Short	6 413 848	698 613
Morgan Stanley International Plc.	Insurance	Equity	Short	1 433 516	29 966
Morgan Stanley International Plc.	Mining	Equity	Short	1 608 069	113 310
Morgan Stanley International Plc.	Miscellaneous Manufacturing	Equity	Long	11 084 029	(200 191)
Morgan Stanley International Plc.	Oil & Gas	Equity	Long	17 682 388	1 036 350
Morgan Stanley International Plc.	Oil & Gas	Equity	Short	17 367 302	(836 967)
Morgan Stanley International Plc.	Oil & Gas Services	Equity	Short	1 218 707	(12 798)
Morgan Stanley International Plc.	Pipelines	Equity	Long	1 755 410	(12 352)
Morgan Stanley International Plc.	Semiconductors	Equity	Short	6 675 421	239 628
Morgan Stanley International Plc.	Software	Equity	Long	17 470 843	7 988
Morgan Stanley International Plc.	Swap Index - Diversified	Derivatives	Short	13 694 983	667 612
Morgan Stanley International Plc.	Telecommunications	Equity	Long	10 569 155	(5 473 337)
Total Contracts for difference				301 310 427	136 770

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

The counterparties for OTC Derivatives including CFD as at September 30, 2023 are Bank of America N.A., JPMorgan Chase Bank N.A., Morgan Stanley & Co. International PLC, Goldman Sachs International, Merrill Lynch International and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2023 is Merrill Lynch International with 1.41% of the NAV.

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
50 000 000	United States Treasury Bill 0.000% 10/10/2023	USD	49 927 569	49 941 528	12.16
30 000 000	United States Treasury Bill 0.000% 31/10/2023	USD	29 864 375	29 872 823	7.28
20 000 000	United States Treasury Bill 0.000% 07/11/2023	USD	19 889 167	19 894 525	4.85
30 000 000	United States Treasury Bill 0.000% 16/11/2023	USD	29 793 983	29 801 444	7.26
20 000 000	United States Treasury Bill 0.000% 24/11/2023	USD	19 838 514	19 844 018	4.83
20 000 000	United States Treasury Bill 0.000% 30/11/2023	USD	19 820 897	19 825 458	4.83
30 000 000	United States Treasury Bill 0.000% 07/12/2023	USD	29 700 233	29 707 813	7.24
20 000 000	United States Treasury Bill 0.000% 14/12/2023	USD	19 779 063	19 784 677	4.82
30 000 000	United States Treasury Bill 0.000% 04/01/2024	USD	29 579 200	29 585 107	7.21
20 000 000	United States Treasury Bill 0.000% 11/01/2024	USD	19 700 156	19 702 681	4.80
2 000	United States Treasury Note/Bond 1.750% 31/12/2024	USD	2 006	1 913	0.00
2 000	United States Treasury Note/Bond 2.000% 15/08/2025	USD	2 016	1 890	0.00
2 000	United States Treasury Note/Bond 2.250% 15/11/2025	USD	2 028	1 890	0.00
2 000	United States Treasury Note/Bond 2.500% 31/01/2025	USD	2 025	1 928	0.00
2 000	United States Treasury Note/Bond 2.625% 31/12/2025	USD	2 045	1 901	0.00
2 000	United States Treasury Note/Bond 2.875% 31/07/2025	USD	2 047	1 922	0.00
Total United States			267 905 324	267 971 518	65.28
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			267 905 324	267 971 518	65.28
Total Investments			267 905 324	267 971 518	65.28
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
110 000 000	Fixed, Inc. Clearing Corp 5.200% 29/09/2023	USD	110 000 000	110 000 000	26.80
Repurchase Agreement			110 000 000	110 000 000	26.80

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2023)

	%
Sovereign	53.22
Short terms	12.06
	<u>65.28</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	217 318	USD	240 781	31/10/2023	State Street Bank and Trust Company	(2 689)
EUR	182 528 685	USD	194 838 964	31/10/2023	State Street Bank and Trust Company	(1 528 980)
GBP	20 616 117	USD	25 291 315	31/10/2023	State Street Bank and Trust Company	(122 981)
SEK	720 731 597	USD	64 984 130	31/10/2023	State Street Bank and Trust Company	1 216 349
USD	6 635	CHF	5 994	31/10/2023	State Street Bank and Trust Company	68
USD	6 111 800	EUR	5 752 319	31/10/2023	State Street Bank and Trust Company	19 713
USD	856 067	GBP	699 669	31/10/2023	State Street Bank and Trust Company	1 906
USD	1 308 718	SEK	14 504 897	31/10/2023	State Street Bank and Trust Company	(23 584)
Total forward foreign exchange contracts						(440 198)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	Auto Manufacturers	Equity	Long	832 312	(19 336)
Goldman Sachs International	Auto Manufacturers	Equity	Short	1 395 976	(18 927)
Goldman Sachs International	Auto Parts & Equipment	Equity	Long	5 110 049	(82 415)
Goldman Sachs International	Building Materials	Equity	Long	3 126 641	(2 968)
Goldman Sachs International	Building Materials	Equity	Short	1 368 271	(13 542)
Goldman Sachs International	Chemicals	Equity	Long	4 586 262	(122 723)
Goldman Sachs International	Commercial Services	Equity	Long	1 398 947	(54 976)
Goldman Sachs International	Electric	Equity	Short	2 989 432	93 657
Goldman Sachs International	Electrical Components & Equipment	Equity	Long	2 770 667	19 526
Goldman Sachs International	Energy-Alternate Sources	Equity	Short	940 921	192 651
Goldman Sachs International	Engineering & Construction	Equity	Short	991 985	(12 203)
Goldman Sachs International	Machinery-Diversified	Equity	Long	1 627 419	(36 483)
Goldman Sachs International	Oil & Gas	Equity	Long	1 550 237	17 514
Goldman Sachs International	Retail	Equity	Short	809 870	(820)
Goldman Sachs International	Swap Index - Diversified	Derivatives	Short	49 424 867	1 395 447
Goldman Sachs International	Transportation	Equity	Short	1 713 323	(36 309)
JPMorgan Chase Bank N.A.	Aerospace/Defense	Equity	Short	3 728 282	20 721
JPMorgan Chase Bank N.A.	Airlines	Equity	Long	37 899	(2 782)
JPMorgan Chase Bank N.A.	Auto Manufacturers	Equity	Long	9 933 890	(44 138)
JPMorgan Chase Bank N.A.	Auto Manufacturers	Equity	Short	1 368 039	7 080
JPMorgan Chase Bank N.A.	Auto Parts & Equipment	Equity	Long	2 837 914	109 436
JPMorgan Chase Bank N.A.	Auto Parts & Equipment	Equity	Short	1 449 538	(4 796)
JPMorgan Chase Bank N.A.	Building Materials	Equity	Long	5 237 555	(208 948)

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
JPMorgan Chase Bank N.A.	Building Materials	Equity	Short	8 805 822	(151 956)
JPMorgan Chase Bank N.A.	Chemicals	Equity	Long	23 666 208	(202 186)
JPMorgan Chase Bank N.A.	Chemicals	Equity	Short	10 332 111	(115 062)
JPMorgan Chase Bank N.A.	Commercial Services	Equity	Short	5 105 676	13 685
JPMorgan Chase Bank N.A.	Cosmetics/Personal Care	Equity	Long	8 225 962	2 405
JPMorgan Chase Bank N.A.	Electrical Components & Equipment	Equity	Short	797 645	220
JPMorgan Chase Bank N.A.	Electronics	Equity	Long	2 796 391	(54 223)
JPMorgan Chase Bank N.A.	Food	Equity	Short	4 274 480	41 379
JPMorgan Chase Bank N.A.	Forest Products & Paper	Equity	Long	3 365 390	201 024
JPMorgan Chase Bank N.A.	Hand/Machine Tools	Equity	Long	7 818 155	(482 607)
JPMorgan Chase Bank N.A.	Healthcare-Products	Equity	Long	1 436 221	12 637
JPMorgan Chase Bank N.A.	Healthcare-Products	Equity	Short	1 498 266	(17 554)
JPMorgan Chase Bank N.A.	Home Furnishings	Equity	Short	1 348 931	18 457
JPMorgan Chase Bank N.A.	Household Products/Wares	Equity	Long	828 234	5 213
JPMorgan Chase Bank N.A.	Iron/Steel	Equity	Short	5 881 919	(22 291)
JPMorgan Chase Bank N.A.	Machinery-Construction & Mining	Equity	Long	3 278 255	(52 959)
JPMorgan Chase Bank N.A.	Machinery-Diversified	Equity	Long	4 852 432	(2 868)
JPMorgan Chase Bank N.A.	Machinery-Diversified	Equity	Short	2 423 990	82 786
JPMorgan Chase Bank N.A.	Metal Fabricate/Hardware	Equity	Short	4 086 666	(73 864)
JPMorgan Chase Bank N.A.	Miscellaneous Manufacturing	Equity	Long	11 565 838	(26 320)
JPMorgan Chase Bank N.A.	Miscellaneous Manufacturing	Equity	Short	2 608 976	11 841
JPMorgan Chase Bank N.A.	Real Estate	Equity	Short	1 302 706	23 970
JPMorgan Chase Bank N.A.	Retail	Equity	Short	1 488 684	(28 789)
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Short	3 944 040	24 756
JPMorgan Chase Bank N.A.	Transportation	Equity	Short	3 428 150	75 280
Merrill Lynch International	Advertising	Equity	Short	3 781 444	91 960
Merrill Lynch International	Aerospace/Defense	Equity	Long	20 576 081	(586 172)
Merrill Lynch International	Airlines	Equity	Long	5 205 322	(118 493)
Merrill Lynch International	Airlines	Equity	Short	5 218 710	(21 389)
Merrill Lynch International	Apparel	Equity	Long	6 228 389	(169 386)
Merrill Lynch International	Apparel	Equity	Short	2 896 681	217 007
Merrill Lynch International	Auto Manufacturers	Equity	Long	1 365 725	18 411
Merrill Lynch International	Auto Manufacturers	Equity	Short	905 831	(10 468)
Merrill Lynch International	Auto Parts & Equipment	Equity	Long	2 676 281	(137 216)
Merrill Lynch International	Auto Parts & Equipment	Equity	Short	5 200 479	(2 383)
Merrill Lynch International	Beverages	Equity	Long	1 019 589	(18 806)
Merrill Lynch International	Building Materials	Equity	Long	14 045 504	95 715
Merrill Lynch International	Building Materials	Equity	Short	4 185 775	(43 863)
Merrill Lynch International	Chemicals	Equity	Long	951 061	18 568
Merrill Lynch International	Commercial Services	Equity	Long	1 449 706	48 292
Merrill Lynch International	Commercial Services	Equity	Short	2 516 828	31 096
Merrill Lynch International	Computers	Equity	Short	871 646	34 864
Merrill Lynch International	Cosmetics/Personal Care	Equity	Short	4 119 950	34 499
Merrill Lynch International	Distribution/Wholesale	Equity	Long	7 752 081	41 211

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Merrill Lynch International	Distribution/Wholesale	Equity	Short	1 654 115	(15 626)
Merrill Lynch International	Electrical Components & Equipment	Equity	Long	10 053 001	12 995
Merrill Lynch International	Electrical Components & Equipment	Equity	Short	935 541	(52 731)
Merrill Lynch International	Food	Equity	Long	1 348 893	(2 853)
Merrill Lynch International	Food Service	Equity	Long	1 655 226	(27 275)
Merrill Lynch International	Food Service	Equity	Short	1 647 249	2 196
Merrill Lynch International	Home Builders	Equity	Long	7 776 333	(51 873)
Merrill Lynch International	Home Builders	Equity	Short	5 784 601	(9 070)
Merrill Lynch International	Household Products/Wares	Equity	Long	1 219 028	(557)
Merrill Lynch International	Internet	Equity	Short	807 772	(3 091)
Merrill Lynch International	Leisure Time	Equity	Short	734 377	(144)
Merrill Lynch International	Machinery-Construction & Mining	Equity	Long	3 021 139	249
Merrill Lynch International	Machinery-Diversified	Equity	Long	4 425 150	115 702
Merrill Lynch International	Media	Equity	Short	2 796 434	(45 493)
Merrill Lynch International	Mining	Equity	Long	10 576 002	312 909
Merrill Lynch International	Mining	Equity	Short	2 300 081	(44 755)
Merrill Lynch International	Miscellaneous Manufacturing	Equity	Long	1 471 403	(35 833)
Merrill Lynch International	Miscellaneous Manufacturing	Equity	Short	2 275 937	52 202
Merrill Lynch International	Oil & Gas	Equity	Long	1 633 613	31 674
Merrill Lynch International	Oil & Gas	Equity	Short	1 196 548	6 095
Merrill Lynch International	Pharmaceuticals	Equity	Long	861 131	(19 156)
Merrill Lynch International	REITS	Equity	Short	811 399	4 889
Merrill Lynch International	Semiconductors	Equity	Short	1 589 646	(3 549)
Merrill Lynch International	Software	Equity	Short	1 438 699	(28 361)
Merrill Lynch International	Swap Index - Diversified	Derivatives	Short	1 534 459	51 837
Morgan Stanley Capital Services, Inc.	Aerospace/Defense	Equity	Long	12 834 126	(479 425)
Morgan Stanley Capital Services, Inc.	Aerospace/Defense	Equity	Short	11 730 022	(13 385)
Morgan Stanley Capital Services, Inc.	Airlines	Equity	Short	1 634 984	202 009
Morgan Stanley Capital Services, Inc.	Apparel	Equity	Long	1 302 631	(50)
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Long	7 792 593	194 775
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Long	17 285 517	(308 177)
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Short	10 606 842	324 686
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Long	19 369 000	(129 373)
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Short	15 824 900	227 812
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Long	8 831 308	(266 988)
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Short	6 016 169	309 501
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	5 188 846	195 714
Morgan Stanley Capital Services, Inc.	Computers	Equity	Long	1 273 928	(7 696)
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Long	2 646 501	(79 523)
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Short	2 628 981	133 706
Morgan Stanley Capital Services, Inc.	Distribution/Wholesale	Equity	Short	9 023 320	485 664
Morgan Stanley Capital Services, Inc.	Electric	Equity	Short	1 293 379	142 506
Morgan Stanley Capital Services, Inc.	Electrical Components & Equipment	Equity	Long	7 298 457	(495 631)

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

Unaudited semi-annual report

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Long	13 120 186	(548 651)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	14 089 290	474 053
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Short	832 000	143 443
Morgan Stanley Capital Services, Inc.	Engineering & Construction	Equity	Short	2 692 472	91 564
Morgan Stanley Capital Services, Inc.	Environmental Control	Equity	Long	6 660 055	(486 263)
Morgan Stanley Capital Services, Inc.	Food	Equity	Short	2 083 062	38 097
Morgan Stanley Capital Services, Inc.	Forest Products & Paper	Equity	Long	4 641 797	108 587
Morgan Stanley Capital Services, Inc.	Hand/Machine Tools	Equity	Short	7 995 905	173 974
Morgan Stanley Capital Services, Inc.	Home Equity ABS	Equity	Short	2 852 587	162 737
Morgan Stanley Capital Services, Inc.	Internet	Equity	Long	1 243 470	(47 336)
Morgan Stanley Capital Services, Inc.	Lodging	Equity	Short	784 668	14 705
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Long	2 577 811	(127 958)
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Short	2 729 702	88 208
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Long	9 244 234	(500 186)
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Short	15 759 197	713 391
Morgan Stanley Capital Services, Inc.	Metal Fabricate/Hardware	Equity	Short	3 920 838	102 440
Morgan Stanley Capital Services, Inc.	Mining	Equity	Long	4 040 046	101 766
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Long	6 565 749	(404 168)
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Short	19 882 230	447 170
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Long	1 512 872	(10 103)
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Short	2 619 094	(2 344)
Morgan Stanley Capital Services, Inc.	Pharmaceuticals	Equity	Short	1 349 215	71 831
Morgan Stanley Capital Services, Inc.	Pipelines	Equity	Long	1 370 166	23 156
Morgan Stanley Capital Services, Inc.	REITS	Equity	Short	171 141	44 342
Morgan Stanley Capital Services, Inc.	Retail	Equity	Short	768 138	46 661
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Long	2 504 067	9 104
Morgan Stanley Capital Services, Inc.	Shipbuilding	Equity	Short	2 886 536	174 146
Morgan Stanley Capital Services, Inc.	Software	Equity	Long	2 427 487	(109 159)
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	3 287 490	66 376
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Long	19 446 175	(693 782)
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Short	16 913 141	309 169
Total Contracts for difference				710 458 629	1 162 563

The counterparties for OTC Derivatives including CFD as at September 30, 2023 are JPMorgan Chase Bank N.A., Morgan Stanley & Co. International PLC, Goldman Sachs International, Merrill Lynch International and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2023 is State Street Bank and Trust Company with 1.58% of the NAV.

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
600 000	Mineral Resources Ltd. 144A 8.000% 01/11/2027	USD	614 362	588 750	0.36
500 000	Woodside Finance Ltd. 144A 3.650% 05/03/2025	USD	513 167	482 229	0.29
	Total Australia		1 127 529	1 070 979	0.65
Canada					
700 000	1011778 BC ULC / New Red Finance, Inc. 144A 3.875% 15/01/2028	USD	650 126	627 932	0.39
500 000	GFL Environmental, Inc. 144A 3.750% 01/08/2025	USD	505 719	473 960	0.29
700 000	Open Text Corp. 144A 3.875% 15/02/2028	USD	623 359	611 348	0.37
	Total Canada		1 779 204	1 713 240	1.05
Luxembourg					
700 000	Nvent Finance Sarl 4.550% 15/04/2028	USD	661 386	655 585	0.40
	Total Luxembourg		661 386	655 585	0.40
Netherlands					
600 000	Mondelez International Holdings, Netherlands BV 144A 4.250% 15/09/2025	USD	594 963	584 345	0.36
700 000	PROSUS NV 3.257% 19/01/2027	USD	648 581	620 164	0.38
500 000	Sensata Technologies BV 144A 5.000% 01/10/2025	USD	523 670	484 587	0.29
	Total Netherlands		1 767 214	1 689 096	1.03
United Kingdom					
600 000	Weir Group Plc. 144A 2.200% 13/05/2026	USD	594 420	539 241	0.33
	Total United Kingdom		594 420	539 241	0.33
United States					
600 000	AbbVie, Inc. 2.950% 21/11/2026	USD	609 908	557 350	0.34
600 000	Activision Blizzard, Inc. 3.400% 15/09/2026	USD	582 781	569 105	0.35
600 000	AmerisourceBergen Corp. 3.250% 01/03/2025	USD	587 198	579 461	0.35
700 000	Amgen, Inc. 1.900% 21/02/2025	USD	673 542	665 681	0.41
800 000	Ashtead Capital, Inc. 144A 1.500% 12/08/2026	USD	709 962	704 022	0.43
700 000	AutoZone, Inc. 3.625% 15/04/2025	USD	687 945	676 914	0.41
500 000	Avient Corp. 144A 5.750% 15/05/2025	USD	511 091	490 918	0.30
500 000	Ball Corp. 5.250% 01/07/2025	USD	528 006	490 168	0.30
700 000	Becton Dickinson and Co. 3.700% 06/06/2027	USD	681 321	656 163	0.40
600 000	Biogen, Inc. 4.050% 15/09/2025	USD	592 190	579 476	0.35
700 000	Boston Scientific Corp. 1.900% 01/06/2025	USD	670 558	657 746	0.40
250 000	Brambles USA, Inc. 144A 4.125% 23/10/2025	USD	246 213	240 798	0.15
600 000	Broadcom, Inc. 3.150% 15/11/2025	USD	579 195	567 184	0.35
700 000	CBRE Services, Inc. 4.875% 01/03/2026	USD	682 856	681 127	0.42
200 000	CDW LLC / CDW Finance Corp. 2.670% 01/12/2026	USD	183 397	180 389	0.11
500 000	CDW LLC Via CDW Finance Corp. 4.125% 01/05/2025	USD	507 052	482 514	0.29
600 000	Clean Harbors, Inc. 144A 4.875% 15/07/2027	USD	582 272	565 502	0.34
768 000	Cogent Communications Group, Inc. 144A 3.500% 01/05/2026	USD	742 085	709 402	0.43
600 000	Coty, Inc. 144A 5.000% 15/04/2026	USD	582 091	576 777	0.35
800 000	DR Horton, Inc. 2.600% 15/10/2025	USD	756 730	747 948	0.46

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
600 000	EQT Corp. 6.125% 01/02/2025	USD	615 678	597 928	0.36
700 000	Equinix, Inc. 1.000% 15/09/2025	USD	648 854	635 989	0.39
500 000	EXTRA SPACE STORAGE LP 3.500% 01/07/2026	USD	522 890	467 910	0.29
800 000	Fair Isaac Corp. 144A 4.000% 15/06/2028	USD	737 513	718 025	0.44
600 000	Fortive Corp. 3.150% 15/06/2026	USD	575 772	561 005	0.34
600 000	Gen Digital, Inc. 144A 6.750% 30/09/2027	USD	607 107	588 236	0.36
600 000	Gilead Sciences, Inc. 3.650% 01/03/2026	USD	587 408	574 450	0.35
500 000	GLP Capital LP Via GLP Financing II, Inc. 5.250% 01/06/2025	USD	527 269	489 673	0.30
600 000	Go Daddy Operating Co. LLC / GD Finance Co, Inc. 144A 5.250% 01/12/2027	USD	583 677	565 977	0.35
700 000	HCA, Inc. 3.125% 15/03/2027	USD	660 908	635 899	0.39
600 000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp. 4.875% 01/04/2027	USD	585 541	570 641	0.35
327 000	Howmet Aerospace, Inc. 5.125% 01/10/2024	USD	335 864	322 616	0.20
600 000	Illumina, Inc. 5.800% 12/12/2025	USD	608 245	596 304	0.36
600 000	IQVIA, Inc. 144A 5.000% 15/10/2026	USD	588 508	573 561	0.35
800 000	Jabil, Inc. 1.700% 15/04/2026	USD	727 317	718 755	0.44
144 000	Keurig Dr Pepper, Inc. 4.417% 25/05/2025	USD	151 066	140 844	0.09
500 000	Keysight Technologies, Inc. 4.550% 30/10/2024	USD	519 585	491 393	0.30
600 000	KFC Holdings. Co/Pizza Hut Holdings. LLC/Taco Bell of America LLC 144A 4.750% 01/06/2027	USD	589 092	570 000	0.35
700 000	Lamb Weston Holdings, Inc. 144A 4.875% 15/05/2028	USD	676 031	645 643	0.39
600 000	Las Vegas Sands Corp. 2.900% 25/06/2025	USD	572 829	558 836	0.34
800 000	Live Nation Entertainment, Inc. 144A 3.750% 15/01/2028	USD	728 830	708 000	0.43
553 000	Marriott International, Inc. 5.750% 01/05/2025	USD	561 081	551 953	0.34
600 000	Marvell Technology, Inc. 1.650% 15/04/2026	USD	597 324	542 273	0.33
700 000	McDonald's Corp. 1.450% 01/09/2025	USD	662 103	647 966	0.40
800 000	McKesson Corp. 1.300% 15/08/2026	USD	718 418	712 006	0.43
500 000	Microchip Technology, Inc. 4.250% 01/09/2025	USD	511 231	483 748	0.30
600 000	Molina Healthcare, Inc. 144A 4.375% 15/06/2028	USD	546 369	537 628	0.33
600 000	Netflix, Inc. 144A 3.625% 15/06/2025	USD	584 727	578 886	0.35
500 000	NextEra Energy Operating Partners LP 144A 4.250% 15/07/2024	USD	508 041	489 377	0.30
600 000	Oracle Corp. 2.800% 01/04/2027	USD	562 816	544 840	0.33
500 000	PTC, Inc. 144A 3.625% 15/02/2025	USD	504 262	480 481	0.29
560 000	Ritchie Bros Holdings, Inc. 144A 6.750% 15/03/2028	USD	577 794	558 712	0.34
319 000	RLJ Lodging Trust LP 144A 3.750% 01/07/2026	USD	316 998	288 500	0.18
700 000	Roper Technologies, Inc. 1.000% 15/09/2025	USD	653 263	639 819	0.39
700 000	SBA Communications Corp. 3.875% 15/02/2027	USD	656 469	641 433	0.39
600 000	Service Corp. International 4.625% 15/12/2027	USD	577 905	556 044	0.34
600 000	Sherwin-Williams Co 3.125% 01/06/2024	USD	607 664	588 704	0.36
600 000	Sirius XM Radio, Inc. 144A 3.125% 01/09/2026	USD	600 569	534 750	0.33
700 000	Stryker Corp. 3.375% 01/11/2025	USD	719 902	670 051	0.41
600 000	T-Mobile USA, Inc. 2.250% 15/02/2026	USD	597 434	552 747	0.34
500 000	Under Armour, Inc. 3.250% 15/06/2026	USD	513 040	449 016	0.27

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
600 000	United Rentals North America, Inc. 4.875% 15/01/2028	USD	584 746	561 719	0.34
500 000	Vail Resorts, Inc. 144A 6.250% 15/05/2025	USD	514 380	497 305	0.30
500 000	VeriSign, Inc. 5.250% 01/04/2025	USD	525 047	495 237	0.30
600 000	Verisk Analytics, Inc. 4.000% 15/06/2025	USD	591 034	582 025	0.36
500 000	VICI Properties LP Via VICI Note Co., Inc. 144A 3.500% 15/02/2025	USD	504 618	478 394	0.29
700 000	VMware, Inc. 1.400% 15/08/2026	USD	633 725	617 569	0.38
700 000	Welltower OP LLC 4.000% 01/06/2025	USD	680 211	676 378	0.41
600 000	Westinghouse Air Brake 3.200% 15/06/2025	USD	576 744	569 943	0.35
600 000	WP Carey, Inc. 4.600% 01/04/2024	USD	608 726	594 007	0.36
500 000	Xerox holdings Corp. 144A 5.000% 15/08/2025	USD	513 739	474 940	0.29
700 000	Zimmer BiometHoldings, Inc. 3.050% 15/01/2026	USD	672 098	660 369	0.40
Total United States			41 828 855	40 367 150	24.64
Total Bonds			47 758 608	46 035 291	28.10
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
7 000 000	United States Treasury Bill 0.000% 05/10/2023	USD	6 995 567	6 996 928	4.27
7 000 000	United States Treasury Bill 0.000% 12/10/2023	USD	6 988 008	6 989 748	4.27
6 000 000	United States Treasury Bill 0.000% 02/11/2023	USD	5 974 098	5 972 651	3.65
9 000 000	United States Treasury Bill 0.000% 30/11/2023	USD	8 927 006	8 921 456	5.45
7 000 000	United States Treasury Bill 0.000% 22/02/2024	USD	6 881 005	6 852 464	4.18
5 000 000	United States Treasury Bill 0.000% 07/03/2024	USD	4 883 190	4 884 131	2.98
5 000 000	United States Treasury Bill 0.000% 21/03/2024	USD	4 891 106	4 873 689	2.97
17 000 000	United States Treasury Bill 0.000% 18/04/2024	USD	16 549 138	16 506 411	10.07
13 000 000	United States Treasury Note/Bond 0.000% 25/01/2024	USD	12 815 811	12 779 830	7.80
Total United States			74 904 929	74 777 308	45.64
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			74 904 929	74 777 308	45.64
Other transferable securities					
Bonds					
Ireland					
9 659 156	Star Compass Plc. 0.000% 18/12/2025	USD	10 065 454	13 779 752	8.41
9 659 156	Star Helios Plc. 0.000% 18/12/2025	USD	10 065 454	13 779 752	8.41
Total Ireland			20 130 908	27 559 504	16.82
Total Bonds			20 130 908	27 559 504	16.82
Total Investments			142 794 445	148 372 103	90.56

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Sovereign	33.57	Environmental Control	0.63
Diversified Financial Services	17.50	Office/Business Equipment	0.58
Short terms	12.07	Home Builders	0.46
REITS	2.61	Real Estate	0.42
Software	2.55	Machinery-Diversified	0.40
Internet	2.17	Chemicals	0.36
Retail	1.55	Iron/Steel	0.36
Pharmaceuticals	1.52	Cosmetics/Personal Care	0.35
Biotechnology	1.47	Telecommunications	0.34
Commercial Services	1.47	Media	0.33
Electronics	1.37	Electric	0.30
Healthcare-Products	1.21	Packaging & Containers	0.30
Healthcare-Services	1.07	Apparel	0.27
Lodging	1.03	Aerospace/Defense	0.20
Semiconductors	0.98	Regional (State/Province)	0.15
Food	0.75	Auto Parts & Equipment	0.11
Entertainment	0.73	Beverages	0.09
Oil & Gas	0.65		<u>90.56</u>
Distribution/Wholesale	0.64		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/ (depreciation) USD
AUD	10 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2023	JP Morgan Securities PLC	(23)	1 662 146	22 759
CAD	10 Year Government of Canada Bond	Montreal Exchange	18/12/2023	JP Morgan Securities PLC	12	1 021 864	3 994
JPY	10 Year Japan Government Bond	Osaka Exchange	13/12/2023	JP Morgan Securities PLC	(2)	1 942 838	1 474
USD	10 Year US Treasury Note	Chicago Board of Trade	19/12/2023	JP Morgan Securities PLC	13	1 404 812	5 453
USD	2 Year US Treasury Note	Chicago Board of Trade	29/12/2023	JP Morgan Securities PLC	(6)	1 216 266	3 516
AUD	3 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2023	JP Morgan Securities PLC	(18)	1 223 770	9 102
USD	5 Year US Treasury Note	Chicago Board of Trade	29/12/2023	JP Morgan Securities PLC	16	1 685 750	(649)
EUR	Euro BTP	Eurex Deutschland	07/12/2023	JP Morgan Securities PLC	1	116 177	318
EUR	Euro BTP	Eurex Deutschland	07/12/2023	JP Morgan Securities PLC	(10)	1 102 688	4 097
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	07/12/2023	JP Morgan Securities PLC	(6)	777 292	(1 673)
EUR	Euro OAT	Eurex Deutschland	07/12/2023	JP Morgan Securities PLC	(23)	3 000 074	(5 622)
EUR	German Euro BOBL	Eurex Deutschland	07/12/2023	JP Morgan Securities PLC	(10)	1 225 503	(8 311)
EUR	German Euro BUND	Eurex Deutschland	07/12/2023	JP Morgan Securities PLC	8	1 089 581	2 033

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
EUR	German Euro SCHATZ	Eurex Deutschland	07/12/2023	JP Morgan Securities PLC	(15)	1 667 372	2 859
GBP	Long Gilt	ICE Futures Europe	27/12/2023	JP Morgan Securities PLC	(10)	1 149 270	586
Total Futures contracts						20 285 403	39 936

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
EUR	123 128 064	USD	131 428 437	31/10/2023	State Street Bank and Trust Company	(916 563)
GBP	26 534 711	USD	32 552 826	31/10/2023	State Street Bank and Trust Company	(160 321)
USD	2 682 413	EUR	2 520 089	31/10/2023	State Street Bank and Trust Company	11 198
USD	911 426	GBP	742 956	31/10/2023	State Street Bank and Trust Company	4 456
AUD	5 100 000	USD	3 287 544	20/12/2023	JPMorgan Chase Bank N.A.	12 895
CAD	1 250 000	USD	923 795	20/12/2023	JPMorgan Chase Bank N.A.	1 899
CZK	25 800 000	USD	1 118 693	20/12/2023	JPMorgan Chase Bank N.A.	450
EUR	220 000	USD	233 615	20/12/2023	JPMorgan Chase Bank N.A.	163
GBP	2 190 000	USD	2 682 624	20/12/2023	JPMorgan Chase Bank N.A.	(8 159)
HUF	1 005 110 000	USD	2 698 850	20/12/2023	JPMorgan Chase Bank N.A.	6 719
JPY	610 710 000	USD	4 210 505	20/12/2023	JPMorgan Chase Bank N.A.	(65 142)
MXN	10 570 000	USD	593 573	20/12/2023	JPMorgan Chase Bank N.A.	6 768
NOK	27 560 000	USD	2 583 684	20/12/2023	JPMorgan Chase Bank N.A.	11 930
NZD	7 130 000	USD	4 212 203	20/12/2023	JPMorgan Chase Bank N.A.	71 943
PLN	15 870 000	USD	3 625 474	20/12/2023	JPMorgan Chase Bank N.A.	(396)
SEK	41 000 000	USD	3 712 405	20/12/2023	JPMorgan Chase Bank N.A.	76 230
USD	1 038 356	AUD	1 610 000	20/12/2023	JPMorgan Chase Bank N.A.	(3 545)
USD	3 061 023	CAD	4 130 000	20/12/2023	JPMorgan Chase Bank N.A.	2 529
USD	4 724 026	CHF	4 170 000	20/12/2023	JPMorgan Chase Bank N.A.	125 702
USD	2 457 823	CZK	56 530 000	20/12/2023	JPMorgan Chase Bank N.A.	5 685
USD	11 573 522	EUR	10 750 000	20/12/2023	JPMorgan Chase Bank N.A.	150 277
USD	2 839 098	GBP	2 280 000	20/12/2023	JPMorgan Chase Bank N.A.	54 723
USD	1 866 775	HUF	682 250 000	20/12/2023	JPMorgan Chase Bank N.A.	30 285
USD	1 037 829	JPY	150 810 000	20/12/2023	JPMorgan Chase Bank N.A.	14 164
USD	2 508 217	MXN	44 020 000	20/12/2023	JPMorgan Chase Bank N.A.	8 025
USD	1 272 903	NOK	13 640 000	20/12/2023	JPMorgan Chase Bank N.A.	(11 719)
USD	1 211 674	NZD	2 040 000	20/12/2023	JPMorgan Chase Bank N.A.	(14 085)
USD	1 605 947	PLN	6 980 000	20/12/2023	JPMorgan Chase Bank N.A.	11 553
USD	3 701 053	SEK	40 660 000	20/12/2023	JPMorgan Chase Bank N.A.	(56 164)
USD	4 028 182	SGD	5 460 000	20/12/2023	JPMorgan Chase Bank N.A.	13 677
Total forward foreign exchange contracts						(614 823)

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 600 000	Accor	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	12 088	1 600 000
1 000 000	Advanced Micro Devices, Inc. 2.125% 09/01/2026	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(3 050)	1 000 000
2 500 000	Aktiebolaget Volvo 1.625% 05/26/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(4 168)	2 500 000
2 200 000	Akzo Nobel N.V. 1.75% 11/07/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(9 769)	2 200 000
300 000	Allianz Se 2.241% 07/07/2045	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	1 122	300 000
1 900 000	Alstom 0.25% 10/14/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(13 672)	1 900 000
700 000	American Airlines Group Inc. 3.75% 03/01/2025	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(20 679)	700 000
1 200 000	American International Group, Inc 6.25% 05/01/2036	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(386)	1 200 000
500 000	Anglo American Plc 1.625% 03/11/2026	Fixed 0.00%	EUR	20/12/2028	JP Morgan Securities PLC	2 010	500 000
1 600 000	Aramark Services, Inc. 6.375% 05/01/2025	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(5 236)	1 600 000
1 300 000	Assicurazioni Generali - Societa Per Azioni 4.125% 05/04/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	5 481	1 300 000
1 500 000	Assicurazioni Generali - Societa Per Azioni 5.125% 09/16/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(3 575)	1 500 000
1 200 000	Astrazeneca Plc 1.25% 05/12/2028	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(251)	1 200 000
1 000 000	Avis Budget Group, Inc. 4.75% 04/01/2028	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(18 193)	1 000 000
1 300 000	Avnet, Inc. 3% 05/15/2031	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	386	1 300 000
2 900 000	Bank Of America Corporation 3.5% 04/19/2026	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(19 236)	2 900 000
1 000 000	Block Financial LLC	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	1 272	1 000 000
2 000 000	Bnp Paribas	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(2 965)	2 000 000
1 100 000	Boston Scientific Corporation 3.45% 03/01/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(589)	1 100 000
2 000 000	Bouygues 1.375% 06/07/2027	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	-	2 000 000
1 100 000	Bp P.L.C. 1.876% 04/07/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	311	1 100 000
900 000	Carrefour 1.25% 06/03/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	7	900 000

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Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
500 000	Cco Holdings, Llc 5% 02/01/2028	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(2 096)	500 000
1 400 000	Cellnex Telecom, S.A. 2.375% 01/16/2024	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	7 927	1 400 000
2 500 000	Centrica Plc 4.375% 03/13/2029	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	2 119	2 500 000
500 000	Cisco Systems, Inc. 3.625% 03/04/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(305)	500 000
1 200 000	Cnh Industrial N.V. 3.85% 11/15/2027	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(17 292)	1 200 000
600 000	Compagnie De Saint-Gobain 1.625% 08/10/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(2 113)	600 000
1 500 000	Conagra Brands, Inc. 7% 10/01/2028	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(628)	1 500 000
900 000	Continental Aktiengesellschaft 0.375% 06/27/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(754)	900 000
2 200 000	Credit Agricole Sa	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(4 099)	2 200 000
500 000	Credit Agricole Sa	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(376)	500 000
1 700 000	Danone 1.125% 01/14/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(1 167)	1 700 000
2 800 000	Danske Bank A/S 2.5% 06/21/2029	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	23 369	2 800 000
1 700 000	Darden Restaurants, Inc. 3.85% 05/01/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(2 219)	1 700 000
300 000	Davita Inc. 4.625% 06/01/2030	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(4 448)	300 000
800 000	Delta Air Lines, Inc. 7.375% 01/15/2026	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(7 569)	800 000
1 100 000	Devon Energy Corporation 7.95% 04/15/2032	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(2 743)	1 100 000
1 400 000	Elis 1.75% 04/11/2024	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(10 945)	1 400 000
2 000 000	Enbridge Inc. 3.5% 06/10/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(8 869)	2 000 000
1 800 000	Enel S.P.A. 5.25% 05/20/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(1 981)	1 800 000
600 000	Energy Transfer Lp 5.875% 01/15/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(508)	600 000
1 800 000	Equinor Asa 3.25% 11/10/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	1 424	1 800 000
800 000	Fixed 0.00%	Smurfit Kappa Acquisitions Unlimited Company 2.75% 02/01/2025	EUR	20/12/2028	JP Morgan Securities PLC	1 374	800 000
2 700 000	Fixed 1.00%	Aegon N.V. 4% 04/25/2044	EUR	20/12/2028	JP Morgan Securities PLC	(12 683)	2 700 000
2 200 000	Fixed 1.00%	Aktiebolaget Electrolux 2.5% 05/18/2030	EUR	20/12/2028	JP Morgan Securities PLC	7 551	2 200 000

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

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 300 000 Fixed 1.00%	American Electric Power Company, Inc. 3.2% 11/13/2027	USD	20/12/2028	JP Morgan Securities LLC	130	1 300 000
600 000 Fixed 1.00%	Apache Corporation 4.375% 10/15/2028	USD	20/12/2028	JP Morgan Securities LLC	(1 036)	600 000
2 300 000 Fixed 1.00%	At&T Inc. 3.8% 02/15/2027	USD	20/12/2028	JP Morgan Securities LLC	1 437	2 300 000
2 800 000 Fixed 1.00%	Aviva Plc 6.125% 11/14/2036	EUR	20/12/2028	JP Morgan Securities PLC	(8 211)	2 800 000
2 200 000 Fixed 1.00%	Banco Santander, S.A.	EUR	20/12/2028	JP Morgan Securities PLC	2 291	2 200 000
200 000 Fixed 1.00%	Barclays Plc 4.375% 09/11/2024	EUR	20/12/2028	JP Morgan Securities PLC	1 264	200 000
2 500 000 Fixed 1.00%	Basf Se 1.75% 03/11/2025	EUR	20/12/2028	JP Morgan Securities PLC	14 116	2 500 000
1 700 000 Fixed 1.00%	Baxter International Inc. 2.6% 08/15/2026	USD	20/12/2028	JP Morgan Securities LLC	(663)	1 700 000
2 200 000 Fixed 1.00%	Bayer Aktiengesellschaft 0.375% 07/06/2024	EUR	20/12/2028	JP Morgan Securities PLC	11 187	2 200 000
300 000 Fixed 1.00%	Bayerische Motoren Werke Aktiengesellschaft 0.75% 07/12/2024	EUR	20/12/2028	JP Morgan Securities PLC	458	300 000
1 900 000 Fixed 1.00%	Berkshire Hathaway Inc. 3.125% 03/15/2026	USD	20/12/2028	JP Morgan Securities LLC	(169)	1 900 000
2 700 000 Fixed 1.00%	Capital One, National Association	USD	20/12/2028	JP Morgan Securities LLC	(555)	2 700 000
1 300 000 Fixed 1.00%	Carlsberg Breweries A/S 2.5% 05/28/2024	EUR	20/12/2028	JP Morgan Securities PLC	4 997	1 300 000
9 500 000 Fixed 1.00%	Cdx.Na.Ig	USD	20/12/2028	JP Morgan Securities LLC	6 660	9 500 000
2 800 000 Fixed 1.00%	Citigroup Inc. 3.4% 05/01/2026	USD	20/12/2028	JP Morgan Securities LLC	13 803	2 800 000
1 800 000 Fixed 1.00%	Commerzbank Aktiengesellschaft	EUR	20/12/2028	JP Morgan Securities PLC	(7 442)	1 800 000
1 100 000 Fixed 1.00%	Commerzbank Aktiengesellschaft	EUR	20/12/2028	JP Morgan Securities PLC	164	1 100 000
1 900 000 Fixed 1.00%	Csx Corporation 2.6% 11/01/2026	USD	20/12/2028	JP Morgan Securities LLC	1 291	1 900 000
1 500 000 Fixed 1.00%	Cvs Health Corporation 2.625% 08/15/2024	USD	20/12/2028	JP Morgan Securities LLC	435	1 500 000
2 300 000 Fixed 1.00%	Dell Inc. 7.1% 04/15/2028	USD	20/12/2028	JP Morgan Securities LLC	(5 551)	2 300 000
1 800 000 Fixed 1.00%	Deutsche Bank Aktiengesellschaft	EUR	20/12/2028	JP Morgan Securities PLC	10 436	1 800 000
2 100 000 Fixed 1.00%	Deutsche Lufthansa Aktiengesellschaft 0.25% 09/06/2024	EUR	20/12/2028	JP Morgan Securities PLC	(8 853)	2 100 000
1 800 000 Fixed 1.00%	Deutsche Telekom Ag 0.875% 01/30/2024	EUR	20/12/2028	JP Morgan Securities PLC	(3 387)	1 800 000
1 700 000 Fixed 1.00%	Diageo Plc 1.375% 09/29/2025	EUR	20/12/2028	JP Morgan Securities PLC	2 507	1 700 000
1 900 000 Fixed 1.00%	Dominion Energy, Inc. 4.25% 06/01/2028	USD	20/12/2028	JP Morgan Securities LLC	1 502	1 900 000
1 600 000 Fixed 1.00%	Duke Energy Carolinas, Llc 6.1% 06/01/2037	USD	20/12/2028	JP Morgan Securities LLC	(658)	1 600 000
1 200 000 Fixed 1.00%	E.On Se 0.875% 05/22/2024	EUR	20/12/2028	JP Morgan Securities PLC	730	1 200 000

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Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 700 000 Fixed 1.00%	Eastman Chemical Company 7.6% 02/01/2027	USD	20/12/2028	JP Morgan Securities LLC	(3 343)	1 700 000
1 800 000 Fixed 1.00%	Edp Finance B.V. 2% 04/22/2025	EUR	20/12/2028	JP Morgan Securities PLC	(869)	1 800 000
1 800 000 Fixed 1.00%	Engie 1.5% 03/27/2028	EUR	20/12/2028	JP Morgan Securities PLC	(1 348)	1 800 000
2 000 000 Fixed 1.00%	Erp Operating Limited Partnership 2.85% 11/01/2026	USD	20/12/2028	JP Morgan Securities LLC	2 360	2 000 000
1 800 000 Fixed 1.00%	Expedia Group, Inc. 6.25% 05/01/2025	USD	20/12/2028	JP Morgan Securities LLC	955	1 800 000
1 500 000 Fixed 1.00%	Firstenergy Corp. 7.375% 11/15/2031	USD	20/12/2028	JP Morgan Securities LLC	77	1 500 000
2 100 000 Fixed 1.00%	Fortum Oyj 1.625% 02/27/2026	EUR	20/12/2028	JP Morgan Securities PLC	(4 318)	2 100 000
1 900 000 Fixed 1.00%	Gsk Plc 3.375% 12/20/2027	EUR	20/12/2028	JP Morgan Securities PLC	2 623	1 900 000
800 000 Fixed 1.00%	Halliburton Company 2.92% 03/01/2030	USD	20/12/2028	JP Morgan Securities LLC	(1 506)	800 000
1 300 000 Fixed 1.00%	Heineken N.V. 1.5% 12/07/2024	EUR	20/12/2028	JP Morgan Securities PLC	2 434	1 300 000
1 900 000 Fixed 1.00%	International Paper Company 5% 09/15/2035	USD	20/12/2028	JP Morgan Securities LLC	(2 137)	1 900 000
8 000 000 Fixed 1.00%	Itraxx Europe	EUR	20/12/2028	JP Morgan Securities PLC	7 801	8 000 000
1 500 000 Fixed 1.00%	Johnson Controls International Public Limited Company 3.625% 07/02/2024	USD	20/12/2028	JP Morgan Securities LLC	1 021	1 500 000
2 400 000 Fixed 1.00%	Kering 1.25% 05/10/2026	EUR	20/12/2028	JP Morgan Securities PLC	(1 643)	2 400 000
800 000 Fixed 1.00%	Kohl'S Corporation 4.25% 07/17/2025	USD	20/12/2028	JP Morgan Securities LLC	12 959	800 000
1 600 000 Fixed 1.00%	Koninklijke Dsm N.V. 2.375% 04/03/2024	EUR	20/12/2028	JP Morgan Securities PLC	1 455	1 600 000
1 500 000 Fixed 1.00%	Koninklijke Philips N.V. 0.5% 05/22/2026	EUR	20/12/2028	JP Morgan Securities PLC	3 569	1 500 000
2 200 000 Fixed 1.00%	Lanxess Aktiengesellschaft 1% 10/07/2026	EUR	20/12/2028	JP Morgan Securities PLC	38 918	2 200 000
700 000 Fixed 1.00%	Lincoln National Corporation 3.35% 03/09/2025	USD	20/12/2028	JP Morgan Securities LLC	(386)	700 000
2 800 000 Fixed 1.00%	Loews Corporation 6% 02/01/2035	USD	20/12/2028	JP Morgan Securities LLC	850	2 800 000
1 200 000 Fixed 1.00%	Lowe'S Companies, Inc. 2.5% 04/15/2026	USD	20/12/2028	JP Morgan Securities LLC	1 291	1 200 000
2 700 000 Fixed 1.00%	Macy'S, Inc. 4.5% 12/15/2034	USD	20/12/2028	JP Morgan Securities LLC	3 333	2 700 000
1 400 000 Fixed 1.00%	Metlife, Inc 3.6% 11/13/2025	USD	20/12/2028	JP Morgan Securities LLC	230	1 400 000
1 200 000 Fixed 1.00%	Nabors Industries, Inc. 5.75% 02/01/2025	USD	20/12/2028	JP Morgan Securities LLC	(4 697)	1 200 000
2 500 000 Fixed 1.00%	Natwest Group Plc	EUR	20/12/2028	JP Morgan Securities PLC	2 728	2 500 000
1 700 000 Fixed 1.00%	Newell Brands Inc. 4.7% 04/01/2026	USD	20/12/2028	JP Morgan Securities LLC	16 650	1 700 000
1 600 000 Fixed 1.00%	Newmont Corporation 2.25% 10/01/2030	USD	20/12/2028	JP Morgan Securities LLC	200	1 600 000
900 000 Fixed 1.00%	Nordstrom, Inc. 6.95% 03/15/2028	USD	20/12/2028	JP Morgan Securities LLC	(1 527)	900 000

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Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 700 000 Fixed 1.00%	Norfolk Southern Corporation 3.65% 08/01/2025	USD	20/12/2028	JP Morgan Securities LLC	(219)	1 700 000
500 000 Fixed 1.00%	Olin Corporation 5.125% 09/15/2027	USD	20/12/2028	JP Morgan Securities LLC	(387)	500 000
1 100 000 Fixed 1.00%	Omnicom Group Inc. 3.65% 11/01/2024	USD	20/12/2028	JP Morgan Securities LLC	(1 071)	1 100 000
2 100 000 Fixed 1.00%	Orange 1% 05/12/2025	EUR	20/12/2028	JP Morgan Securities PLC	(1 768)	2 100 000
400 000 Fixed 1.00%	Ovintiv Inc. 8.125% 9/15/2030	USD	20/12/2028	JP Morgan Securities LLC	156	400 000
900 000 Fixed 1.00%	Packaging Corporation Of America 3% 12/15/2029	USD	20/12/2028	JP Morgan Securities LLC	(310)	900 000
1 700 000 Fixed 1.00%	Paramount Global 4.75% 05/15/2025	USD	20/12/2028	JP Morgan Securities LLC	3 879	1 700 000
1 400 000 Fixed 1.00%	Prudential Public Limited Company 5.875% 05/11/2029	EUR	20/12/2028	JP Morgan Securities PLC	(1 083)	1 400 000
800 000 Fixed 1.00%	Renault 1% 11/28/2025	EUR	20/12/2028	JP Morgan Securities PLC	2 232	800 000
1 200 000 Fixed 1.00%	Repsol, S.A. 2.25% 12/10/2026	EUR	20/12/2028	JP Morgan Securities PLC	(1 129)	1 200 000
400 000 Fixed 1.00%	Ryder System, Inc 3.875% 12/01/2023	USD	20/12/2028	JP Morgan Securities LLC	203	400 000
1 800 000 Fixed 1.00%	Sealed Air Corporation 6.875% 07/15/2033	USD	20/12/2028	JP Morgan Securities LLC	8 234	1 800 000
2 100 000 Fixed 1.00%	Ses 0.875% 11/04/2027	EUR	20/12/2028	JP Morgan Securities PLC	(1 448)	2 100 000
3 200 000 Fixed 1.00%	Societe Generale	EUR	20/12/2028	JP Morgan Securities PLC	7 458	3 200 000
2 400 000 Fixed 1.00%	Southwest Airlines Co. 5.125% 06/15/2027	USD	20/12/2028	JP Morgan Securities LLC	7 916	2 400 000
1 800 000 Fixed 1.00%	Suedzucker Ag 1.25% 11/29/2023	EUR	20/12/2028	JP Morgan Securities PLC	3 705	1 800 000
2 400 000 Fixed 1.00%	Target Corporation 2.5% 04/15/2026	USD	20/12/2028	JP Morgan Securities LLC	3 252	2 400 000
1 500 000 Fixed 1.00%	Telefonaktiebolaget L M Ericsson 1.875% 03/01/2024	EUR	20/12/2028	JP Morgan Securities PLC	(643)	1 500 000
1 800 000 Fixed 1.00%	Telefonica, S.A. 1.528% 01/17/2025	EUR	20/12/2028	JP Morgan Securities PLC	(1 716)	1 800 000
600 000 Fixed 1.00%	Telenor Asa 2.625% 12/06/2024	EUR	20/12/2028	JP Morgan Securities PLC	614	600 000
1 800 000 Fixed 1.00%	Telephone and Data Systems, Inc.	EUR	20/12/2028	JP Morgan Securities PLC	(415)	1 800 000
1 800 000 Fixed 1.00%	Telia Company Ab 3% 09/07/2027	EUR	20/12/2028	JP Morgan Securities PLC	2 721	1 800 000
2 000 000 Fixed 1.00%	Teva Pharmaceutical Industries Limited 3.15% 10/1/2026	USD	20/12/2028	JP Morgan Securities LLC	5 171	2 000 000
2 700 000 Fixed 1.00%	The Allstate Corporation 1.45% 12/15/2030	USD	20/12/2028	JP Morgan Securities LLC	1 769	2 700 000
2 800 000 Fixed 1.00%	The Goldman Sachs Group, Inc. 7.3772% 10/28/2027	USD	20/12/2028	JP Morgan Securities LLC	11 636	2 800 000
1 500 000 Fixed 1.00%	The Walt Disney Company 3.7% 09/15/2024	USD	20/12/2028	JP Morgan Securities LLC	3 119	1 500 000
500 000 Fixed 1.00%	Thyssenkrupp Ag 2.5% 02/25/2025	EUR	20/12/2028	JP Morgan Securities PLC	(16 536)	500 000

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Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 700 000 Fixed 1.00%	Transcanada Pipelines Limited 4.875% 01/15/2026	USD	20/12/2028	JP Morgan Securities LLC	25	1 700 000
1 200 000 Fixed 1.00%	Tyson Foods, Inc.	USD	20/12/2028	JP Morgan Securities LLC	1 659	1 200 000
1 300 000 Fixed 1.00%	Ubs Group Ag 7.125% 07/15/2032	EUR	20/12/2028	JP Morgan Securities PLC	(1 545)	1 300 000
2 400 000 Fixed 1.00%	Union Pacific Corporation 6.625% 02/01/2029	USD	20/12/2028	JP Morgan Securities LLC	1 271	2 400 000
1 600 000 Fixed 1.00%	United Utilities Plc 6.875% 08/15/2028	EUR	20/12/2028	JP Morgan Securities PLC	(573)	1 600 000
1 200 000 Fixed 1.00%	Universal Health Services, Inc. 2.65% 01/15/2032	USD	20/12/2028	JP Morgan Securities LLC	(120)	1 200 000
1 200 000 Fixed 1.00%	Valero Energy Corporation	USD	20/12/2028	JP Morgan Securities LLC	1 523	1 200 000
1 600 000 Fixed 1.00%	Veolia Environnement 0.892% 01/14/2024	EUR	20/12/2028	JP Morgan Securities PLC	1 267	1 600 000
1 300 000 Fixed 1.00%	Verizon Communications Inc. 4.125% 03/16/2027	USD	20/12/2028	JP Morgan Securities LLC	3 728	1 300 000
2 100 000 Fixed 1.00%	Vodafone Group Public Limited Company 1.875% 09/11/2025	EUR	20/12/2028	JP Morgan Securities PLC	(6 673)	2 100 000
1 800 000 Fixed 1.00%	Whirlpool Corporation 4.75% 02/26/2029	USD	20/12/2028	JP Morgan Securities LLC	(3 175)	1 800 000
2 200 000 Fixed 1.00%	Wpp 2005 Limited 2.25% 09/22/2026	EUR	20/12/2028	JP Morgan Securities PLC	(2 690)	2 200 000
800 000 Fixed 5.00%	Air France - Klm 1.875% 01/16/2025	EUR	20/12/2028	JP Morgan Securities PLC	(16 003)	800 000
1 600 000 Fixed 5.00%	American Axle & Manufacturing, Inc. 6.25% 03/15/2026	USD	20/12/2028	JP Morgan Securities LLC	1 411	1 600 000
1 200 000 Fixed 5.00%	Amkor Technology, Inc 6.6625% 09/15/2027	USD	20/12/2028	JP Morgan Securities LLC	11 143	1 200 000
400 000 Fixed 5.00%	Avient Corporation 5.75% 05/15/2025	USD	20/12/2028	JP Morgan Securities LLC	2 003	400 000
2 100 000 Fixed 5.00%	Bombardier Inc. 7.45% 05/01/2034	USD	20/12/2028	JP Morgan Securities LLC	28 509	2 100 000
2 400 000 Fixed 5.00%	Cdx.Na.Hy	USD	20/12/2028	JP Morgan Securities LLC	(4 290)	2 400 000
800 000 Fixed 5.00%	Cleveland-Cliffs Inc.	USD	20/12/2028	JP Morgan Securities LLC	(3 560)	800 000
600 000 Fixed 5.00%	Csc Holdings, Llc 5.375% 02/01/2028	USD	20/12/2028	JP Morgan Securities LLC	13 548	600 000
200 000 Fixed 5.00%	Dish Dbs Corporation 7.375% 07/01/2028	USD	20/12/2028	JP Morgan Securities LLC	2 742	200 000
600 000 Fixed 5.00%	Dxc Technology Company 1.8% 09/15/2026	USD	20/12/2028	JP Morgan Securities LLC	(659)	600 000
1 600 000 Fixed 5.00%	Forvia 3.125% 06/15/2026	EUR	20/12/2028	JP Morgan Securities PLC	(4 718)	1 600 000
700 000 Fixed 5.00%	International Game Technology Plc 3.5% 07/15/2024	EUR	20/12/2028	JP Morgan Securities PLC	11 169	700 000
1 000 000 Fixed 5.00%	Intrum Ab 3.125% 07/15/2024	EUR	20/12/2028	JP Morgan Securities PLC	4 410	1 000 000
2 000 000 Fixed 5.00%	Itraxx Europe Crossover	EUR	20/12/2028	JP Morgan Securities PLC	5 506	2 000 000
1 000 000 Fixed 5.00%	Saipem Finance International B.V. 2.625% 01/07/2025	EUR	20/12/2028	JP Morgan Securities PLC	(10 562)	1 000 000

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Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
2 100 000	Fixed 5.00%	Stora Enso Oyj 2.5% 06/07/2027	EUR	20/12/2028	JP Morgan Securities PLC	4 604	2 100 000
1 700 000	Fixed 5.00%	The Goodyear Tire & Rubber Company 5% 05/31/2026	USD	20/12/2028	JP Morgan Securities LLC	14 677	1 700 000
600 000	Fixed 5.00%	Tui Ag 5% 04/16/2028	EUR	20/12/2028	JP Morgan Securities PLC	6 617	600 000
900 000	Fixed 5.00%	UPM-Kymmene Oyj	EUR	20/12/2028	JP Morgan Securities PLC	2 752	900 000
2 100 000	Fixed 5.00%	Wendel	EUR	20/12/2028	JP Morgan Securities PLC	6 353	2 100 000
2 000 000	Freeport-Mcmoran Inc. 5% 9/1/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(5 651)	2 000 000
1 500 000	Galp Energia, Sgps, S.A. 2% 01/15/2026	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(11 030)	1 500 000
2 400 000	General Electric Company 6.75% 03/15/2032	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	5 692	2 400 000
1 900 000	General Mills, Inc. 4% 04/17/2025	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(433)	1 900 000
1 500 000	General Motors Company 4.2% 10/01/2027	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	2 200	1 500 000
200 000	Grifols, S.A. 3.2% 05/01/2025	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	1 278	200 000
2 800 000	Hannover Rueck Se 1.1125% 10/09/2039	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	11 571	2 800 000
2 200 000	Hca Inc. 5.875% 02/15/2026	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(8 645)	2 200 000
1 200 000	Heidelberg Materials Ag 2.25% 06/03/2024	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(4 194)	1 200 000
500 000	Henkel Ag & Co. Kгаа 1.25% 09/30/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(770)	500 000
1 500 000	Hess Corporation 3.5% 07/15/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(298)	1 500 000
1 800 000	Hochtief Aktiengesellschaft 1.75% 07/03/2025	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(10 284)	1 800 000
800 000	Holcim Ag 1% 12/11/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	764	800 000
2 800 000	Hsbc Holdings Plc	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	769	2 800 000
1 400 000	Iberdrola, S.A. 1.125% 04/21/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(4 008)	1 400 000
1 000 000	Ing Groep N.V. 1.625% 09/26/2029	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(1 410)	1 000 000
1 400 000	International Business Machines Corporation 3.5% 05/15/2029	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(1 429)	1 400 000
2 900 000	Intesa Sanpaolo Spa 1.625% 04/21/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	3 738	2 900 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 900 000	Iron Mountain Incorporated 4.875% 09/15/2027	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(7 959)	1 900 000
1 700 000	Jaguar Land Rover Automotive Plc 2.2% 01/15/2024	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(10 984)	1 700 000
300 000	K. Hovnanian Enterprises, Inc. 8.625%	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	-	300 000
1 300 000	Kb Home 6.875% 06/15/2027	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(19 126)	1 300 000
1 700 000	Lamb Weston Holdings, Inc. 4.875% 05/15/2028	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	4 229	1 700 000
1 400 000	Lennar Corporation 4.875% 12/15/2023	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(1 029)	1 400 000
1 600 000	Lvmh Moet Hennessy Louis Vuitton 0% 02/11/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(4 245)	1 600 000
2 000 000	M.D.C. Holdings, Inc. 3.85% 01/15/2030	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(8 744)	2 000 000
2 600 000	Marks And Spencer Plc 3% 12/08/2023	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	13 857	2 600 000
1 200 000	Marroit International, Inc.	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(1 329)	1 200 000
2 200 000	Mckesson Corporation 7.65% 03/01/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(1 430)	2 200 000
3 200 000	Mediobanca Banca Di Credito Finanziario Per Azioni 1.125% 04/23/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(10 160)	3 200 000
2 100 000	Mgm Resorts International 5.75% 06/15/2025	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(38 613)	2 100 000
1 900 000	Mondelez International, Inc. 4.125% 05/07/2028	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(2 629)	1 900 000
2 600 000	Motorola Solutions, Inc. 7.5% 05/15/2025	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(6 680)	2 600 000
2 800 000	Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft In Muenchen 1.25% 05/26/2041	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	14 732	2 800 000
1 800 000	Naturgy Energy Group, S.A. 1.125% 04/11/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(5 410)	1 800 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
1 000 000	Netflix, Inc. 4.875% 06/15/2030	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	187	1 000 000
2 200 000	Next Plc 3.625% 05/18/2028	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	83	2 200 000
1 000 000	Nextera Energy Capital Holdings, Inc. 1.875% 01/15/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(192)	1 000 000
700 000	Nokia Oyj 2% 03/15/2024	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	1 963	700 000
300 000	Nrg Energy Inc 5.75% 01/15/2028	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	413	300 000
2 000 000	Oracle Corporation 3.25% 11/15/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(1 935)	2 000 000
1 700 000	Pearson Plc 1.38% 05/06/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(1 554)	1 700 000
1 100 000	Pitney Bowes Inc. 4.625% 03/15/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	305	1 100 000
1 900 000	Premier Foods Finance Plc 3.5% 10/15/2026	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(32 696)	1 900 000
2 300 000	Publicis Groupe Sa 0.5% 11/03/2023	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(1 517)	2 300 000
1 600 000	Pultegroup, Inc. 7.875% 06/15/2032	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(9 017)	1 600 000
1 100 000	Radian Group Inc. 4.5% 10/01/2024	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(9 923)	1 100 000
1 900 000	Rexel 2.125% 12/15/2028	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(15 835)	1 900 000
1 900 000	Royal Caribbean Cruises Ltd. 3.7% 03/15/2028	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(28 906)	1 900 000
1 800 000	Sanofi 0.5% 01/13/2027	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(2 943)	1 800 000
500 000	Shell Plc 0.75% 05/12/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(246)	500 000
2 100 000	Standard Chartered Plc 4.05% 04/12/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(22)	2 100 000
1 800 000	Stellantis N.V. 2% 03/20/2025	Fixed 5.00%	EUR	20/12/2028	JP Morgan Securities PLC	(8 065)	1 800 000
1 600 000	Stmicroelectronics N.V. 0% 08/04/2025	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	382	1 600 000
1 000 000	Tenet Healthcare Corporation 6.875% 11/15/2031	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(17 866)	1 000 000
2 000 000	Tesla, Inc. 2% 05/15/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(621)	2 000 000
1 800 000	The Dow Chemical Company 7.375% 11/01/2029	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	303	1 800 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Credit default swaps (cont.)

Notional	Pay	Reference Entity	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
400 000	The Sherwin-Williams Company 7.375% 02/01/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	99	400 000
600 000	The Williams Companies, Inc. 4.55% 06/24/2024	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(336)	600 000
2 500 000	Toll Brothers, Inc. 4.35% 02/15/2028	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(1 815)	2 500 000
700 000	Totalenergies Se 5.125% 03/26/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(200)	700 000
900 000	Transocean Inc. 8% 02/01/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(12 548)	900 000
500 000	Unibail-Rodamco-Westfield Se 1.375% 03/09/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	1 264	500 000
2 800 000	Unicredit, Societa Per Azioni 1%	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(6 218)	2 800 000
800 000	United Airlines Holdings, Inc. 5% 2/1/2024	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(6 146)	800 000
1 200 000	United Rentals (North America), Inc. 4.88% 1/15/2028	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(2 326)	1 200 000
1 200 000	Uniti Group Inc 7.13% 12/15/2024	Fixed 5.00%	USD	20/12/2026	JP Morgan Securities LLC	(247 479)	1 200 000
500 000	Valeo 3.25% 01/22/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	(1 976)	500 000
500 000	Vistra Operations Company Llc 5.5% 9/1/2026	Fixed 5.00%	USD	20/12/2028	JP Morgan Securities LLC	(2 841)	500 000
1 800 000	Vivendi Se 1.875% 05/26/2026	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	2 977	1 800 000
1 600 000	Walmart Inc. 5.875% 04/05/2027	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(505)	1 600 000
1 800 000	Yum! Brands, Inc. 3.625% 03/15/2031	Fixed 1.00%	USD	20/12/2028	JP Morgan Securities LLC	(1 907)	1 800 000
2 100 000	Zurich Insurance Company Ltd 0.5% 12/18/2024	Fixed 1.00%	EUR	20/12/2028	JP Morgan Securities PLC	983	2 100 000
Total Credit default swaps						(410 207)	374 800 000

Interest rate swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
5 300 000	1.75%	CHF 1 Year SARON	CHF	20/12/2028	JP Morgan Securities LLC	9 130	5 300 000
2 900 000	1.75%	CHF 1 Year SARON	CHF	20/12/2043	JP Morgan Securities LLC	(16 730)	2 900 000
4 700 000	3.00%	EUR 6 Month EURIBOR	EUR	20/12/2033	JP Morgan Securities LLC	(51 392)	4 700 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Interest rate swaps (cont.)

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD	Commitment USD
100 000	3.00%	EUR 6 Month EURIBOR	EUR	20/12/2043	JP Morgan Securities LLC	(3 007)	100 000
7 900 000	3.25%	EUR 6 Month EURIBOR	EUR	20/12/2028	JP Morgan Securities LLC	(62 081)	7 900 000
5 000 000	3.25%	EUR 6 Month EURIBOR	EUR	20/12/2033	JP Morgan Securities LLC	(94 136)	5 000 000
90 400 000	3.25%	SEK 3 Month STIBOR	SEK	20/12/2033	JP Morgan Securities LLC	(100 979)	90 400 000
12 500 000	3.25%	EUR 6 Month EURIBOR	EUR	21/12/2038	JP Morgan Securities LLC	(25 890)	12 500 000
1 700 000	3.75%	USD 1 Year SOFR	USD	20/12/2053	JP Morgan Securities LLC	15 328	1 700 000
225 400 000	4.00%	SEK 3 Month STIBOR	SEK	20/12/2025	JP Morgan Securities LLC	(6 143)	225 400 000
18 600 000	4.00%	USD 1 Year SOFR	USD	20/12/2028	JP Morgan Securities LLC	(180 438)	18 600 000
10 700 000	4.00%	GBP 1 Year SONIA	GBP	21/12/2038	JP Morgan Securities LLC	(82 376)	10 700 000
45 500 000	4.00%	USD 1 Year SOFR	USD	21/12/2038	JP Morgan Securities LLC	(472 705)	45 500 000
25 200 000	4.25%	AUD 6 Month BBSW	AUD	20/12/2026	JP Morgan Securities LLC	(94 223)	25 200 000
34 800 000	4.25%	CZK 6 Month PRIBOR	CZK	20/12/2033	JP Morgan Securities LLC	(38 054)	34 800 000
3 400 000	4.25%	GBP 1 Year SONIA	GBP	20/12/2043	JP Morgan Securities LLC	(48 681)	3 400 000
40 900 000	4.50%	AUD 6 Month BBSW	AUD	20/12/2033	JP Morgan Securities LLC	(535 871)	40 900 000
5 400 000	4.50%	GBP 1 Year SONIA	GBP	20/12/2033	JP Morgan Securities LLC	(40 164)	5 400 000
37 800 000	4.75%	CAD 6 Month CORRA	CAD	20/12/2025	JP Morgan Securities LLC	(108 188)	37 800 000
7 100 000	4.75%	PLN 6 Month WIBOR	PLN	20/12/2033	JP Morgan Securities LLC	(44 122)	7 100 000
128 700 000	5.00%	NOK 6 Month NIBOR	NOK	20/12/2025	JP Morgan Securities LLC	5 115	128 700 000
19 400 000	5.50%	GBP 1 Year SONIA	GBP	20/12/2025	JP Morgan Securities LLC	102 745	19 400 000
55 100 000	AUD 6 Month BBSW 4.25%		AUD	20/12/2028	JP Morgan Securities LLC	363 591	55 100 000
8 600 000	AUD 6 Month BBSW 4.50%		AUD	20/12/2043	JP Morgan Securities LLC	152 826	8 600 000
7 600 000	CAD 6 Month CORRA 4.00%		CAD	20/12/2028	JP Morgan Securities LLC	(7 990)	7 600 000
10 800 000	CAD 6 Month CORRA 3.75%		CAD	20/12/2033	JP Morgan Securities LLC	202 966	10 800 000
6 900 000	CHF 1 Year SARON 1.75%		CHF	20/12/2033	JP Morgan Securities LLC	11 112	6 900 000
28 500 000	EUR 6 Month EURIBOR 3.75%		EUR	20/12/2025	JP Morgan Securities LLC	80 647	28 500 000
22 300 000	EUR 6 Month EURIBOR 2.75%		EUR	15/12/2043	JP Morgan Securities LLC	13 250	22 300 000
900 000	EUR 6 Month EURIBOR 2.75%		EUR	20/12/2053	JP Morgan Securities LLC	32 518	900 000
35 500 000	GBP 1 Year SONIA 4.75%		GBP	20/12/2028	JP Morgan Securities LLC	(116 891)	35 500 000
1 300 000	GBP 1 Year SONIA 4.00%		GBP	20/12/2033	JP Morgan Securities LLC	8 179	1 300 000
11 100 000	GBP 1 Year SONIA 4.00%		GBP	15/12/2043	JP Morgan Securities LLC	70 050	11 100 000
54 300 000	NOK 6 Month NIBOR 4.50%		NOK	20/12/2028	JP Morgan Securities LLC	15 355	54 300 000
47 700 000	NOK 6 Month NIBOR 4.25%		NOK	20/12/2033	JP Morgan Securities LLC	41 982	47 700 000
139 300 000	SEK 3 Month STIBOR 3.50%		SEK	20/12/2028	JP Morgan Securities LLC	47 649	139 300 000
29 700 000	SEK 3 Month STIBOR 3.00%		SEK	20/12/2043	JP Morgan Securities LLC	67 855	29 700 000
5 000 000	USD 1 Year SOFR 4.75%		USD	20/12/2025	JP Morgan Securities LLC	13 748	5 000 000
2 100 000	USD 1 Year SOFR 4.00%		USD	20/12/2033	JP Morgan Securities LLC	37 093	2 100 000
55 200 000	USD 1 Year SOFR 3.75%		USD	15/12/2043	JP Morgan Securities LLC	457 465	55 200 000
5 000 000	USD 1 Year SOFR 3.75%		USD	20/12/2043	JP Morgan Securities LLC	106 550	5 000 000
Total Interest rate swaps						(274 907)	1 260 300 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

The counterparties for OTC Derivatives as at September 30, 2023 are JP Morgan Securities PLC, JPMorgan Chase Bank N.A., JP Morgan Securities LLC and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company with 2.54% of the NAV.

Lumyna – Weiss Multi - Strategy UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
United States					
4 802	Align Technology, Inc.	USD	1 409 819	1 466 147	2.28
29 502	Alphabet, Inc. - A	USD	3 359 077	3 860 632	5.99
20 322	Amazon.com, Inc.	USD	2 715 393	2 583 333	4.01
45 272	Bank of New York Mellon Corp.	USD	1 999 664	1 930 851	3.00
5 823	Berkshire Hathaway, Inc. - B	USD	1 592 765	2 039 797	3.17
8 592	Biogen, Inc.	USD	2 398 540	2 208 230	3.43
22 673	Chesapeake Energy Corp.	USD	1 999 985	1 955 093	3.03
167 364	Dropbox, Inc. - A	USD	4 032 239	4 557 322	7.08
27 760	Edwards Lifesciences Corp.	USD	1 906 002	1 923 213	2.99
5 384	Enphase Energy, Inc.	USD	889 868	646 888	1.00
13 232	Facebook, Inc. - A	USD	2 273 054	3 972 379	6.17
18 656	Fortinet, Inc.	USD	1 120 479	1 094 734	1.70
29 049	Liberty Broadband Corp. - C	USD	2 540 626	2 652 755	4.12
14 438	Liberty Media Corp. Liber New Tracking Stk	USD	497 885	463 460	0.72
57 753	Liberty Media Corp. Liber New Tracking Stk	USD	1 804 718	1 470 391	2.28
5 995	Mastercard, Inc. - A	USD	2 449 317	2 373 480	3.68
3 053	Microsoft Corp.	USD	1 000 102	963 985	1.50
4 434	Molina Healthcare, Inc.	USD	1 496 475	1 453 864	2.26
6 700	Netflix, Inc.	USD	2 517 257	2 529 920	3.93
2 448	O'Reilly Automotive, Inc.	USD	1 289 092	2 224 889	3.45
187 638	Peloton Interactive, Inc. - A	USD	5 574 725	947 572	1.47
93 133	Pinterest, Inc.	USD	2 553 829	2 517 385	3.91
12 813	PTC, Inc.	USD	1 383 932	1 815 346	2.82
56 045	RingCentral, Inc. - A	USD	4 888 805	1 660 613	2.58
77 968	Uber Technologies, Inc.	USD	1 680 210	3 585 748	5.57
10 917	Vertex Pharmaceuticals, Inc.	USD	2 930 996	3 796 277	5.89
74 904	WestRock Co.	USD	2 449 361	2 681 563	4.16
35 244	Zoom Video Communications, Inc. - A	USD	5 390 570	2 464 965	3.83
Total United States			66 144 785	61 840 832	96.02
Total Shares			66 144 785	61 840 832	96.02
Total Investments			66 144 785	61 840 832	96.02

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

Unaudited semi-annual report

Lumyna – Weiss Multi - Strategy UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Internet	32.16	Oil & Gas	3.03
Software	15.23	Banks	3.00
Biotechnology	9.32	Healthcare-Services	2.26
Media	7.12	Computers	1.70
Healthcare-Products	5.27	Leisure Time	1.47
Savings & Loans	4.16	Energy-Alternate Sources	1.00
Diversified Financial Services	3.68		96.02
Retail	3.45		
Insurance	3.17		

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	449 860	USD	498 438	31/10/2023	State Street Bank and Trust Company	(5 574)
EUR	56 502 617	USD	60 311 741	31/10/2023	State Street Bank and Trust Company	(471 722)
USD	17 740	CHF	16 027	31/10/2023	State Street Bank and Trust Company	181
USD	1 426 415	EUR	1 337 465	31/10/2023	State Street Bank and Trust Company	9 950
Total forward foreign exchange contracts						(467 165)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Banks	Equity	Short	1 930 851	(18 109)
Morgan Stanley Capital Services, Inc.	Biotechnology	Equity	Short	6 004 507	52 058
Morgan Stanley Capital Services, Inc.	Computers	Equity	Short	1 094 734	(23 320)
Morgan Stanley Capital Services, Inc.	Diversified Financial Services	Equity	Long	66 375 101	(1 944 287)
Morgan Stanley Capital Services, Inc.	Diversified Financial Services	Equity	Short	2 373 480	(3 177)
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Short	646 887	(5 384)
Morgan Stanley Capital Services, Inc.	Healthcare-Products	Equity	Short	3 389 360	(43)
Morgan Stanley Capital Services, Inc.	Healthcare-Services	Equity	Short	1 453 864	27 092
Morgan Stanley Capital Services, Inc.	Insurance	Equity	Short	2 039 797	53 106
Morgan Stanley Capital Services, Inc.	Internet	Equity	Short	19 049 397	(334 773)
Morgan Stanley Capital Services, Inc.	Leisure Time	Equity	Short	947 572	(80 684)
Morgan Stanley Capital Services, Inc.	Media	Equity	Short	4 586 606	(198 394)
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Short	1 955 093	(71 420)
Morgan Stanley Capital Services, Inc.	Packaging & Containers	Equity	Short	2 681 563	(11 236)
Morgan Stanley Capital Services, Inc.	Retail	Equity	Short	2 224 889	13 954
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	11 462 231	(212 916)
Total Contracts for difference				128 215 932	(2 757 533)

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

Unaudited semi-annual report

Lumyna – Weiss Multi - Strategy UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

The counterparties for OTC Derivatives including CFD as at September 30, 2023 are Morgan Stanley Capital Services Inc. and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2023 is State Street Bank and Trust Company with 1.77% of the NAV.

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
Canada					
38 800	Canadian Solar, Inc.	USD	1 349 294	954 868	2.56
	Total Canada		1 349 294	954 868	2.56
Chile					
21 700	Quimica Y Minera Chile SP - ADR	USD	1 772 031	1 294 839	3.47
	Total Chile		1 772 031	1 294 839	3.47
China					
95 100	BYD Co. Ltd.	HKD	2 662 102	2 938 540	7.87
1 055 000	China Longyuan Power Group Corp. Ltd.	HKD	1 426 938	918 697	2.46
49 400	Daqo New Energy Corp. - ADR	USD	2 096 521	1 495 338	4.01
2 572 000	Xinjiang Goldwind Science & Technology Co. Ltd.	HKD	2 365 113	1 297 190	3.47
	Total China		8 550 674	6 649 765	17.81
Denmark					
34 100	NKT A/S	DKK	1 809 938	1 786 532	4.79
49 100	Vestas Wind Systems A/S	DKK	1 399 970	1 056 565	2.83
	Total Denmark		3 209 908	2 843 097	7.62
Hong Kong					
1 102 000	Canvest Environmental Protection Group Co. Ltd.	HKD	625 696	637 405	1.71
	Total Hong Kong		625 696	637 405	1.71
Israel					
8 200	SolarEdge Technologies, Inc.	USD	2 152 161	1 061 982	2.84
	Total Israel		2 152 161	1 061 982	2.84
Norway					
152 000	Hexagon Composites ASA	NOK	415 589	391 683	1.05
145 349	Hexagon Purus ASA	NOK	324 748	189 867	0.51
876 000	NEL ASA	NOK	1 269 329	691 030	1.85
	Total Norway		2 009 666	1 272 580	3.41
United Kingdom					
68 400	Atlantica Sustainable Infrastructure Plc.	USD	1 838 181	1 306 440	3.50
	Total United Kingdom		1 838 181	1 306 440	3.50
United States					
33 200	AES Corp.	USD	727 392	504 640	1.35
76 600	Bloom Energy Corp. - A	USD	1 325 510	1 015 716	2.72
9 400	CF Industries Holdings, Inc.	USD	644 803	805 956	2.16
14 000	Darling Ingredients, Inc.	USD	892 499	730 800	1.96
12 000	Donaldson Co., Inc.	USD	693 883	715 680	1.92
10 600	Enphase Energy, Inc.	USD	2 075 284	1 273 590	3.41
8 900	First Solar, Inc.	USD	1 402 516	1 438 151	3.85

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

Unaudited semi-annual report

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Shares (cont.)					
United States (cont.)					
19 900	Hannon Armstrong Sustainable Infrastructure Capital, Inc.	USD	576 529	421 880	1.13
16 300	Universal Display Corp.	USD	2 055 936	2 558 937	6.86
Total United States			10 394 352	9 465 350	25.36
Total Shares			31 901 963	25 486 326	68.28
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
3 000 000	United States Treasury Bill 0.000% 19/10/2023	USD	2 991 712	2 992 520	8.02
3 000 000	United States Treasury Bill 0.000% 16/11/2023	USD	2 979 496	2 980 144	7.98
Total United States			5 971 208	5 972 664	16.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			5 971 208	5 972 664	16.00
Total Investments			37 873 171	31 458 990	84.28

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

Unaudited semi-annual report

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Energy-Alternate Sources	19.72	Agriculture	1.96
Sovereign	16.00	Miscellaneous Manufacturing	1.92
Electrical Components & Equipment	13.16	Diversified Financial Services	1.13
Chemicals	9.64	Metal Fabricate/Hardware	1.05
Auto Manufacturers	7.87	Machinery-Diversified	0.51
Electronics	4.79		<u>84.28</u>
Electric	3.81		
Savings & Loans	2.72		

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	17 069 401	USD	18 220 134	31/10/2023	State Street Bank and Trust Company	(127 107)
SEK	583 735	USD	52 632	31/10/2023	State Street Bank and Trust Company	1 159
USD	745 825	EUR	702 626	31/10/2023	State Street Bank and Trust Company	1 063
USD	2 339	SEK	25 780	31/10/2023	State Street Bank and Trust Company	(36)
Total forward foreign exchange contracts						(124 921)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	Nasdaq 100 Stock Index	Put	14 000.0000	20/10/2023	20	149 200	-
USD	S&P 500 Index	Put	4 200.0000	20/10/2023	46	141 634	-
Total Options						290 834	-

Morgan Stanley & Co. International PLC is the counterparty to these options.

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Agriculture	Equity	Short	113 130	4 980
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Long	651 448	(59 239)
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Short	404 337	(2 414)
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Short	814 939	2 591
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Long	705 260	(32 977)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Long	1 000 903	(42 723)
Morgan Stanley Capital Services, Inc.	Electric	Equity	Long	359 067	(17 236)
Morgan Stanley Capital Services, Inc.	Electrical Components & Equipment	Equity	Long	335 248	(2 373)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	438 774	18 256
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Long	879 868	1 500
Morgan Stanley Capital Services, Inc.	Environmental Control	Equity	Short	411 588	13 608
Morgan Stanley Capital Services, Inc.	Gas	Equity	Short	793 656	32 042
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Short	898 622	10 700

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

Unaudited semi-annual report

Lumyna – Proxy P Energy Transition UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Contracts for difference (cont.)

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Short	319 920	37 140
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Long	333 373	(38 909)
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Long	322 012	(9 089)
Skandinaviska Enskilda Banken AB	Chemicals	Equity	Long	342 273	(17 228)
Skandinaviska Enskilda Banken AB	Chemicals	Equity	Short	670 230	29 906
Skandinaviska Enskilda Banken AB	Electric	Equity	Long	823 907	(24 552)
Skandinaviska Enskilda Banken AB	Electrical Components & Equipment	Equity	Short	1 557 958	18 495
Skandinaviska Enskilda Banken AB	Energy-Alternate Sources	Equity	Short	476 382	50 058
Skandinaviska Enskilda Banken AB	Engineering & Construction	Equity	Long	544 831	7 470
Skandinaviska Enskilda Banken AB	Engineering & Construction	Equity	Short	1 026 643	9 717
Skandinaviska Enskilda Banken AB	Miscellaneous Manufacturing	Equity	Long	215 350	(14 960)
Skandinaviska Enskilda Banken AB	Miscellaneous Manufacturing	Equity	Short	405 820	14 980
Skandinaviska Enskilda Banken AB	Pipelines	Equity	Short	370 590	-
Skandinaviska Enskilda Banken AB	Water	Equity	Long	310 744	(16 880)
Total Contracts for difference				15 526 873	(27 137)

The counterparties for OTC Derivatives including CFD as at September 30, 2023 are Morgan Stanley & Co. International PLC, Skandinaviska Enskilda Banken AB, State Street Bank International GmbH and State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2023 is State Street Bank and Trust Company with 0.58% of the NAV.

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
2 290 000	BHP Billiton Finance USA Ltd. 4.750% 28/02/2028	USD	2 289 257	2 229 704	0.29
1 045 000	BHP Billiton Finance USA Ltd. 4.900% 28/02/2033	USD	1 038 440	992 804	0.13
265 000	Commonwealth Bank of Australia 144A 1.125% 15/06/2026	USD	238 904	236 091	0.03
560 000	Rio Tinto Finance USA Ltd. 2.750% 02/11/2051	USD	365 372	334 408	0.04
70 000	Westpac Banking Corp. 2.963% 16/11/2040	USD	46 718	42 554	0.00
	Total Australia		3 978 691	3 835 561	0.49
Bermuda					
100 000	Aircastle Ltd. 144A 2.850% 26/01/2028	USD	86 466	84 859	0.01
20 000	Athene Holdings Ltd. 3.950% 25/05/2051	USD	13 147	13 109	0.00
1 931 000	Enstar Group Ltd. 3.100% 01/09/2031	USD	1 524 510	1 454 850	0.19
2 690 000	Renaissancere Holdings 5.750% 05/06/2033	USD	2 624 537	2 530 614	0.33
1 180 000	Triton Container International Ltd. / TAL International Container Corp. 3.250% 15/03/2032	USD	915 975	883 352	0.11
	Total Bermuda		5 164 635	4 966 784	0.64
British Virgin Islands					
350 000	CNOOC Finance 2013 Ltd. 4.250% 09/05/2043	USD	307 392	280 068	0.04
350 000	Sinopec Group Overseas Development 2013 Ltd. - Reg 4.375% 17/10/2023	USD	349 765	349 776	0.04
	Total British Virgin Islands		657 157	629 844	0.08
Canada					
370 000	Bank of Montreal 2.650% 08/03/2027	USD	341 113	332 901	0.04
555 000	Bank of Montreal 3.700% 07/06/2025	USD	538 858	534 963	0.07
1 400 000	Bank of Montreal 5.300% 05/06/2026	USD	1 392 189	1 381 443	0.18
800 000	Bank of Montreal 5.717% 25/09/2028	USD	800 000	792 182	0.10
190 000	Bank of Montreal 5.920% 25/09/2025	USD	190 000	189 754	0.03
2 180 000	Bank of Nova Scotia 1.350% 24/06/2026	USD	1 963 569	1 936 627	0.25
475 000	Canadian Imperial Bank of Commerce 2.250% 28/01/2025	USD	455 342	452 392	0.06
410 000	Canadian Imperial Bank of Commerce 3.300% 07/04/2025	USD	396 507	394 150	0.05
485 000	Canadian National Railway Co. 4.400% 05/08/2052	USD	436 432	402 579	0.05
100 000	Canadian Natural Resources Ltd. 6.250% 15/03/2038	USD	101 323	96 920	0.01
350 000	Canadian Natural Resources Ltd. 6.500% 15/02/2037	USD	353 985	342 655	0.04
200 000	Canadian Pacific Railway 4.700% 01/05/2048	USD	173 966	165 414	0.02
1 850 000	CGI, Inc. 2.300% 14/09/2031	USD	1 455 087	1 388 973	0.18
356 000	CI Financial Corp. 3.200% 17/12/2030	USD	271 169	270 165	0.04
350 000	CNOOC Petroleum North America ULC 7.875% 15/03/2032	USD	417 817	399 696	0.05
1 340 000	Fairfax Financial Holdings Ltd. 4.850% 17/04/2028	USD	1 295 780	1 270 497	0.16
1 030 000	Fairfax Financial Holdings Ltd. 5.625% 16/08/2032	USD	999 299	962 487	0.12
464 000	Kinross Gold Corp. 144A 6.250% 15/07/2033	USD	458 584	445 765	0.06
510 000	National Bank of Canada 5.250% 17/01/2025	USD	504 683	506 052	0.07

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Canada (cont.)					
840 000	Rogers Communications, Inc. 3.200% 15/03/2027	USD	782 667	768 402	0.10
500 000	Royal Bank of Canada 0.875% 20/01/2026	USD	453 858	448 439	0.06
600 000	Royal Bank of Canada 3.625% 04/05/2027	USD	570 084	559 799	0.07
1 100 000	Royal Bank of Canada 5.200% 01/08/2028	USD	1 098 405	1 070 611	0.14
560 000	Royal Bank of Canada 6.000% 01/11/2027	USD	574 191	564 198	0.07
660 000	Schlumberger Finance Canada Ltd. 1.400% 17/09/2025	USD	615 501	608 666	0.08
400 000	Thomson Reuters Corp. 3.350% 15/05/2026	USD	381 807	377 808	0.05
1 090 000	Toronto-Dominion Bank 1.250% 10/09/2026	USD	972 262	961 070	0.12
220 000	Toronto-Dominion Bank 3.766% 06/06/2025	USD	214 212	212 795	0.03
180 000	Toronto-Dominion Bank 5.103% 09/01/2026	USD	179 217	177 562	0.02
185 000	Waste Connections, Inc. 2.950% 15/01/2052	USD	124 155	112 131	0.02
428 000	Waste Connections, Inc. 3.200% 01/06/2032	USD	374 195	355 162	0.05
196 000	Waste Connections, Inc. 4.250% 01/12/2028	USD	190 136	185 355	0.02
	Total Canada		19 076 393	18 667 613	2.41
Cayman Islands					
200 000	Alibaba Group Holdings Ltd. 3.600% 28/11/2024	USD	195 548	194 828	0.02
409 000	Sands China Ltd. 2.800% 08/03/2027	USD	359 157	354 794	0.05
300 000	Sands China Ltd. 3.500% 08/08/2031	USD	245 182	237 097	0.03
771 000	Sands China Ltd. 4.300% 08/01/2026	USD	730 865	720 402	0.09
1 761 000	Sands China Ltd. 4.875% 18/06/2030	USD	1 557 213	1 520 087	0.20
575 000	Sands China Ltd. 5.650% 08/08/2028	USD	549 676	541 197	0.07
	Total Cayman Islands		3 637 641	3 568 405	0.46
France					
400 000	BNP Paribas S.A. 144A FRN 10/01/2025	USD	397 059	398 033	0.05
545 000	BPCE S.A. 1.625% 14/01/2025	USD	516 728	515 622	0.07
	Total France		913 787	913 655	0.12
Germany					
415 000	Deutsche Bank NY FRN 16/11/2027	USD	360 661	361 430	0.04
1 000 000	Kreditanstalt fuer Wiederaufbau 0.625% 22/01/2026	USD	911 095	904 494	0.12
3 000 000	Kreditanstalt fuer Wiederaufbau 2.000% 02/05/2025	USD	2 876 401	2 849 794	0.37
2 000 000	Kreditanstalt fuer Wiederaufbau 3.125% 10/06/2025	USD	1 948 454	1 930 421	0.25
1 480 000	Kreditanstalt fuer Wiederaufbau 4.625% 07/08/2026	USD	1 478 798	1 467 819	0.19
	Total Germany		7 575 409	7 513 958	0.97
Guernsey					
3 682 000	Amdocs Ltd. 2.538% 15/06/2030	USD	3 070 025	2 955 398	0.38
	Total Guernsey		3 070 025	2 955 398	0.38
Ireland					
150 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 1.650% 29/10/2024	USD	142 763	142 714	0.02

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Ireland (cont.)					
400 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 2.450% 29/10/2026	USD	359 764	358 376	0.04
207 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.400% 29/10/2033	USD	164 738	160 276	0.02
1 638 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.625% 15/10/2027	USD	1 557 907	1 536 274	0.20
	Total Ireland		2 225 172	2 197 640	0.28
Japan					
460 000	Honda Motor Co. Ltd. 2.271% 10/03/2025	USD	441 819	438 372	0.06
1 100 000	Honda Motor Co. Ltd. 2.534% 10/03/2027	USD	1 019 210	1 000 121	0.13
2 205 000	Mitsubishi UFJ Financial Group, Inc. FRN 19/07/2025	USD	2 100 538	2 113 545	0.27
1 830 000	Mitsubishi UFJ Financial Group, Inc. FRN 19/01/2028	USD	1 652 651	1 628 100	0.21
755 000	Mitsubishi UFJ Financial Group, Inc. FRN 12/09/2025	USD	747 922	746 807	0.10
800 000	Mitsubishi UFJ Financial Group, Inc. FRN 17/04/2026	USD	794 037	792 997	0.10
410 000	Mizuho Financial Group, Inc. FRN 09/07/2027	USD	365 259	362 579	0.05
850 000	Mizuho Financial Group, Inc. FRN 13/09/2025	USD	817 465	820 483	0.11
600 000	Mizuho Financial Group, Inc. FRN 22/05/2026	USD	566 238	565 678	0.07
2 830 000	Mizuho Financial Group, Inc. FRN 06/07/2034	USD	2 821 006	2 702 247	0.35
700 000	Nomura Holdings, Inc. 2.648% 16/01/2025	USD	669 251	667 769	0.09
975 000	Nomura Holdings, Inc. 5.099% 03/07/2025	USD	961 168	956 402	0.12
1 947 000	Sumitomo Mitsui Financial Group, Inc. 1.474% 08/07/2025	USD	1 811 813	1 801 186	0.23
2 350 000	Sumitomo Mitsui Financial Group, Inc. 1.902% 17/09/2028	USD	1 984 675	1 941 338	0.25
300 000	Sumitomo Mitsui Financial Group, Inc. 2.130% 08/07/2030	USD	243 091	234 844	0.03
2 100 000	Sumitomo Mitsui Financial Group, Inc. 5.710% 13/01/2030	USD	2 125 696	2 057 073	0.26
2 070 000	Sumitomo Mitsui Financial Group, Inc. 5.766% 13/01/2033	USD	2 121 041	2 026 323	0.26
2 330 000	Sumitomo Mitsui Financial Group, Inc. 5.776% 13/07/2033	USD	2 334 260	2 278 729	0.29
	Total Japan		23 577 140	23 134 593	2.98
Luxembourg					
150 000	DH Europe Finance II Sarl 3.400% 15/11/2049	USD	114 943	103 795	0.01
95 000	Medtronic Global Holdings 4.250% 30/03/2028	USD	93 428	90 945	0.01
2 540 000	Nvent Finance Sarl 5.650% 15/05/2033	USD	2 476 346	2 364 236	0.31
470 000	Pentair Finance Sarl 4.500% 01/07/2029	USD	435 102	430 753	0.06
	Total Luxembourg		3 119 819	2 989 729	0.39
Netherlands					
1 000 000	Cooperatieve Rabobank UA 144A FRN 15/12/2027	USD	885 864	875 989	0.11
1 100 000	Cooperatieve Rabobank UA 3.750% 21/07/2026	USD	1 039 514	1 024 396	0.13

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

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Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Netherlands (cont.)					
250 000	Cooperatieve Rabobank UA 4.375% 04/08/2025	USD	242 747	241 264	0.03
122 000	Deutsche Telekom International Finance BV 8.750% 15/06/2030	USD	145 049	139 744	0.02
230 000	Enel Finance International NV 1.875% 12/07/2028	USD	195 317	190 724	0.02
1 750 000	ING Groep NV FRN 11/09/2027	USD	1 750 000	1 743 266	0.23
640 000	ING Groep NV 3.550% 09/04/2024	USD	631 492	631 498	0.08
200 000	ING Groep NV FRN 28/03/2026	USD	193 178	193 027	0.03
250 000	LYB International Finance II BV 3.500% 02/03/2027	USD	238 172	233 285	0.03
1 225 000	SABIC Capital II BV - Reg 4.000% 10/10/2023	USD	1 224 228	1 222 011	0.16
582 000	Shell International Finance BV 3.000% 26/11/2051	USD	400 873	365 360	0.05
180 000	Shell International Finance BV 6.375% 15/12/2038	USD	201 275	192 039	0.02
	Total Netherlands		7 147 709	7 052 603	0.91
Norway					
450 000	Equinor ASA 3.250% 18/11/2049	USD	332 073	300 420	0.04
	Total Norway		332 073	300 420	0.04
Singapore					
60 000	Flex Ltd. 3.750% 01/02/2026	USD	57 389	57 047	0.01
843 000	Flex Ltd. 4.875% 15/06/2029	USD	804 305	787 825	0.10
535 000	Flex Ltd. 4.875% 12/05/2030	USD	516 416	499 448	0.06
1 780 000	Pfizer Investment Enterprises Pte Ltd. 4.450% 19/05/2028	USD	1 756 047	1 716 562	0.22
480 000	Pfizer Investment Enterprises Pte Ltd. 4.650% 19/05/2030	USD	475 354	460 078	0.06
130 000	Pfizer Investment Enterprises Pte Ltd. 4.750% 19/05/2033	USD	129 473	123 159	0.02
130 000	Pfizer Investment Enterprises Pte Ltd. 5.340% 19/05/2063	USD	129 268	119 608	0.02
	Total Singapore		3 868 252	3 763 727	0.49
Spain					
1 200 000	Banco Santander S.A. 1.849% 25/03/2026	USD	1 088 767	1 079 340	0.14
200 000	Banco Santander S.A. 2.749% 03/12/2030	USD	156 989	149 055	0.02
3 000 000	Banco Santander S.A. 5.588% 08/08/2028	USD	2 998 509	2 935 217	0.38
3 000 000	Banco Santander S.A. 6.921% 08/08/2033	USD	2 987 831	2 863 094	0.37
	Total Spain		7 232 096	7 026 706	0.91
Supranational					
2 000 000	Asian Development Bank 2.875% 06/05/2025	USD	1 934 620	1 925 586	0.25
3 095 000	Asian Development Bank 4.125% 27/09/2024	USD	3 065 974	3 052 063	0.39
310 000	Asian Development Bank 4.500% 25/08/2028	USD	309 881	306 543	0.04
900 000	Asian Infrastructure Investment Bank 0.500% 30/10/2024	USD	856 730	851 015	0.11

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

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Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Supranational (cont.)					
700 000	Asian Infrastructure Investment Bank 0.500% 28/05/2025	USD	651 333	645 262	0.08
1 925 000	Asian Infrastructure Investment Bank 4.875% 14/09/2026	USD	1 919 973	1 920 940	0.25
236 000	Broadcom, Inc. 3.875% 15/01/2027	USD	226 245	221 767	0.03
1 500 000	European Bank for Reconstruction & Development 0.500% 19/05/2025	USD	1 400 261	1 387 508	0.18
2 500 000	European Investment Bank 3.250% 15/11/2027	USD	2 425 266	2 364 522	0.30
2 025 000	European Investment Bank 4.500% 16/10/2028	USD	2 016 640	2 007 747	0.26
450 000	Inter-American Development Bank 0.500% 23/09/2024	USD	430 364	428 112	0.06
500 000	Inter-American Development Bank 0.625% 15/07/2025	USD	463 651	461 162	0.06
850 000	Inter-American Development Bank 0.875% 03/04/2025	USD	798 042	795 295	0.10
2 500 000	Inter-American Development Bank 0.875% 20/04/2026	USD	2 292 198	2 256 152	0.29
2 850 000	Inter-American Development Bank 2.125% 15/01/2025	USD	2 751 655	2 732 070	0.35
765 000	Inter-American Development Bank 4.500% 15/05/2026	USD	764 460	756 467	0.10
3 750 000	International Bank for Reconstruction & Development 0.625% 22/04/2025	USD	3 511 823	3 485 233	0.45
3 000 000	International Bank for Reconstruction & Development 0.750% 24/11/2027	USD	2 593 186	2 554 690	0.33
1 500 000	International Bank for Reconstruction & Development 3.125% 15/06/2027	USD	1 442 434	1 414 872	0.18
1 803 000	International Finance Corp. 3.625% 15/09/2025	USD	1 774 103	1 752 417	0.23
495 000	NXP BV / NXP Funding LLC 5.350% 01/03/2026	USD	492 592	487 748	0.06
	Total Supranational		32 121 431	31 807 171	4.10
Switzerland					
320 000	UBS AG 5.650% 11/09/2028	USD	319 987	315 335	0.04
	Total Switzerland		319 987	315 335	0.04
United Kingdom					
150 000	Aon Plc. 4.750% 15/05/2045	USD	132 577	123 859	0.02
750 000	AstraZeneca Plc. 1.375% 06/08/2030	USD	606 197	581 752	0.07
345 000	AstraZeneca Plc. 4.375% 16/11/2045	USD	317 535	289 029	0.04
630 000	Diageo Capital Plc. 2.000% 29/04/2030	USD	533 641	511 153	0.06
2 980 000	Diageo Capital Plc. 2.125% 29/04/2032	USD	2 429 806	2 304 096	0.30
500 000	Diageo Capital Plc. 3.875% 18/05/2028	USD	480 755	473 702	0.06
2 550 000	HSBC Holdings, Plc. FRN 18/04/2026	USD	2 373 747	2 370 353	0.30
540 000	HSBC Holdings, Plc. FRN 10/03/2026	USD	514 641	514 629	0.07
2 060 000	HSBC Holdings, Plc. FRN 29/03/2033	USD	1 858 695	1 754 708	0.23
1 745 000	HSBC Holdings, Plc. FRN 11/08/2033	USD	1 692 088	1 608 428	0.21
700 000	HSBC Holdings, Plc. FRN 14/08/2027	USD	700 000	691 550	0.09
2 470 000	HSBC Holdings, Plc. FRN 09/03/2034	USD	2 510 928	2 415 560	0.31
2 775 000	HSBC Holdings, Plc. FRN 09/03/2044	USD	2 836 932	2 663 001	0.34
400 000	HSBC Holdings, Plc. 6.500% 15/09/2037	USD	394 177	376 517	0.05
200 000	HSBC Holdings, Plc. FRN 03/11/2033	USD	220 645	210 363	0.03

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom (cont.)					
830 000	Rio Tinto Finance USA Plc. 5.125% 09/03/2053	USD	819 108	754 810	0.10
600 000	Royalty Pharma Plc. 1.200% 02/09/2025	USD	548 866	545 295	0.07
500 000	Santander UK Group Holdings Plc. FRN 15/03/2025	USD	482 277	486 504	0.06
612 000	Santander UK Group Holdings Plc. FRN 03/11/2028	USD	557 057	546 424	0.07
340 000	UBS AG 5.800% 11/09/2025	USD	339 980	338 708	0.04
	Total United Kingdom		20 349 652	19 560 441	2.52
United States					
685 000	Abbott Laboratories 4.900% 30/11/2046	USD	683 950	625 567	0.08
3 000 000	AbbVie, Inc. 2.950% 21/11/2026	USD	2 820 007	2 786 748	0.36
350 000	AbbVie, Inc. 4.050% 21/11/2039	USD	299 066	286 214	0.04
140 000	AbbVie, Inc. 4.400% 06/11/2042	USD	122 542	116 339	0.02
145 000	AbbVie, Inc. 4.700% 14/05/2045	USD	129 632	123 453	0.02
115 000	Activision Blizzard, Inc. 2.500% 15/09/2050	USD	72 661	68 407	0.01
600 000	Adobe, Inc. 2.300% 01/02/2030	USD	523 643	504 991	0.07
174 000	AEP Texas, Inc. 3.800% 01/10/2047	USD	129 976	118 010	0.02
150 000	AEP Texas, Inc. 5.250% 15/05/2052	USD	140 390	128 379	0.02
250 000	AEP Transmission Co. LLC 3.750% 01/12/2047	USD	196 675	180 797	0.02
140 000	AEP Transmission Co. LLC 4.500% 15/06/2052	USD	122 960	113 302	0.01
500 000	AES Corp 2.450% 15/01/2031	USD	403 439	384 692	0.05
250 000	Aetna, Inc. 3.500% 15/11/2024	USD	244 145	243 450	0.03
175 000	Aflac, Inc. 4.750% 15/01/2049	USD	157 063	145 859	0.02
201 000	Agilent Technologies, Inc. 2.100% 04/06/2030	USD	165 968	160 369	0.02
1 520 000	Agilent Technologies, Inc. 2.300% 12/03/2031	USD	1 251 727	1 203 436	0.16
106 000	Air Products and Chemicals, Inc. 2.800% 15/05/2050	USD	74 518	66 683	0.01
100 000	Alabama Power Co. 3.000% 15/03/2052	USD	65 335	60 385	0.01
205 000	Alabama Power Co. 3.050% 15/03/2032	USD	178 849	171 226	0.02
385 000	Alleghany Corp. 3.250% 15/08/2051	USD	267 497	249 114	0.03
30 000	Alleghany Corp. 3.625% 15/05/2030	USD	27 961	26 908	0.00
100 000	Allegion US Holdings Co., Inc. 3.200% 01/10/2024	USD	97 210	96 921	0.01
135 000	Allina Health System 2.902% 15/11/2051	USD	86 643	80 766	0.01
780 000	Alphabet, Inc. 2.250% 15/08/2060	USD	462 458	415 137	0.05
1 000 000	Altria Group, Inc. 2.350% 06/05/2025	USD	953 458	945 883	0.12
450 000	Altria Group, Inc. 3.400% 04/02/2041	USD	308 567	292 174	0.04
2 197 000	Altria Group, Inc. 3.700% 04/02/2051	USD	1 436 743	1 366 681	0.18
1 494 000	Altria Group, Inc. 3.875% 16/09/2046	USD	1 030 998	979 747	0.13
1 137 000	Altria Group, Inc. 4.000% 04/02/2061	USD	768 340	730 764	0.09
850 000	Altria Group, Inc. 4.800% 14/02/2029	USD	830 677	808 831	0.10
250 000	Amazon.com, Inc. 3.100% 12/05/2051	USD	182 038	164 798	0.02
2 000 000	Amazon.com, Inc. 3.450% 13/04/2029	USD	1 890 048	1 847 087	0.24
825 000	Ameren Corp. 2.500% 15/09/2024	USD	799 212	797 960	0.10
160 000	Ameren Illinois Co. 2.900% 15/06/2051	USD	106 518	96 444	0.01
130 000	Ameren Illinois Co. 3.250% 15/03/2050	USD	93 461	85 282	0.01
70 000	Ameren Illinois Co. 3.850% 01/09/2032	USD	63 524	61 285	0.01

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
965 000	American Electric Power Co, Inc. 2.031% 15/03/2024	USD	947 265	946 931	0.12
510 000	American Express Co. 3.950% 01/08/2025	USD	497 402	493 405	0.06
470 000	American Express Co. 4.900% 13/02/2026	USD	466 999	461 164	0.06
1 310 000	American Express Co. FRN 01/05/2026	USD	1 299 989	1 287 087	0.17
1 800 000	American Express Co. FRN 01/05/2034	USD	1 749 863	1 660 168	0.21
375 000	American Express Co. FRN 28/07/2034	USD	375 000	354 092	0.05
875 000	American Tower Corp. 5.800% 15/11/2028	USD	873 507	868 212	0.11
85 000	American Transmission Systems, Inc. 144A 5.000% 01/09/2044	USD	78 251	72 315	0.01
250 000	American University 3.672% 01/04/2049	USD	198 479	182 333	0.02
190 000	American Water Capital Corp. 2.300% 01/06/2031	USD	158 795	151 406	0.02
400 000	American Water Capital Corp. 3.450% 01/05/2050	USD	291 050	271 919	0.04
300 000	American Water Capital Corp. 3.750% 01/09/2047	USD	234 468	219 103	0.03
1 805 000	Ameriprise Financial, Inc. 5.150% 15/05/2033	USD	1 780 882	1 705 660	0.22
356 000	AmerisourceBergen Corp. 2.700% 15/03/2031	USD	304 104	289 888	0.04
500 000	AmerisourceBergen Corp. 3.450% 15/12/2027	USD	471 091	463 634	0.06
553 000	AmerisourceBergen Corp. 4.250% 01/03/2045	USD	453 449	420 829	0.05
190 000	AmerisourceBergen Corp. 4.300% 15/12/2047	USD	159 566	146 838	0.02
290 000	Amgen, Inc. 4.400% 22/02/2062	USD	231 588	214 628	0.03
150 000	Amgen, Inc. 4.663% 15/06/2051	USD	131 289	121 390	0.02
1 800 000	Amgen, Inc. 5.150% 02/03/2028	USD	1 797 661	1 770 518	0.23
100 000	Amgen, Inc. 5.650% 02/03/2053	USD	98 103	93 377	0.01
140 000	Amphenol Corp. 2.050% 01/03/2025	USD	133 370	133 134	0.02
170 000	Amphenol Corp. 4.750% 30/03/2026	USD	168 907	167 001	0.02
500 000	Analog Devices, Inc. 1.700% 01/10/2028	USD	431 761	421 712	0.05
515 000	Analog Devices, Inc. 2.800% 01/10/2041	USD	384 111	343 635	0.04
90 000	Analog Devices, Inc. 2.950% 01/04/2025	USD	87 473	86 638	0.01
440 000	Analog Devices, Inc. 2.950% 01/10/2051	USD	309 567	274 507	0.04
200 000	Analog Devices, Inc. 3.450% 15/06/2027	USD	191 943	187 489	0.02
2 000 000	Anheuser-Busch InBev Worldwide, Inc. 4.000% 13/04/2028	USD	1 944 717	1 893 867	0.24
685 000	Aon Corp. / Aon Global Holdings Plc. 2.850% 28/05/2027	USD	625 515	622 243	0.08
305 000	Aon Corp. / Aon Global Holdings Plc. 3.900% 28/02/2052	USD	231 407	217 800	0.03
580 000	Apache Corp. 5.100% 01/09/2040	USD	488 932	460 200	0.06
190 000	Appalachian Power Co. 4.500% 01/08/2032	USD	177 944	170 329	0.02
4 100 000	Apple, Inc. 1.400% 05/08/2028	USD	3 570 061	3 474 018	0.45
220 000	Apple, Inc. 2.375% 08/02/2041	USD	161 432	146 988	0.02
95 000	Apple, Inc. 2.550% 20/08/2060	USD	61 847	54 334	0.01
80 000	Apple, Inc. 2.700% 05/08/2051	USD	55 307	48 661	0.01
360 000	Apple, Inc. 2.850% 05/08/2061	USD	225 884	212 304	0.03
610 000	Apple, Inc. 3.850% 04/08/2046	USD	527 326	482 610	0.06
820 000	Apple, Inc. 3.950% 08/08/2052	USD	715 822	642 462	0.08

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 095 000	Apple, Inc. 4.100% 08/08/2062	USD	947 218	840 842	0.11
400 000	Applied Materials, Inc. 3.300% 01/04/2027	USD	380 997	374 999	0.05
665 000	Archer-Daniels-Midland Co. 4.500% 15/08/2033	USD	645 997	618 357	0.08
1 000 000	Ares Capital Corp. 2.150% 15/07/2026	USD	880 949	877 422	0.11
190 000	Ares Capital Corp. 7.000% 15/01/2027	USD	188 653	190 027	0.02
540 000	Arizona Public Service Co. 2.600% 15/08/2029	USD	468 398	461 994	0.06
600 000	Arizona Public Service Co. 6.350% 15/12/2032	USD	634 209	613 397	0.08
300 000	Arrow Electronics, Inc. 3.875% 12/01/2028	USD	278 811	273 620	0.04
1 000 000	Arrow Electronics, Inc. 6.125% 01/03/2026	USD	998 494	996 024	0.13
350 000	Arthur J Gallagher & Co. 2.400% 09/11/2031	USD	281 344	268 658	0.03
385 000	Arthur J Gallagher & Co. 3.050% 09/03/2052	USD	242 032	222 743	0.03
460 000	Arthur J Gallagher & Co. 3.500% 20/05/2051	USD	318 910	298 833	0.04
925 000	Arthur J Gallagher & Co. 5.750% 02/03/2053	USD	906 454	848 972	0.11
300 000	Ascension Health 3.945% 15/11/2046	USD	254 084	231 969	0.03
1 490 000	Assured Guaranty US Holdings, Inc. 6.125% 15/09/2028	USD	1 482 157	1 490 297	0.19
1 500 000	Astrazeneca Finance LLC 1.750% 28/05/2028	USD	1 309 572	1 284 137	0.17
2 075 000	AT&T, Inc. 1.650% 01/02/2028	USD	1 801 618	1 751 894	0.23
4 020 000	AT&T, Inc. 1.700% 25/03/2026	USD	3 672 127	3 647 629	0.47
500 000	AT&T, Inc. 2.750% 01/06/2031	USD	404 862	400 231	0.05
1 335 000	AT&T, Inc. 3.500% 01/06/2041	USD	1 016 789	926 783	0.12
470 000	AT&T, Inc. 3.650% 15/09/2059	USD	315 655	285 932	0.04
45 000	AT&T, Inc. 4.300% 15/12/2042	USD	37 537	34 617	0.00
35 000	AT&T, Inc. 4.500% 15/05/2035	USD	31 903	29 985	0.00
95 000	AT&T, Inc. 4.500% 09/03/2048	USD	78 752	71 771	0.01
350 000	AT&T, Inc. 4.750% 15/05/2046	USD	302 885	276 433	0.04
700 000	AT&T, Inc. 4.850% 01/03/2039	USD	636 235	592 011	0.08
300 000	Athene Global Funding 144A 2.500% 14/01/2025	USD	285 476	283 543	0.04
440 000	Athene Global Funding 144A 2.717% 07/01/2029	USD	367 141	365 546	0.05
200 000	Atlantic City Electric Co. 2.300% 15/03/2031	USD	166 945	158 573	0.02
660 000	Atmos Energy Corp. 1.500% 15/01/2031	USD	524 210	501 410	0.06
20 000	Atmos Energy Corp. 2.850% 15/02/2052	USD	13 483	11 959	0.00
150 000	Atmos Energy Corp. 5.750% 15/10/2052	USD	154 596	146 647	0.02
500 000	Automatic Data Processing, Inc. 1.250% 01/09/2030	USD	399 892	385 975	0.05
1 320 000	Automatic Data Processing, Inc. 1.700% 15/05/2028	USD	1 167 784	1 140 580	0.15
374 000	AutoNation, Inc. 1.950% 01/08/2028	USD	308 883	304 694	0.04
270 000	AutoZone, Inc. 4.500% 01/02/2028	USD	264 573	258 990	0.03
220 000	AutoZone, Inc. 5.050% 15/07/2026	USD	219 749	216 823	0.03
565 000	AutoZone, Inc. 5.200% 01/08/2033	USD	561 616	528 972	0.07
100 000	Avangrid, Inc. 3.800% 01/06/2029	USD	92 315	88 885	0.01
170 000	Avnet, Inc. 5.500% 01/06/2032	USD	160 742	156 403	0.02
320 000	Baltimore Gas and Electric Co. 2.900% 15/06/2050	USD	209 626	190 438	0.02
200 000	Baltimore Gas and Electric Co. 4.550% 01/06/2052	USD	176 134	160 302	0.02
210 000	Bank of America Corp. FRN 24/10/2026	USD	190 996	189 917	0.02

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
2 845 000	Bank of America Corp. FRN 22/07/2027	USD	2 552 028	2 521 582	0.33
425 000	Bank of America Corp. FRN 22/10/2025	USD	407 309	408 167	0.05
1 195 000	Bank of America Corp. FRN 19/06/2041	USD	827 678	770 089	0.10
1 100 000	Bank of America Corp. FRN 22/10/2030	USD	948 243	916 723	0.12
500 000	Bank of America Corp. FRN 23/01/2026	USD	481 788	480 699	0.06
260 000	Bank of America Corp. FRN 02/04/2026	USD	250 488	248 856	0.03
1 100 000	Bank of America Corp. FRN 20/12/2028	USD	1 013 177	990 138	0.13
215 000	Bank of America Corp. FRN 13/03/2052	USD	156 561	143 304	0.02
600 000	Bank of America Corp. FRN 20/01/2028	USD	568 395	557 359	0.07
800 000	Bank of America Corp. FRN 07/02/2030	USD	740 564	718 598	0.09
41 000	Bank of America Corp. FRN 20/03/2051	USD	32 856	30 422	0.00
1 950 000	Bank of America Corp. 4.450% 03/03/2026	USD	1 898 655	1 878 327	0.24
665 000	Bank of America Corp. FRN 22/07/2026	USD	655 943	648 352	0.08
1 345 000	Bank of America Corp. FRN 22/07/2028	USD	1 322 813	1 292 527	0.17
470 000	Bank of America Corp. FRN 22/07/2033	USD	454 769	433 056	0.06
400 000	Bank of America Corp. FRN 25/04/2029	USD	390 866	385 737	0.05
3 870 000	Bank of America Corp. 5.526% 18/08/2026	USD	3 870 000	3 851 832	0.50
560 000	Bank of America Corp. FRN 10/11/2028	USD	575 075	562 613	0.07
75 000	Bank of New York Mellon Corp FRN 24/07/2026	USD	73 612	72 880	0.01
630 000	Bank of New York Mellon Corp FRN 01/02/2029	USD	616 571	600 472	0.08
370 000	Bank of New York Mellon Corp FRN 01/02/2034	USD	356 099	334 161	0.04
129 000	Banner Health 2.907% 01/01/2042	USD	93 386	87 265	0.01
31 000	Banner Health 2.913% 01/01/2051	USD	20 642	18 620	0.00
190 000	Barings BDC, Inc. 3.300% 23/11/2026	USD	167 817	166 737	0.02
950 000	BAT Capital Corp. 2.789% 06/09/2024	USD	922 543	921 776	0.12
308 000	BAT Capital Corp. 3.222% 15/08/2024	USD	300 641	300 313	0.04
125 000	BAT Capital Corp. 3.734% 25/09/2040	USD	87 544	83 912	0.01
185 000	BAT Capital Corp. 4.540% 15/08/2047	USD	134 047	127 509	0.02
447 000	BAT Capital Corp. 4.758% 06/09/2049	USD	329 859	316 621	0.04
325 000	BAT Capital Corp. 7.079% 02/08/2043	USD	325 000	310 871	0.04
475 000	BAT Capital Corp. 7.081% 02/08/2053	USD	471 419	447 633	0.06
86 000	Baylor Scott & White Holdings 2.839% 15/11/2050	USD	57 207	51 832	0.01
495 000	Becton Dickinson and Co. 4.298% 22/08/2032	USD	465 284	447 698	0.06
140 000	Becton Dickinson and Co. 4.693% 13/02/2028	USD	138 655	135 743	0.02
100 000	Berkshire Hathaway Energy Co. 1.650% 15/05/2031	USD	79 820	74 903	0.01
590 000	Berkshire Hathaway Energy Co. 2.850% 15/05/2051	USD	388 740	339 906	0.04
390 000	Berkshire Hathaway Energy Co. 4.500% 01/02/2045	USD	343 650	311 141	0.04
635 000	Berkshire Hathaway Energy Co. 4.600% 01/05/2053	USD	552 222	495 496	0.06
95 000	Berkshire Hathaway Finance Corp. 2.850% 15/10/2050	USD	65 309	59 007	0.01
610 000	Berkshire Hathaway Finance Corp. 2.875% 15/03/2032	USD	532 816	511 772	0.07
860 000	Berkshire Hathaway Finance Corp. 3.850% 15/03/2052	USD	699 551	640 828	0.08
130 000	Berkshire Hathaway Finance Corp. 4.200% 15/08/2048	USD	115 255	106 013	0.01
97 000	Beth Israel Lahey Health, Inc. 3.080% 01/07/2051	USD	62 927	55 837	0.01
410 000	Biogen, Inc. 2.250% 01/05/2030	USD	345 750	327 717	0.04

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 810 000	Biogen, Inc. 3.150% 01/05/2050	USD	1 224 245	1 104 490	0.14
500 000	Black Hills Corp. 3.050% 15/10/2029	USD	434 966	422 561	0.05
490 000	Blackstone Private Credit Fund 3.250% 15/03/2027	USD	429 779	425 674	0.05
165 000	Blackstone Secured Lending Fund 2.850% 30/09/2028	USD	137 272	134 794	0.02
1 800 000	Boeing Co 2.196% 04/02/2026	USD	1 670 317	1 652 895	0.21
800 000	Boeing Co 4.875% 01/05/2025	USD	792 099	786 319	0.10
2 050 000	Boeing Co 5.040% 01/05/2027	USD	2 028 371	2 000 007	0.26
1 500 000	Boeing Co 5.150% 01/05/2030	USD	1 479 241	1 434 247	0.19
1 500 000	Boeing Co 5.705% 01/05/2040	USD	1 474 139	1 382 897	0.18
330 000	Boeing Co 5.805% 01/05/2050	USD	323 846	300 783	0.04
1 800 000	Boeing Co 5.930% 01/05/2060	USD	1 756 332	1 614 554	0.21
1 208 000	Booking Holdings, Inc. 4.625% 13/04/2030	USD	1 182 154	1 147 115	0.15
880 000	Brighthouse Financial Global Funding 144A 1.200% 15/12/2023	USD	871 040	871 448	0.11
150 000	Bristol-Myers Squibb Co. 2.350% 13/11/2040	USD	104 667	94 845	0.01
1 695 000	Bristol-Myers Squibb Co. 2.550% 13/11/2050	USD	1 087 183	966 915	0.12
2 050 000	Bristol-Myers Squibb Co. 3.400% 26/07/2029	USD	1 911 433	1 857 393	0.24
120 000	Bristol-Myers Squibb Co. 3.700% 15/03/2052	USD	95 195	86 099	0.01
1 075 000	Bristol-Myers Squibb Co. 3.900% 15/03/2062	USD	826 952	756 369	0.10
1 395 000	Bristol-Myers Squibb Co. 4.125% 15/06/2039	USD	1 258 464	1 163 579	0.15
530 000	Broadcom, Inc. 144A 3.137% 15/11/2035	USD	403 076	386 549	0.05
973 000	Broadcom, Inc. 3.150% 15/11/2025	USD	931 788	919 783	0.12
1 972 000	Broadcom, Inc. 144A 3.419% 15/04/2033	USD	1 639 124	1 577 913	0.20
1 730 000	Broadcom, Inc. 3.459% 15/09/2026	USD	1 647 616	1 624 440	0.21
689 000	Broadcom, Inc. 144A 3.469% 15/04/2034	USD	562 289	541 312	0.07
1 650 000	Broadcom, Inc. 144A 3.500% 15/02/2041	USD	1 220 016	1 146 038	0.15
314 000	Broadcom, Inc. 144A 3.750% 15/02/2051	USD	219 773	210 384	0.03
2 450 000	Broadcom, Inc. 4.000% 15/04/2029	USD	2 271 672	2 211 339	0.29
490 000	Broadcom, Inc. 4.150% 15/04/2032	USD	440 552	425 474	0.05
243 000	Broadridge Financial Solutions, Inc. 2.600% 01/05/2031	USD	197 560	192 920	0.02
80 000	Brooklyn Union Gas Co 144A 4.487% 04/03/2049	USD	60 752	56 229	0.01
120 000	Brooklyn Union Gas Co. 144A 4.273% 15/03/2048	USD	91 547	83 252	0.01
618 000	Brown & Brown, Inc. 4.950% 17/03/2052	USD	522 587	491 644	0.06
180 000	Brunswick Corp 5.100% 01/04/2052	USD	132 293	123 714	0.02
210 000	Burlington Northern Santa Fe LLC 2.875% 15/06/2052	USD	141 113	129 088	0.02
200 000	Burlington Northern Santa Fe LLC 4.050% 15/06/2048	USD	168 914	154 666	0.02
550 000	Burlington Northern Santa Fe LLC 4.125% 15/06/2047	USD	468 963	430 204	0.06
600 000	Burlington Northern Santa Fe LLC 4.450% 15/03/2043	USD	527 480	501 331	0.06
40 000	Burlington Northern Santa Fe LLC 4.450% 15/01/2053	USD	35 905	33 079	0.00
185 000	Burlington Northern Santa Fe LLC 5.200% 15/04/2054	USD	185 892	169 295	0.02
100 000	California Institute of Technology 4.700% 01/11/2111	USD	86 871	77 482	0.01
292 000	Campbell Soup Co. 3.950% 15/03/2025	USD	286 319	283 679	0.04
630 000	Capital One Financial Co. FRN 08/06/2029	USD	625 065	615 885	0.08

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
685 000	Cardinal Health, Inc. 4.368% 15/06/2047	USD	534 379	516 568	0.07
26 000	Carrier Global Corp. 2.242% 15/02/2025	USD	24 835	24 709	0.00
310 000	Caterpillar Financial Services Corp 5.150% 11/08/2025	USD	309 968	308 357	0.04
730 000	Cboe Global Markets, Inc. 3.000% 16/03/2032	USD	629 962	597 684	0.08
1 000 000	Cboe Global Markets, Inc. 3.650% 12/01/2027	USD	961 100	948 357	0.12
29 000	CDW LLC / CDW Finance Corp. 2.670% 01/12/2026	USD	26 169	26 156	0.00
1 435 000	CDW LLC / CDW Finance Corp. 3.276% 01/12/2028	USD	1 255 179	1 236 807	0.16
1 070 000	CDW LLC / CDW Finance Corp. 3.569% 01/12/2031	USD	900 457	881 295	0.11
380 000	CELANESE US Holdings LLC 6.350% 15/11/2028	USD	379 948	375 666	0.05
55 000	CELANESE US Holdings LLC 6.700% 15/11/2033	USD	54 996	53 627	0.01
200 000	CenterPoint Energy Houston Electric LLC 2.900% 01/07/2050	USD	134 754	121 705	0.02
130 000	CenterPoint Energy Houston Electric LLC 3.600% 01/03/2052	USD	99 670	90 892	0.01
105 000	CenterPoint Energy Houston Electric LLC 4.850% 01/10/2052	USD	97 941	91 147	0.01
235 000	CenterPoint Energy Houston Electric LLC 5.200% 01/10/2028	USD	234 739	233 138	0.03
250 000	CenterPoint Energy Houston Electric LLC 5.300% 01/04/2053	USD	251 479	233 673	0.03
55 000	CenterPoint Energy Resources Corp. 5.250% 01/03/2028	USD	55 152	54 283	0.01
300 000	CenterPoint Energy Resources Corp. 5.400% 01/03/2033	USD	298 543	288 626	0.04
55 000	CenterPoint Energy, Inc. 2.650% 01/06/2031	USD	46 088	43 940	0.01
845 000	Charles Schwab Corp 1.150% 13/05/2026	USD	756 594	748 556	0.10
105 000	Charles Schwab Corp 2.450% 03/03/2027	USD	94 252	93 541	0.01
720 000	Charles Schwab Corp 5.875% 24/08/2026	USD	719 416	717 682	0.09
100 000	Charter Communications Operating LLC / Charter Communications Operating Capital 2.250% 15/01/2029	USD	82 039	81 639	0.01
250 000	Charter Communications Operating LLC / Charter Communications Operating Capital 4.800% 01/03/2050	USD	185 815	174 516	0.02
460 000	Charter Communications Operating LLC / Charter Communications Operating Capital 5.250% 01/04/2053	USD	364 307	343 238	0.04
50 000	Charter Communications Operating LLC / Charter Communications Operating Capital 5.500% 01/04/2063	USD	37 753	36 951	0.00
820 000	Charter Communications Operating LLC / Charter Communications Operating Capital 6.484% 23/10/2045	USD	739 769	715 957	0.09
50 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3.500% 01/06/2041	USD	33 060	31 569	0.00

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 220 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3.950% 30/06/2062	USD	726 797	690 024	0.09
555 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 5.375% 01/05/2047	USD	443 416	422 619	0.05
45 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 5.750% 01/04/2048	USD	37 008	35 901	0.00
322 000	Cheniere Corpus Christi Holdings LLC 3.700% 15/11/2029	USD	290 970	285 705	0.04
1 615 000	Cheniere Energy, Inc. 4.625% 15/10/2028	USD	1 520 859	1 489 614	0.19
55 000	Chevron USA, Inc. 1.018% 12/08/2027	USD	48 533	47 274	0.01
900 000	Chevron USA, Inc. 3.250% 15/10/2029	USD	832 033	811 253	0.10
284 000	Choice Hotels International, Inc. 3.700% 01/12/2029	USD	250 140	245 256	0.03
250 000	Chubb Corp. 6.000% 11/05/2037	USD	267 371	254 625	0.03
120 000	Cintas Corp. No 2 3.700% 01/04/2027	USD	116 400	113 776	0.01
745 000	Cintas Corp. No 2 4.000% 01/05/2032	USD	709 021	672 126	0.09
4 330 000	Citigroup, Inc. FRN 30/10/2024	USD	4 259 036	4 309 793	0.56
750 000	Citigroup, Inc. FRN 24/02/2028	USD	684 389	680 682	0.09
2 385 000	Citigroup, Inc. FRN 08/04/2026	USD	2 286 006	2 276 243	0.29
1 370 000	Citigroup, Inc. FRN 24/04/2025	USD	1 343 503	1 345 608	0.17
2 320 000	Citigroup, Inc. FRN 17/03/2033	USD	2 045 346	1 936 129	0.25
300 000	Citigroup, Inc. FRN 24/05/2025	USD	295 409	295 750	0.04
200 000	Citigroup, Inc. FRN 25/05/2034	USD	200 702	191 363	0.02
410 000	CME Group, Inc. 2.650% 15/03/2032	USD	350 586	334 275	0.04
900 000	CNOOC Finance 2015 USA LLC 3.500% 05/05/2025	USD	874 743	869 876	0.11
1 000 000	Coca-Cola Co 2.250% 05/01/2032	USD	851 860	811 254	0.10
800 000	Coca-Cola Co 2.500% 01/06/2040	USD	599 868	544 282	0.07
500 000	Coca-Cola Co 2.750% 01/06/2060	USD	325 347	300 155	0.04
735 000	Coca-Cola Co 3.000% 05/03/2051	USD	545 094	492 738	0.06
500 000	Coca-Cola Co 3.450% 25/03/2030	USD	463 818	452 685	0.06
1 315 000	Colgate-Palmolive Co. 3.250% 15/08/2032	USD	1 202 677	1 148 242	0.15
895 000	Comcast Corp. 2.887% 01/11/2051	USD	583 769	528 936	0.07
2 000 000	Comcast Corp. 2.987% 01/11/2063	USD	1 237 547	1 101 972	0.14
1 000 000	Comcast Corp. 3.150% 15/02/2028	USD	938 659	914 631	0.12
1 350 000	Comcast Corp. 3.400% 15/07/2046	USD	1 006 667	920 691	0.12
500 000	Comcast Corp. 3.750% 01/04/2040	USD	408 586	387 104	0.05
150 000	Comcast Corp. 3.969% 01/11/2047	USD	123 330	111 988	0.01
2 930 000	Comcast Corp. 4.250% 15/10/2030	USD	2 818 298	2 700 675	0.35
85 000	Comcast Corp. 4.600% 15/10/2038	USD	78 400	74 389	0.01
1 425 000	Comcast Corp. 5.350% 15/11/2027	USD	1 453 008	1 424 483	0.18
457 000	CommonSpirit Health 3.910% 01/10/2050	USD	346 086	323 794	0.04
300 000	CommonSpirit Health 6.461% 01/11/2052	USD	341 471	312 226	0.04
130 000	Commonwealth Edison Co. 3.000% 01/03/2050	USD	88 543	80 105	0.01

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
150 000	Con Edison Co. of NY, Inc. 3.600% 15/06/2061	USD	106 957	96 724	0.01
50 000	Connecticut Light and Power Co. 5.250% 15/01/2053	USD	50 214	45 606	0.01
215 000	ConocoPhillips Co. 5.550% 15/03/2054	USD	214 454	204 144	0.03
240 000	ConocoPhillips Co. 5.700% 15/09/2063	USD	239 347	228 565	0.03
200 000	Consolidated Edison Co. of New York, Inc. 3.200% 01/12/2051	USD	137 282	125 123	0.02
160 000	Consolidated Edison Co. of New York, Inc. 3.350% 01/04/2030	USD	145 596	140 471	0.02
550 000	Consolidated Edison Co. of New York, Inc. 4.000% 15/11/2057	USD	425 059	383 562	0.05
850 000	Consolidated Edison Co. of New York, Inc. 5.200% 01/03/2033	USD	854 055	821 093	0.11
200 000	Consolidated Edison Co. of New York, Inc. 6.150% 15/11/2052	USD	215 425	201 036	0.03
570 000	Constellation Brands, Inc. 3.600% 15/02/2028	USD	534 532	524 388	0.07
450 000	Constellation Energy Generation LLC 5.600% 01/03/2028	USD	455 197	447 013	0.06
100 000	Constellation Energy Generation LLC 5.600% 15/06/2042	USD	95 822	89 669	0.01
135 000	Constellation Energy Generation LLC 5.800% 01/03/2033	USD	137 662	131 675	0.02
88 000	Consumers Energy Co. 2.500% 01/05/2060	USD	49 769	46 013	0.01
150 000	Consumers Energy Co. 3.750% 15/02/2050	USD	118 619	108 443	0.01
300 000	Consumers Energy Co. 4.200% 01/09/2052	USD	251 499	233 465	0.03
440 000	Consumers Energy Co. 4.625% 15/05/2033	USD	429 015	409 916	0.05
35 000	Consumers Energy Co. 4.650% 01/03/2028	USD	34 839	34 188	0.00
75 000	Continental Resources Inc 144A 2.268% 15/11/2026	USD	67 282	66 464	0.01
185 000	Continental Resources Inc 144A 2.875% 01/04/2032	USD	142 791	138 579	0.02
35 000	Continental Resources Inc 4.900% 01/06/2044	USD	26 688	25 698	0.00
185 000	Corebridge Financial, Inc. 3.500% 04/04/2025	USD	177 917	177 480	0.02
200 000	Corning, Inc. 5.450% 15/11/2079	USD	175 584	167 784	0.02
475 000	Costco Wholesale Corp. 1.375% 20/06/2027	USD	425 499	415 280	0.05
835 000	Crown Castle, Inc. 1.050% 15/07/2026	USD	741 172	733 560	0.09
120 000	Crown Castle, Inc. 5.200% 15/02/2049	USD	109 023	100 466	0.01
450 000	Cummins, Inc. 2.600% 01/09/2050	USD	287 989	259 644	0.03
200 000	Danaher Corp. 2.600% 01/10/2050	USD	126 189	117 045	0.02
36 000	DCP Midstream Operating LP 3.250% 15/02/2032	USD	30 444	29 041	0.00
240 000	DCP Midstream Operating LP 5.375% 15/07/2025	USD	237 554	236 763	0.03
500 000	Diamondback Energy, Inc. 3.250% 01/12/2026	USD	475 197	467 558	0.06
135 000	Diamondback Energy, Inc. 6.250% 15/03/2053	USD	134 020	128 676	0.02
150 000	Dignity Health 5.267% 01/11/2064	USD	138 324	127 282	0.02
649 000	Discover Financial Services 4.100% 09/02/2027	USD	604 243	593 101	0.08
350 000	Dominion Energy, Inc. 4.350% 15/08/2032	USD	327 602	312 814	0.04
150 000	Dominion Energy, Inc. 4.850% 15/08/2052	USD	130 831	121 146	0.02
150 000	Dominion Energy, Inc. 5.375% 15/11/2032	USD	149 816	143 275	0.02

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
225 000	DTE Electric Co. 3.950% 01/03/2049	USD	183 518	166 991	0.02
200 000	DTE Electric Co. 5.400% 01/04/2053	USD	196 953	186 762	0.02
370 000	DTE Electric Co. - C 2.625% 01/03/2031	USD	317 606	305 355	0.04
250 000	DTE Energy Co. 2.950% 01/03/2030	USD	217 960	209 317	0.03
450 000	DTE Energy Co. 4.875% 01/06/2028	USD	441 734	434 967	0.06
10 000	Duke Energy Carolinas LLC 2.850% 15/03/2032	USD	8 548	8 164	0.00
30 000	Duke Energy Carolinas LLC 3.550% 15/03/2052	USD	22 596	20 475	0.00
450 000	Duke Energy Carolinas LLC 3.950% 15/11/2028	USD	434 263	422 321	0.05
200 000	Duke Energy Carolinas LLC 5.350% 15/01/2053	USD	198 341	182 615	0.02
270 000	Duke Energy Carolinas LLC 6.450% 15/10/2032	USD	291 598	279 960	0.04
120 000	Duke Energy Corp. 3.500% 15/06/2051	USD	84 861	77 686	0.01
1 150 000	Duke Energy Corp. 3.750% 01/09/2046	USD	861 943	794 047	0.10
500 000	Duke Energy Corp. 4.300% 15/03/2028	USD	482 385	474 166	0.06
350 000	Duke Energy Corp. 4.500% 15/08/2032	USD	329 639	314 941	0.04
250 000	Duke Energy Corp. 5.000% 15/08/2052	USD	222 253	207 870	0.03
1 750 000	Duke Energy Ohio, Inc. 5.250% 01/04/2033	USD	1 757 745	1 689 913	0.22
600 000	Duke Energy Ohio, Inc. 5.650% 01/04/2053	USD	601 530	565 441	0.07
90 000	Duke Energy Progress LLC 3.400% 01/04/2032	USD	79 913	76 502	0.01
100 000	Duke University 2.682% 01/10/2044	USD	74 104	67 014	0.01
100 000	East Ohio Gas Co. 144A 3.000% 15/06/2050	USD	63 649	57 407	0.01
455 000	Eaton Corp. 4.150% 15/03/2033	USD	433 473	411 433	0.05
130 000	Eaton Corp. 4.350% 18/05/2028	USD	128 656	125 123	0.02
150 000	Eaton Corp. 4.700% 23/08/2052	USD	129 642	129 249	0.02
2 360 000	Edwards Lifesciences Corp. 4.300% 15/06/2028	USD	2 302 191	2 225 340	0.29
250 000	Electronic Arts, Inc. 1.850% 15/02/2031	USD	203 506	194 306	0.03
695 000	Electronic Arts, Inc. 2.950% 15/02/2051	USD	464 405	419 524	0.05
1 270 000	Elevance Health, Inc. 4.900% 08/02/2026	USD	1 255 429	1 245 619	0.16
200 000	Eli Lilly & Co. 4.700% 27/02/2033	USD	192 830	192 597	0.02
290 000	Eli Lilly & Co. 4.875% 27/02/2053	USD	291 521	266 010	0.03
495 000	Eli Lilly & Co. 4.950% 27/02/2063	USD	494 547	448 770	0.06
1 000 000	Emerson Electric Co. 2.000% 21/12/2028	USD	875 004	853 998	0.11
739 000	Emerson Electric Co. 2.800% 21/12/2051	USD	481 159	447 437	0.06
200 000	Emory University 2.969% 01/09/2050	USD	134 362	126 862	0.02
350 000	Enbridge Energy Partners LP 5.875% 15/10/2025	USD	352 063	349 916	0.05
330 000	Energy Transfer LP 2.900% 15/05/2025	USD	315 844	313 531	0.04
1 000 000	Energy Transfer LP 4.200% 15/04/2027	USD	957 901	942 155	0.12
265 000	Energy Transfer LP 5.750% 15/02/2033	USD	264 206	254 783	0.03
1 420 000	Energy Transfer LP 6.250% 15/04/2049	USD	1 346 834	1 303 814	0.17
5 000	Entergy Arkansas LLC 4.200% 01/04/2049	USD	4 134	3 729	0.00
140 000	Entergy Arkansas LLC 5.300% 15/09/2033	USD	139 224	135 092	0.02
475 000	Entergy Corp. 0.900% 15/09/2025	USD	434 443	431 311	0.06
175 000	Entergy Louisiana LLC 2.900% 15/03/2051	USD	114 129	102 992	0.01
320 000	Entergy Mississippi LLC 3.850% 01/06/2049	USD	244 363	229 458	0.03
450 000	Entergy Texas, Inc. 5.000% 15/09/2052	USD	417 837	381 335	0.05

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
20 000	ENTERGY TEXAS, Inc. 5.800% 01/09/2053	USD	19 932	19 120	0.00
500 000	Enterprise Products Operating LLC 4.150% 16/10/2028	USD	478 710	468 855	0.06
2 275 000	EPR Properties 3.600% 15/11/2031	USD	1 740 703	1 687 118	0.22
500 000	EPR Properties 3.750% 15/08/2029	USD	407 265	401 737	0.05
1 110 000	EQT Corp. 3.900% 01/10/2027	USD	1 033 578	1 026 894	0.13
386 000	EQT Corp. 7.000% 01/02/2030	USD	400 343	397 441	0.05
1 460 000	Equinix, Inc. 1.450% 15/05/2026	USD	1 316 189	1 303 772	0.17
405 000	Equinix, Inc. 2.625% 18/11/2024	USD	390 564	389 687	0.05
481 000	Essential Properties LP 2.950% 15/07/2031	USD	359 161	350 764	0.05
200 000	Essential Utilities, Inc. 2.704% 15/04/2030	USD	171 180	164 751	0.02
80 000	Essential Utilities, Inc. 5.300% 01/05/2052	USD	74 600	68 579	0.01
256 000	Everest Reinsurance Holdings, Inc. 3.125% 15/10/2052	USD	161 867	151 547	0.02
70 000	Evergy Kansas Central, Inc. 3.450% 15/04/2050	USD	50 376	46 235	0.01
150 000	Evergy Kansas Central, Inc. 5.700% 15/03/2053	USD	151 258	140 508	0.02
500 000	Evergy, Inc. 2.450% 15/09/2024	USD	484 091	482 993	0.06
450 000	Evergy, Inc. 2.900% 15/09/2029	USD	397 738	384 390	0.05
1 000 000	Eversource Energy 4.250% 01/04/2029	USD	958 641	931 640	0.12
40 000	Eversource Energy 5.450% 01/03/2028	USD	40 537	39 550	0.01
550 000	Exelon Corp. 3.350% 15/03/2032	USD	476 522	457 865	0.06
650 000	Exelon Corp. 3.400% 15/04/2026	USD	622 113	615 778	0.08
650 000	Exelon Corp. 4.450% 15/04/2046	USD	546 997	506 588	0.07
570 000	Exelon Corp. 5.600% 15/03/2053	USD	561 791	518 099	0.07
1 735 000	Exxon Mobil Corp. 3.452% 15/04/2051	USD	1 321 271	1 213 683	0.16
195 000	F&G Global Funding 144A 0.900% 20/09/2024	USD	184 613	184 106	0.02
440 000	F&G Global Funding 144A 5.150% 07/07/2025	USD	429 534	427 138	0.06
1 920 000	FactSet Research Systems, Inc. 2.900% 01/03/2027	USD	1 773 824	1 751 148	0.23
200 000	FactSet Research Systems, Inc. 3.450% 01/03/2032	USD	170 743	165 777	0.02
310 000	Fifth Third Bancorp FRN 27/07/2029	USD	310 000	306 295	0.04
240 000	Fiserv, Inc. 4.400% 01/07/2049	USD	195 638	183 823	0.02
1 300 000	Fiserv, Inc. 5.450% 02/03/2028	USD	1 306 191	1 288 784	0.17
800 000	Fiserv, Inc. 5.600% 02/03/2033	USD	808 659	775 173	0.10
1 600 000	FISERV, Inc. 5.375% 21/08/2028	USD	1 595 931	1 579 574	0.20
2 320 000	FISERV, Inc. 5.625% 21/08/2033	USD	2 301 001	2 247 054	0.29
270 000	Florida Power & Light Co. 2.450% 03/02/2032	USD	227 202	216 831	0.03
35 000	Florida Power & Light Co. 2.850% 01/04/2025	USD	33 907	33 618	0.00
230 000	Florida Power & Light Co. 2.875% 04/12/2051	USD	155 881	139 073	0.02
500 000	Florida Power & Light Co. 3.700% 01/12/2047	USD	401 480	363 850	0.05
850 000	Florida Power & Light Co. 4.625% 15/05/2030	USD	836 832	811 102	0.10
350 000	Florida Power & Light Co. 4.800% 15/05/2033	USD	341 628	331 068	0.04
100 000	Florida Power & Light Co. 5.300% 01/04/2053	USD	95 011	92 688	0.01
5 000	Ford Foundation 2.415% 01/06/2050	USD	3 097	2 904	0.00
20 000	Ford Foundation 2.815% 01/06/2070	USD	12 008	10 975	0.00
720 000	Fortinet, Inc. 2.200% 15/03/2031	USD	579 321	557 218	0.07
90 000	Fortune Brands Innovations, Inc. 4.500% 25/03/2052	USD	68 579	66 259	0.01

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
91 000	Fred Hutchinson Cancer Center 4.966% 01/01/2052	USD	88 005	79 775	0.01
217 000	Freeport-McMoRan, Inc. 4.550% 14/11/2024	USD	213 769	212 992	0.03
935 000	FS KKR Capital Corp. 2.625% 15/01/2027	USD	805 531	800 766	0.10
720 000	FS KKR Capital Corp. 3.125% 12/10/2028	USD	591 331	586 062	0.08
2 935 000	General Mills, Inc. 2.875% 15/04/2030	USD	2 607 962	2 482 517	0.32
220 000	General Mills, Inc. 3.000% 01/02/2051	USD	149 671	136 024	0.02
300 000	General Mills, Inc. 3.200% 10/02/2027	USD	283 241	278 531	0.04
620 000	General Mills, Inc. 4.950% 29/03/2033	USD	613 553	581 113	0.08
1 895 000	General Motors Financial Co, Inc. 3.800% 07/04/2025	USD	1 838 389	1 826 675	0.24
650 000	General Motors Financial Co, Inc. 5.400% 06/04/2026	USD	643 945	636 624	0.08
500 000	General Motors Financial Co, Inc. 6.050% 10/10/2025	USD	501 965	497 829	0.06
718 000	Genuine Parts Co. 1.750% 01/02/2025	USD	681 020	676 961	0.09
1 261 000	Genuine Parts Co. 1.875% 01/11/2030	USD	986 468	956 805	0.12
163 000	Georgetown University 2.943% 01/04/2050	USD	105 601	100 732	0.01
600 000	Georgia Power Co. 5.125% 15/05/2052	USD	566 974	528 145	0.07
583 000	GLP Capital LP Via GLP Financing II, Inc. 5.750% 01/06/2028	USD	562 818	558 991	0.07
2 420 000	Goldman Sachs Group, Inc. FRN 12/02/2026	USD	2 245 995	2 242 747	0.29
1 050 000	Goldman Sachs Group, Inc. FRN 09/03/2027	USD	947 895	934 936	0.12
400 000	Goldman Sachs Group, Inc. FRN 21/10/2027	USD	354 262	353 249	0.05
1 780 000	Goldman Sachs Group, Inc. FRN 21/10/2032	USD	1 444 475	1 374 259	0.18
1 880 000	Goldman Sachs Group, Inc. FRN 29/09/2025	USD	1 826 792	1 821 758	0.23
250 000	Goldman Sachs Group, Inc. FRN 31/10/2038	USD	209 668	197 238	0.03
60 000	Goldman Sachs Group, Inc. FRN 01/05/2029	USD	56 900	55 508	0.01
330 000	Goldman Sachs Group, Inc. FRN 15/06/2027	USD	322 467	317 588	0.04
1 300 000	Goldman Sachs Group, Inc. FRN 23/08/2028	USD	1 254 959	1 230 655	0.16
660 000	Goldman Sachs Group, Inc. 4.800% 08/07/2044	USD	592 144	548 685	0.07
150 000	Goldman Sachs Group, Inc. 4.868% 15/09/2045	USD	142 972	130 940	0.02
250 000	Goldman Sachs Group, Inc. 5.150% 22/05/2045	USD	230 203	214 849	0.03
1 610 000	Goldman Sachs Group, Inc. FRN 10/08/2026	USD	1 604 669	1 597 900	0.21
750 000	Goldman Sachs Group, Inc. 6.750% 01/10/2037	USD	794 265	759 758	0.10
35 000	Hackensack Meridian Health, Inc. 2.875% 01/09/2050	USD	23 231	20 960	0.00
2 830 000	HCA, Inc. 3.500% 01/09/2030	USD	2 501 004	2 398 983	0.31
660 000	HCA, Inc. 3.500% 15/07/2051	USD	446 800	411 469	0.05
2 115 000	HCA, Inc. 4.625% 15/03/2052	USD	1 696 653	1 585 579	0.20
915 000	HCA, Inc. 5.200% 01/06/2028	USD	903 147	884 675	0.11
215 000	Hershey Co. 2.650% 01/06/2050	USD	134 846	127 624	0.02
245 000	Hess Corp. 5.600% 15/02/2041	USD	229 564	221 016	0.03
96 000	Hess Corp. 5.800% 01/04/2047	USD	91 545	87 462	0.01
220 000	Hewlett Packard Enterprise Co. 5.900% 01/10/2024	USD	220 261	219 826	0.03
203 000	Hewlett Packard Enterprise Co. 6.350% 15/10/2045	USD	207 630	197 525	0.03
1 990 000	Hexcel Corp. 4.200% 15/02/2027	USD	1 886 925	1 842 884	0.24
45 000	Hoag Memorial Hospital Presbyterian 3.803% 15/07/2052	USD	36 007	32 995	0.00

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
75 000	Home Depot Inc 2.875% 15/04/2027	USD	71 043	69 472	0.01
80 000	Home Depot Inc 3.625% 15/04/2052	USD	62 008	57 208	0.01
1 280 000	Home Depot Inc 4.950% 15/09/2052	USD	1 241 080	1 143 604	0.15
100 000	Home Depot, Inc. 4.500% 06/12/2048	USD	90 992	83 960	0.01
305 000	Home Depot, Inc. 5.875% 16/12/2036	USD	328 196	314 400	0.04
450 000	Honeywell International 4.250% 15/01/2029	USD	441 492	429 820	0.06
2 270 000	Honeywell International 4.500% 15/01/2034	USD	2 208 426	2 110 435	0.27
494 000	Hormel Foods Corp. 1.700% 03/06/2028	USD	433 861	422 095	0.05
820 000	Humana, Inc. 3.700% 23/03/2029	USD	758 186	748 156	0.10
40 000	Humana, Inc. 5.500% 15/03/2053	USD	39 110	36 315	0.00
705 000	Humana, Inc. 5.750% 01/03/2028	USD	722 813	707 606	0.09
645 000	Huntington Bancshares, Inc. FRN 21/08/2029	USD	644 044	631 117	0.08
865 000	IBM Corp. 4.400% 27/07/2032	USD	830 174	796 361	0.10
20 000	Idaho Power Co. 5.500% 15/03/2053	USD	20 334	18 474	0.00
220 000	Idaho Power Co. 5.800% 01/04/2054	USD	217 971	210 741	0.03
1 750 000	IDEX Corp. 2.625% 15/06/2031	USD	1 465 038	1 403 431	0.18
4 419 000	IDEX Corp. 3.000% 01/05/2030	USD	3 843 293	3 743 365	0.48
630 000	Indiana Michigan Power Co. 5.625% 01/04/2053	USD	637 861	593 872	0.08
315 000	INGERSOLL RAND, Inc. 5.400% 14/08/2028	USD	313 806	309 739	0.04
1 270 000	INGERSOLL RAND, Inc. 5.700% 14/08/2033	USD	1 262 975	1 228 964	0.16
25 000	Inova Health System Foundation 4.068% 15/05/2052	USD	20 870	19 537	0.00
1 000 000	Intel Corp. 4.875% 10/02/2028	USD	1 000 010	981 100	0.13
740 000	Intercontinental Exchange, Inc. 3.000% 15/06/2050	USD	509 815	455 140	0.06
400 000	Intercontinental Exchange, Inc. 4.000% 15/09/2027	USD	387 564	378 139	0.05
500 000	Intercontinental Exchange, Inc. 5.200% 15/06/2062	USD	483 188	436 661	0.06
1 270 000	International Business Machines Corp. 3.300% 15/05/2026	USD	1 220 493	1 205 010	0.16
730 000	International Business Machines Corp. 3.430% 09/02/2052	USD	524 237	475 528	0.06
1 240 000	International Business Machines Corp. 4.000% 27/07/2025	USD	1 220 429	1 207 451	0.16
1 610 000	International Business Machines Corp. 4.150% 27/07/2027	USD	1 571 401	1 536 798	0.20
1 505 000	International Business Machines Corp. 4.250% 15/05/2049	USD	1 266 555	1 164 235	0.15
1 990 000	International Business Machines Corp. 4.500% 06/02/2028	USD	1 956 300	1 923 559	0.25
150 000	International Business Machines Corp. 4.900% 27/07/2052	USD	130 266	127 028	0.02
500 000	International Business Machines Corp. 5.100% 06/02/2053	USD	472 839	438 533	0.06
171 000	Interpublic Group of Cos, Inc. 3.375% 01/03/2041	USD	124 382	113 023	0.01
350 000	Interstate Power and Light Co. 3.600% 01/04/2029	USD	322 786	315 902	0.04
4 081 000	Intuit, Inc. 1.650% 15/07/2030	USD	3 330 977	3 206 239	0.41
1 240 000	Intuit, Inc. FRN 15/09/2033	USD	1 232 875	1 209 590	0.16

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
180 000	Intuit, Inc. 5.500% 15/09/2053	USD	178 512	172 538	0.02
1 535 000	IQVIA, Inc. 144A 5.700% 15/05/2028	USD	1 530 230	1 491 314	0.19
90 000	ITC Holdings Corp. 144A 4.950% 22/09/2027	USD	89 217	87 700	0.01
110 000	ITC Holdings Corp. 144A 5.400% 01/06/2033	USD	109 121	104 525	0.01
565 000	Jabil, Inc. 1.700% 15/04/2026	USD	512 559	507 620	0.07
265 000	Jabil, Inc. 4.250% 15/05/2027	USD	254 633	250 636	0.03
1 110 000	Jabil, Inc. 5.450% 01/02/2029	USD	1 093 098	1 079 780	0.14
795 000	Jefferies Financial Group, Inc. 5.875% 21/07/2028	USD	788 038	778 130	0.10
640 000	John Deere Capital Corp. 4.750% 20/01/2028	USD	641 464	628 463	0.08
555 000	John Deere Capital Corp. 4.950% 14/07/2028	USD	554 208	547 423	0.07
400 000	Johnson & Johnson 1.300% 01/09/2030	USD	324 437	314 785	0.04
1 325 000	Johnson & Johnson 3.625% 03/03/2037	USD	1 188 403	1 117 798	0.14
1 300 000	JPMorgan Chase & Co. FRN 19/11/2026	USD	1 174 605	1 168 458	0.15
2 610 000	JPMorgan Chase & Co. FRN 22/09/2027	USD	2 317 108	2 284 566	0.29
870 000	JPMorgan Chase & Co. FRN 10/12/2025	USD	821 034	822 258	0.11
800 000	JPMorgan Chase & Co. FRN 13/03/2026	USD	755 817	753 383	0.10
2 386 000	JPMorgan Chase & Co. FRN 01/06/2029	USD	2 061 263	2 013 373	0.26
400 000	JPMorgan Chase & Co. FRN 22/04/2026	USD	376 494	375 469	0.05
600 000	JPMorgan Chase & Co. FRN 15/10/2025	USD	576 192	575 505	0.07
800 000	JPMorgan Chase & Co. FRN 08/11/2032	USD	648 660	619 329	0.08
1 197 000	JPMorgan Chase & Co. FRN 24/02/2026	USD	1 144 161	1 139 664	0.15
400 000	JPMorgan Chase & Co. FRN 22/04/2041	USD	294 983	277 851	0.04
38 000	JPMorgan Chase & Co. FRN 14/06/2025	USD	37 307	37 330	0.00
850 000	JPMorgan Chase & Co. FRN 29/01/2027	USD	821 347	812 554	0.10
1 200 000	JPMorgan Chase & Co. FRN 05/12/2024	USD	1 191 331	1 194 680	0.15
2 515 000	JPMorgan Chase & Co. FRN 25/07/2028	USD	2 479 895	2 424 650	0.31
1 725 000	JPMorgan Chase & Co. FRN 25/07/2033	USD	1 674 455	1 588 908	0.20
500 000	JPMorgan Chase & Co. FRN 24/07/2029	USD	498 805	486 587	0.06
3 000 000	JPMorgan Chase & Co. FRN 01/06/2034	USD	3 004 604	2 847 460	0.37
1 346 000	Juniper Networks, Inc. 2.000% 10/12/2030	USD	1 052 418	1 011 747	0.13
450 000	Kaiser Foundation Hospitals 4.150% 01/05/2047	USD	383 821	356 402	0.05
200 000	Kellogg Co. 7.450% 01/04/2031	USD	225 666	218 027	0.03
370 000	Kentucky Utilities Co. 3.300% 01/06/2050	USD	258 521	240 565	0.03
550 000	Keysight Technologies, Inc. 3.000% 30/10/2029	USD	482 732	472 738	0.06
624 000	Keysight Technologies, Inc. 4.600% 06/04/2027	USD	617 754	600 504	0.08
300 000	Kimberly-Clark Corp. 2.000% 02/11/2031	USD	249 419	236 777	0.03
290 000	Kimberly-Clark Corp. 2.875% 07/02/2050	USD	207 368	185 090	0.02
1 160 000	Kinder Morgan, Inc. 1.750% 15/11/2026	USD	1 040 174	1 032 111	0.13
300 000	Kinder Morgan, Inc. 3.600% 15/02/2051	USD	201 496	190 432	0.02
150 000	Leland Stanford Junior University 3.647% 01/05/2048	USD	127 605	115 870	0.02
120 000	Lennar Corp. 4.750% 29/11/2027	USD	117 853	115 607	0.01
200 000	Lennar Corp. 5.000% 15/06/2027	USD	196 864	194 552	0.03
56 000	Lennox International, Inc. 1.350% 01/08/2025	USD	51 772	51 585	0.01
790 000	Lennox International, Inc. 5.500% 15/09/2028	USD	789 185	775 426	0.10

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
300 000	Los Angeles Unified School District 6.758% 01/07/2034	USD	333 786	324 229	0.04
350 000	Louisville Gas and Electric Co. 5.450% 15/04/2033	USD	356 393	342 005	0.04
240 000	Lowe's Cos, Inc. 3.350% 01/04/2027	USD	228 382	223 470	0.03
70 000	Lowe's Cos, Inc. 4.800% 01/04/2026	USD	69 631	68 694	0.01
66 000	Lowe's Cos, Inc. 5.625% 15/04/2053	USD	64 075	60 304	0.01
730 000	LYB International Finance III LLC 3.625% 01/04/2051	USD	496 601	464 449	0.06
50 000	LYB International Finance III LLC 3.800% 01/10/2060	USD	31 374	30 594	0.00
320 000	Magellan Midstream Partners LP 3.950% 01/03/2050	USD	227 480	214 003	0.03
350 000	Magellan Midstream Partners LP 5.000% 01/03/2026	USD	345 006	343 561	0.04
545 000	Main Street Capital Corp. 3.000% 14/07/2026	USD	483 379	481 633	0.06
191 000	Marathon Petroleum Corp. 4.500% 01/04/2048	USD	147 457	141 420	0.02
524 000	Marathon Petroleum Corp. 5.000% 15/09/2054	USD	417 684	405 043	0.05
780 000	Marathon Petroleum Corp. 5.125% 15/12/2026	USD	772 586	767 627	0.10
110 000	Marriott International Inc 4.900% 15/04/2029	USD	107 254	104 899	0.01
370 000	Marriott International Inc 5.000% 15/10/2027	USD	368 241	360 614	0.05
445 000	Marriott International Inc 5.450% 15/09/2026	USD	442 143	440 970	0.06
1 490 000	Marriott International Inc 5.550% 15/10/2028	USD	1 480 612	1 473 695	0.19
1 235 000	Marsh & McLennan Cos, Inc. 2.900% 15/12/2051	USD	816 827	736 797	0.10
800 000	Marsh & McLennan Cos, Inc. 3.750% 14/03/2026	USD	780 877	767 388	0.10
1 725 000	Marsh & McLennan Cos, Inc. 4.200% 01/03/2048	USD	1 435 142	1 331 422	0.17
670 000	Marsh & McLennan Cos, Inc. 4.750% 15/03/2039	USD	620 753	587 695	0.08
1 730 000	Marsh & McLennan Cos, Inc. 4.900% 15/03/2049	USD	1 587 772	1 498 023	0.19
320 000	Marsh & McLennan Cos, Inc. 5.450% 15/03/2053	USD	313 501	298 492	0.04
540 000	Martin Marietta Materials, Inc. 2.400% 15/07/2031	USD	441 866	422 336	0.05
860 000	Marvell Technology, Inc. 5.750% 15/02/2029	USD	857 504	852 337	0.11
400 000	Marvell Technology, Inc. 5.949% 15/09/2033	USD	397 401	392 776	0.05
250 000	Massachusetts Institute of Technology 2.989% 01/07/2050	USD	186 336	166 038	0.02
252 000	Massachusetts Institute of Technology 3.067% 01/04/2052	USD	185 311	168 311	0.02
400 000	Mastercard, Inc. 3.300% 26/03/2027	USD	384 683	375 757	0.05
500 000	Mastercard, Inc. 3.350% 26/03/2030	USD	460 103	447 118	0.06
250 000	Mastercard, Inc. 3.800% 21/11/2046	USD	209 630	192 750	0.02
350 000	Mastercard, Inc. 3.850% 26/03/2050	USD	299 524	269 299	0.03
725 000	Mastercard, Inc. 4.875% 09/03/2028	USD	736 331	719 666	0.09
26 000	Mayo Clinic 3.196% 15/11/2061	USD	17 645	16 039	0.00
185 000	McDonald's Corp. 1.450% 01/09/2025	USD	173 292	171 248	0.02
750 000	McDonald's Corp. 2.125% 01/03/2030	USD	632 651	614 889	0.08
3 159 000	McDonald's Corp. 3.625% 01/09/2049	USD	2 427 166	2 221 853	0.29
91 000	McDonald's Corp. 4.450% 01/09/2048	USD	79 933	74 456	0.01
410 000	McDonald's Corp. 5.150% 09/09/2052	USD	399 631	366 967	0.05
775 000	McKesson Corp. 0.900% 03/12/2025	USD	706 444	700 371	0.09
1 345 000	MDC Holdings, Inc. 2.500% 15/01/2031	USD	1 055 909	1 004 561	0.13
505 000	MDC Holdings, Inc. 6.000% 15/01/2043	USD	451 091	422 307	0.05

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
31 000	Memorial Sloan-Kettering Cancer Center 2.955% 01/01/2050	USD	21 345	19 114	0.00
1 020 000	Merck & Co, Inc. 1.900% 10/12/2028	USD	897 542	870 329	0.11
160 000	Merck & Co, Inc. 2.750% 10/12/2051	USD	108 213	96 522	0.01
275 000	Merck & Co, Inc. 2.900% 10/12/2061	USD	179 191	158 090	0.02
1 400 000	Merck & Co, Inc. 3.400% 07/03/2029	USD	1 308 436	1 279 757	0.17
300 000	Merck & Co, Inc. 4.900% 17/05/2044	USD	297 083	273 284	0.04
825 000	Merck & Co, Inc. 5.150% 17/05/2063	USD	823 051	751 125	0.10
605 000	Merck & Co., Inc. 2.350% 24/06/2040	USD	429 332	396 084	0.05
190 000	Merck & Co., Inc. 4.000% 07/03/2049	USD	164 470	149 432	0.02
500 000	Meta Platforms, Inc. 3.500% 15/08/2027	USD	479 451	471 622	0.06
1 580 000	Meta Platforms, Inc. 3.850% 15/08/2032	USD	1 465 191	1 402 364	0.18
700 000	Meta Platforms, Inc. 4.450% 15/08/2052	USD	593 886	556 266	0.07
1 000 000	Meta Platforms, Inc. 4.600% 15/05/2028	USD	990 854	978 235	0.13
105 000	Meta Platforms, Inc. 4.650% 15/08/2062	USD	89 651	83 465	0.01
1 250 000	Meta Platforms, Inc. 5.600% 15/05/2053	USD	1 245 181	1 181 915	0.15
1 405 000	Meta Platforms, Inc. 5.750% 15/05/2063	USD	1 427 241	1 322 851	0.17
40 000	Methodist Hospital 2.705% 01/12/2050	USD	25 910	23 296	0.00
1 310 000	MetLife, Inc. 5.375% 15/07/2033	USD	1 302 261	1 260 520	0.16
350 000	Microchip Technology, Inc. 4.250% 01/09/2025	USD	341 194	338 624	0.04
341 000	Microsoft Corp. 2.525% 01/06/2050	USD	232 812	207 823	0.03
1 040 000	Microsoft Corp. 2.675% 01/06/2060	USD	682 575	609 740	0.08
95 000	Microsoft Corp. 2.921% 17/03/2052	USD	69 637	62 241	0.01
585 000	Microsoft Corp. 3.041% 17/03/2062	USD	414 010	369 923	0.05
94 000	Microsoft Corp. 4.100% 06/02/2037	USD	90 835	85 145	0.01
40 000	MidAmerican Energy Co. 3.150% 15/04/2050	USD	28 373	25 316	0.00
50 000	MidAmerican Energy Co. 5.850% 15/09/2054	USD	49 942	49 322	0.01
85 000	Mississippi Power Co. 3.100% 30/07/2051	USD	56 199	50 309	0.01
1 915 000	Morgan Stanley FRN 20/07/2027	USD	1 705 812	1 692 338	0.22
1 285 000	Morgan Stanley FRN 28/04/2026	USD	1 213 572	1 207 203	0.16
1 600 000	Morgan Stanley FRN 01/04/2031	USD	1 440 783	1 378 705	0.18
1 000 000	Morgan Stanley 3.950% 23/04/2027	USD	947 199	929 301	0.12
930 000	Morgan Stanley FRN 22/07/2038	USD	782 384	738 043	0.10
300 000	Morgan Stanley 4.375% 22/01/2047	USD	261 610	237 076	0.03
905 000	Morgan Stanley FRN 23/01/2030	USD	861 851	837 639	0.11
700 000	Morgan Stanley FRN 17/07/2026	USD	689 405	682 002	0.09
1 845 000	Morgan Stanley FRN 21/04/2034	USD	1 809 113	1 713 868	0.22
515 000	Morgan Stanley FRN 21/07/2034	USD	507 328	485 944	0.06
540 000	Morgan Stanley FRN 20/07/2029	USD	538 145	526 638	0.07
110 000	Morgan Stanley FRN 24/03/2051	USD	112 739	102 969	0.01
515 000	Morgan Stanley FRN 19/01/2038	USD	507 303	481 481	0.06
360 000	Morgan Stanley FRN 18/10/2028	USD	371 270	362 803	0.05
230 000	Morgan Stanley FRN 18/10/2033	USD	243 835	231 397	0.03
1 017 000	Motorola Solutions, Inc. 2.300% 15/11/2030	USD	825 402	789 980	0.10

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
3 770 000	Motorola Solutions, Inc. 2.750% 24/05/2031	USD	3 115 531	2 978 511	0.38
500 000	Motorola Solutions, Inc. 4.600% 23/02/2028	USD	488 852	478 782	0.06
1 950 000	Motorola Solutions, Inc. 5.500% 01/09/2044	USD	1 825 851	1 708 309	0.22
1 640 000	Motorola Solutions, Inc. 5.600% 01/06/2032	USD	1 625 043	1 569 293	0.20
100 000	MPLX LP 1.750% 01/03/2026	USD	91 793	90 685	0.01
1 775 000	MPLX LP 2.650% 15/08/2030	USD	1 467 520	1 433 715	0.18
728 000	MPLX LP 4.125% 01/03/2027	USD	689 885	688 815	0.09
1 450 000	MPLX LP 4.250% 01/12/2027	USD	1 387 740	1 362 195	0.18
95 000	MPLX LP 4.500% 15/04/2038	USD	81 052	77 023	0.01
2 259 000	MPLX LP 4.700% 15/04/2048	USD	1 812 920	1 713 192	0.22
650 000	MPLX LP 4.900% 15/04/2058	USD	514 573	482 786	0.06
700 000	MPLX LP 4.950% 01/09/2032	USD	665 769	637 711	0.08
1 665 000	MPLX LP 4.950% 14/03/2052	USD	1 366 749	1 303 114	0.17
105 000	MPLX LP 5.200% 01/03/2047	USD	90 140	85 689	0.01
780 000	MPLX LP 5.500% 15/02/2049	USD	694 012	659 562	0.09
85 000	MPLX LP 5.650% 01/03/2053	USD	77 325	72 983	0.01
13 000	MultiCare Health System 2.803% 15/08/2050	USD	8 209	7 267	0.00
465 000	NASDAQ, Inc. 5.650% 28/06/2025	USD	464 676	463 609	0.06
139 000	National Fuel Gas Co. 5.500% 15/01/2026	USD	137 321	136 744	0.02
685 000	National Health Investors, Inc. 3.000% 01/02/2031	USD	513 713	500 993	0.06
1 050 000	National Rural Utilities Cooperative Finance Corp. 3.400% 07/02/2028	USD	988 284	966 493	0.12
200 000	National Rural Utilities Cooperative Finance Corp. 4.150% 15/12/2032	USD	182 647	178 076	0.02
700 000	National Rural Utilities Cooperative Finance Corp. 5.050% 15/09/2028	USD	699 485	687 789	0.09
200 000	Nevada Power Co. 2.400% 01/05/2030	USD	171 913	163 349	0.02
70 000	New York State Electric & Gas Corp. 144A 2.150% 01/10/2031	USD	55 627	52 192	0.01
140 000	NextEra Energy Capital 5.749% 01/09/2025	USD	139 974	139 647	0.02
150 000	NextEra Energy Capital Holdings, Inc. 3.000% 15/01/2052	USD	97 534	88 353	0.01
650 000	NextEra Energy Capital Holdings, Inc. 3.550% 01/05/2027	USD	616 368	605 361	0.08
1 200 000	NextEra Energy Capital Holdings, Inc. 4.900% 28/02/2028	USD	1 186 032	1 161 676	0.15
200 000	NextEra Energy Capital Holdings, Inc. 5.050% 28/02/2033	USD	197 077	186 682	0.02
300 000	NextEra Energy Capital Holdings, Inc. 5.250% 28/02/2053	USD	285 362	259 514	0.03
135 000	NiSource, Inc. 1.700% 15/02/2031	USD	106 489	100 996	0.01
150 000	NiSource, Inc. 3.490% 15/05/2027	USD	142 118	139 050	0.02
200 000	NiSource, Inc. 4.375% 15/05/2047	USD	167 304	153 118	0.02
200 000	NiSource, Inc. 5.000% 15/06/2052	USD	181 486	166 617	0.02
1 255 000	Nordson Corp. 5.600% 15/09/2028	USD	1 254 726	1 243 201	0.16

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 585 000	Nordson Corp. 5.800% 15/09/2033	USD	1 580 504	1 548 702	0.20
20 000	Northeastern University 2.894% 01/10/2050	USD	13 705	12 289	0.00
140 000	Northern States Power Co 2.600% 01/06/2051	USD	89 776	79 099	0.01
565 000	Northern States Power Co. 3.600% 15/09/2047	USD	443 461	396 621	0.05
555 000	Northern States Power Co. 5.100% 15/05/2053	USD	543 244	496 121	0.06
117 000	Northwestern University 2.640% 01/12/2050	USD	79 128	70 935	0.01
736 000	Novartis Capital Corp. 2.750% 14/08/2050	USD	510 133	469 363	0.06
140 000	NSTAR Electric Co. 3.950% 01/04/2030	USD	132 527	127 664	0.02
35 000	NSTAR Electric Co. 4.950% 15/09/2052	USD	33 305	30 066	0.00
75 000	NUCOR Corp. 2.979% 15/12/2055	USD	48 538	42 617	0.01
3 523 000	NVR, Inc. 3.000% 15/05/2030	USD	3 077 936	2 935 701	0.38
250 000	NYU Langone Hospitals 3.380% 01/07/2055	USD	174 418	158 732	0.02
910 000	Oaktree Specialty Lending Corp. 7.100% 15/02/2029	USD	879 606	878 577	0.11
290 000	Oglethorpe Power Corp. 5.050% 01/10/2048	USD	251 607	237 122	0.03
20 000	OGLETHORPE POWER Corp. 4.500% 01/04/2047	USD	16 384	14 929	0.00
160 000	Oklahoma Gas and Electric Co. 3.250% 01/04/2030	USD	143 646	138 241	0.02
200 000	Oklahoma Gas and Electric Co. 5.400% 15/01/2033	USD	200 258	193 566	0.03
10 000	Oklahoma Gas and Electric Co. 5.600% 01/04/2053	USD	9 971	9 333	0.00
450 000	Omega Healthcare Investors, Inc. 3.250% 15/04/2033	USD	334 419	329 410	0.04
1 850 000	Omnicom Group, Inc. 2.600% 01/08/2031	USD	1 540 430	1 466 247	0.19
200 000	Oncor Electric Delivery Co. LLC 2.700% 15/11/2051	USD	128 272	113 835	0.01
40 000	Oncor Electric Delivery Co. LLC 3.100% 15/09/2049	USD	28 215	25 364	0.00
200 000	Oncor Electric Delivery Co. LLC 3.800% 01/06/2049	USD	159 455	144 857	0.02
265 000	Oncor Electric Delivery Co. LLC 4.950% 15/09/2052	USD	251 078	230 640	0.03
150 000	Oncor Electric Delivery Co. LLC 144A 4.950% 15/09/2052	USD	133 179	130 551	0.02
250 000	ONE Gas, Inc. 4.250% 01/09/2032	USD	237 505	225 510	0.03
1 000 000	ONEOK Partners LP 4.900% 15/03/2025	USD	987 855	982 138	0.13
169 000	ONEOK Partners LP 6.125% 01/02/2041	USD	160 798	156 414	0.02
1 895 000	ONEOK, Inc. 3.400% 01/09/2029	USD	1 664 430	1 644 837	0.21
575 000	ONEOK, Inc. 5.200% 15/07/2048	USD	480 250	469 580	0.06
770 000	ONEOK, Inc. 5.550% 01/11/2026	USD	769 150	765 700	0.10
770 000	ONEOK, Inc. 5.650% 01/11/2028	USD	769 011	760 139	0.10
470 000	ONEOK, Inc. 5.850% 15/01/2026	USD	473 454	470 461	0.06
1 570 000	ONEOK, Inc. 6.100% 15/11/2032	USD	1 585 580	1 551 505	0.20
530 000	ONEOK, Inc. 6.350% 15/01/2031	USD	543 181	533 151	0.07
780 000	ONEOK, Inc. 7.150% 15/01/2051	USD	805 129	787 411	0.10
145 000	Oracle Corp. 1.650% 25/03/2026	USD	133 269	131 358	0.02
1 350 000	Oracle Corp. 2.300% 25/03/2028	USD	1 196 667	1 169 754	0.15
850 000	Oracle Corp. 2.650% 15/07/2026	USD	785 473	783 822	0.10
2 005 000	Oracle Corp. 3.650% 25/03/2041	USD	1 522 338	1 429 887	0.18
550 000	Oracle Corp. 3.850% 15/07/2036	USD	455 812	435 060	0.06
335 000	Oracle Corp. 3.850% 01/04/2060	USD	228 350	213 520	0.03
80 000	Oracle Corp. 3.950% 25/03/2051	USD	58 395	54 778	0.01

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 185 000	Oracle Corp. 4.100% 25/03/2061	USD	842 932	789 562	0.10
200 000	Oracle Corp. 4.650% 06/05/2030	USD	192 172	186 965	0.02
1 275 000	Oracle Corp. 4.900% 06/02/2033	USD	1 220 133	1 176 465	0.15
970 000	Oracle Corp. 5.550% 06/02/2053	USD	897 450	851 069	0.11
1 140 000	Oracle Corp. 5.800% 10/11/2025	USD	1 154 209	1 144 366	0.15
1 095 000	Oracle Corp. 6.150% 09/11/2029	USD	1 140 055	1 112 465	0.14
1 090 000	Oshkosh Corp. 3.100% 01/03/2030	USD	946 000	930 300	0.12
150 000	Otis Worldwide Corp. 3.362% 15/02/2050	USD	107 980	99 881	0.01
45 000	Pacific Gas and Electric Co. 2.100% 01/08/2027	USD	39 115	38 486	0.01
140 000	Pacific Gas and Electric Co. 2.500% 01/02/2031	USD	110 902	106 534	0.01
430 000	Pacific Gas and Electric Co. 3.150% 01/01/2026	USD	404 534	400 018	0.05
75 000	Pacific Gas and Electric Co. 3.250% 01/06/2031	USD	61 993	59 670	0.01
40 000	Pacific Gas and Electric Co. 3.300% 01/08/2040	USD	26 948	25 599	0.00
230 000	Pacific Gas and Electric Co. 3.500% 01/08/2050	USD	144 136	136 908	0.02
230 000	Pacific Gas and Electric Co. 4.500% 01/07/2040	USD	179 884	171 063	0.02
380 000	Pacific Gas and Electric Co. 4.550% 01/07/2030	USD	344 858	335 948	0.04
440 000	Pacific Gas and Electric Co. 4.950% 01/07/2050	USD	344 986	326 682	0.04
50 000	Pacific Gas and Electric Co. 5.250% 01/03/2052	USD	40 269	38 503	0.01
250 000	Pacific Gas and Electric Co. 5.450% 15/06/2027	USD	241 963	240 647	0.03
200 000	Pacific Gas and Electric Co. 5.900% 15/06/2032	USD	194 329	186 813	0.02
50 000	Pacific Gas and Electric Co. 6.700% 01/04/2053	USD	46 675	46 928	0.01
440 000	Pacific Gas and Electric Co. 6.750% 15/01/2053	USD	429 768	411 796	0.05
110 000	PacifiCorp 2.900% 15/06/2052	USD	71 621	60 478	0.01
490 000	PacifiCorp 5.500% 15/05/2054	USD	485 635	415 679	0.05
300 000	PacifiCorp 6.000% 15/01/2039	USD	295 553	283 003	0.04
1 115 000	Patterson-UTL Energy, Inc. 7.150% 01/10/2033	USD	1 112 259	1 119 326	0.14
28 000	PeaceHealth Obligated Group 3.218% 15/11/2050	USD	18 581	16 752	0.00
648 000	PepsiCo, Inc. 2.875% 15/10/2049	USD	467 087	423 028	0.05
550 000	PepsiCo, Inc. 3.600% 18/02/2028	USD	529 972	520 486	0.07
200 000	PepsiCo, Inc. 3.875% 19/03/2060	USD	163 970	149 530	0.02
457 000	PepsiCo, Inc. 4.000% 02/05/2047	USD	413 260	373 669	0.05
145 000	PepsiCo, Inc. 4.200% 18/07/2052	USD	132 265	119 660	0.02
1 065 000	PepsiCo, Inc. 4.650% 15/02/2053	USD	1 049 932	944 585	0.12
1 750 000	Pfizer, Inc. 3.000% 15/12/2026	USD	1 668 328	1 638 617	0.21
460 000	Philip Morris International, Inc. 0.875% 01/05/2026	USD	415 485	410 088	0.05
800 000	Philip Morris International, Inc. 4.125% 04/03/2043	USD	635 891	602 681	0.08
4 103 000	Philip Morris International, Inc. 4.250% 10/11/2044	USD	3 290 868	3 126 172	0.40
400 000	Philip Morris International, Inc. 4.875% 13/02/2026	USD	398 041	393 482	0.05
909 000	Philip Morris International, Inc. 4.875% 15/11/2043	USD	801 759	756 995	0.10
1 250 000	Philip Morris International, Inc. 5.125% 17/11/2027	USD	1 253 041	1 225 320	0.16
2 450 000	Philip Morris International, Inc. 5.375% 15/02/2033	USD	2 423 329	2 322 939	0.30
1 464 000	Philip Morris International, Inc. 6.375% 16/05/2038	USD	1 565 461	1 492 462	0.19
29 000	Piedmont Healthcare, Inc. 2.719% 01/01/2042	USD	19 916	18 548	0.00
21 000	Piedmont Healthcare, Inc. 2.864% 01/01/2052	USD	13 426	12 266	0.00

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
200 000	Piedmont Natural Gas Co, Inc. 3.500% 01/06/2029	USD	183 468	177 264	0.02
100 000	Piedmont Natural Gas Co, Inc. 5.050% 15/05/2052	USD	89 937	82 670	0.01
190 000	Pioneer Natural Resources Co. 5.100% 29/03/2026	USD	189 224	187 637	0.02
855 000	Plains All American Pipeline LP Via PAA Finance Corp. 3.550% 15/12/2029	USD	741 553	735 139	0.09
395 000	Plains All American Pipeline LP Via PAA Finance Corp. 4.900% 15/02/2045	USD	312 077	299 860	0.04
1 500 000	PNC FINANCIAL SERVICES FRN 12/06/2026	USD	1 501 360	1 488 134	0.19
305 000	PNC Financial Services Group Inc. FRN 26/01/2027	USD	299 498	296 528	0.04
390 000	PNC Financial Services Group Inc. FRN 28/10/2025	USD	387 969	387 006	0.05
200 000	PPG Industries, Inc. 1.200% 15/03/2026	USD	181 121	179 520	0.02
25 000	PPG Industries, Inc. 2.550% 15/06/2030	USD	21 414	20 575	0.00
55 000	PPG Industries, Inc. 2.800% 15/08/2029	USD	49 206	47 522	0.01
100 000	PPL Electric Utilities Corp. 5.250% 15/05/2053	USD	96 686	91 218	0.01
48 000	President and Fellows of Harvard College 2.517% 15/10/2050	USD	31 982	28 614	0.00
200 000	President and Fellows of Harvard College 3.150% 15/07/2046	USD	145 095	139 724	0.02
250 000	President and Fellows of Harvard College 3.745% 15/11/2052	USD	213 363	191 360	0.02
535 000	Principal Financial Group, Inc. 5.500% 15/03/2053	USD	496 308	471 983	0.06
425 000	Principal Life Global Funding II 144A 1.250% 16/08/2026	USD	376 015	371 993	0.05
215 000	Principal Life Global Funding II 1.375% 10/01/2025	USD	203 678	202 985	0.03
140 000	Principal Life Global Funding II 144A 1.500% 17/11/2026	USD	123 631	122 526	0.02
370 000	Procter & Gamble Co. 3.600% 25/03/2050	USD	304 831	282 232	0.04
335 000	Progressive Corp 3.700% 15/03/2052	USD	259 321	237 990	0.03
150 000	Progressive Corp. 4.125% 15/04/2047	USD	125 748	117 476	0.02
965 000	Prologis LP 4.875% 15/06/2028	USD	957 445	940 396	0.12
295 000	Prologis LP 5.250% 15/06/2053	USD	286 969	264 858	0.03
233 000	Providence St Joseph Health Obligated Group 2.700% 01/10/2051	USD	137 826	127 402	0.02
400 000	Public Service Co. of Colorado 4.100% 01/06/2032	USD	367 573	354 211	0.05
150 000	Public Service Co. of Colorado 4.500% 01/06/2052	USD	131 797	116 945	0.02
90 000	Public Service Co. of Colorado 5.250% 01/04/2053	USD	88 147	78 386	0.01
250 000	Public Service Co. of Oklahoma 5.250% 15/01/2033	USD	246 067	237 644	0.03
300 000	Public Service Electric and Gas Co. 3.100% 15/03/2032	USD	264 128	252 416	0.03
500 000	Public Service Electric and Gas Co. 3.600% 01/12/2047	USD	388 350	357 364	0.05
300 000	Public Service Electric and Gas Co. 4.650% 15/03/2033	USD	294 621	282 083	0.04
855 000	Public Storage 0.875% 15/02/2026	USD	776 018	767 904	0.10
1 590 000	Public Storage 1.500% 09/11/2026	USD	1 440 716	1 420 615	0.18
580 000	Public Storage 1.950% 09/11/2028	USD	505 438	491 207	0.06
105 000	Public Storage 2.250% 09/11/2031	USD	86 529	82 145	0.01
1 850 000	Public Storage 3.094% 15/09/2027	USD	1 735 655	1 705 255	0.22

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 000 000	Public Storage 3.385% 01/05/2029	USD	931 316	902 145	0.12
200 000	Public Storage OP Co. 5.125% 15/01/2029	USD	199 832	197 005	0.03
325 000	Public Storage OP Co. 5.350% 01/08/2053	USD	318 999	296 367	0.04
20 000	Puget Energy, Inc. 2.379% 15/06/2028	USD	17 521	17 111	0.00
200 000	Puget Energy, Inc. 4.224% 15/03/2032	USD	180 725	170 706	0.02
120 000	Puget Sound Energy, Inc. 2.893% 15/09/2051	USD	79 183	69 927	0.01
160 000	Puget Sound Energy, Inc. 3.250% 15/09/2049	USD	112 643	101 164	0.01
60 000	Puget Sound Energy, Inc. 5.448% 01/06/2053	USD	60 810	54 937	0.01
665 000	PulteGroup, Inc. 6.375% 15/05/2033	USD	696 796	668 247	0.09
780 000	PulteGroup, Inc. 7.875% 15/06/2032	USD	886 478	863 343	0.11
600 000	Quanta Services, Inc. 0.950% 01/10/2024	USD	569 864	567 545	0.07
430 000	Quanta Services, Inc. 2.350% 15/01/2032	USD	341 545	322 776	0.04
639 000	Quanta Services, Inc. 2.900% 01/10/2030	USD	543 022	521 050	0.07
975 000	Quanta Services, Inc. 3.050% 01/10/2041	USD	662 974	612 811	0.08
500 000	Regal Rexnord Corp. 144A 6.050% 15/04/2028	USD	491 719	486 412	0.06
200 000	Regal Rexnord Corp. 144A 6.300% 15/02/2030	USD	199 353	193 240	0.02
2 255 000	Regeneron Pharmaceuticals, Inc. 1.750% 15/09/2030	USD	1 814 840	1 735 273	0.22
785 000	Regeneron Pharmaceuticals, Inc. 2.800% 15/09/2050	USD	495 141	453 351	0.06
450 000	Reliance Steel & Aluminum Co. 1.300% 15/08/2025	USD	417 596	412 489	0.05
3 550 000	Reliance Steel & Aluminum Co. 2.150% 15/08/2030	USD	2 900 808	2 790 273	0.36
230 000	Republic Services, Inc. 5.000% 01/04/2034	USD	226 769	217 782	0.03
434 000	Reynolds American, Inc. 4.450% 12/06/2025	USD	424 317	421 840	0.05
140 000	RGA Global Funding 144A 2.700% 18/01/2029	USD	121 740	118 725	0.02
36 000	Rockefeller Foundation 2.492% 01/10/2050	USD	23 213	20 745	0.00
576 000	RPM International, Inc. 2.950% 15/01/2032	USD	459 641	448 165	0.06
210 000	Ryder System, Inc. 5.650% 01/03/2028	USD	210 222	208 019	0.03
1 104 000	S&P Global, Inc. 2.300% 15/08/2060	USD	619 845	543 449	0.07
1 150 000	S&P Global, Inc. 2.450% 01/03/2027	USD	1 069 945	1 047 659	0.14
975 000	S&P Global, Inc. 144A 5.250% 15/09/2033	USD	973 952	950 787	0.12
180 000	San Diego Gas & Electric Co. 2.950% 15/08/2051	USD	121 125	108 881	0.01
200 000	San Diego Gas & Electric Co. 3.000% 15/03/2032	USD	169 837	165 122	0.02
150 000	San Diego Gas & Electric Co. 3.750% 01/06/2047	USD	116 750	106 281	0.01
120 000	San Diego Gas & Electric Co. 5.350% 01/04/2053	USD	118 132	108 867	0.01
70 000	Santander Holdings USA, Inc. FRN 06/01/2028	USD	61 304	60 786	0.01
45 000	Santander Holdings USA, Inc. 3.450% 02/06/2025	USD	42 851	42 800	0.01
320 000	Santander Holdings USA, Inc. FRN 09/03/2029	USD	318 924	312 334	0.04
500 000	Sempra Energy 3.250% 15/06/2027	USD	466 799	457 082	0.06
790 000	Sempra Energy 3.400% 01/02/2028	USD	734 088	719 136	0.09
89 000	ServiceNow, Inc. 1.400% 01/09/2030	USD	71 025	68 334	0.01
60 000	Sierra Pacific Power Co. 144A 5.900% 15/03/2054	USD	59 623	57 473	0.01
1 100 000	Simon Property Group LP 2.450% 13/09/2029	USD	936 404	914 994	0.12
200 000	Simon Property Group LP 3.250% 13/09/2049	USD	132 575	123 717	0.02
145 000	Simon Property Group LP 5.850% 08/03/2053	USD	141 309	133 757	0.02
1 235 000	Skyworks Solutions, Inc. 3.000% 01/06/2031	USD	995 850	965 972	0.12

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
370 000	Snap-on, Inc. 4.100% 01/03/2048	USD	318 659	288 048	0.04
250 000	Southern California Edison Co. 2.750% 01/02/2032	USD	210 836	199 981	0.03
300 000	Southern California Edison Co. 3.450% 01/02/2052	USD	207 669	191 092	0.02
120 000	Southern California Edison Co. 3.650% 01/02/2050	USD	89 108	80 926	0.01
15 000	Southern California Edison Co. 3.700% 01/08/2025	USD	14 552	14 428	0.00
200 000	Southern California Edison Co. 4.875% 01/03/2049	USD	177 466	163 270	0.02
100 000	Southern California Edison Co. 5.450% 01/06/2052	USD	95 688	88 150	0.01
475 000	Southern California Edison Co. 5.700% 01/03/2053	USD	468 653	436 011	0.06
50 000	Southern California Edison Co. 5.875% 01/12/2053	USD	47 858	46 919	0.01
580 000	Southern California Edison Co. - A 4.200% 01/03/2029	USD	554 546	539 958	0.07
120 000	Southern California Edison Co. - C 4.125% 01/03/2048	USD	95 645	88 787	0.01
55 000	Southern California Gas Co. 3.950% 15/02/2050	USD	42 805	38 921	0.01
170 000	Southern California Gas Co. 5.750% 01/06/2053	USD	168 869	158 368	0.02
30 000	Southern California Gas Co. 6.350% 15/11/2052	USD	33 253	30 638	0.00
600 000	Southern Co 5.113% 01/08/2027	USD	590 182	588 263	0.08
80 000	Southern Co 5.700% 15/03/2034	USD	79 762	78 370	0.01
650 000	Southern Co. 3.250% 01/07/2026	USD	617 683	609 557	0.08
660 000	Southern Co. 4.400% 01/07/2046	USD	552 656	511 193	0.07
350 000	Southern Co. 4.850% 15/06/2028	USD	344 039	338 247	0.04
400 000	Southern Co. 5.200% 15/06/2033	USD	394 077	378 147	0.05
100 000	Southern Co. Gas Capital Corp. 3.150% 30/09/2051	USD	66 458	59 218	0.01
150 000	Southern Co. Gas Capital Corp. 4.400% 30/05/2047	USD	123 240	113 353	0.01
210 000	Southern Co. Gas Capital Corp. 5.750% 15/09/2033	USD	209 778	205 937	0.03
325 000	Southern Copper Corp. 3.875% 23/04/2025	USD	316 437	311 983	0.04
1 957 000	Southern Copper Corp. 5.250% 08/11/2042	USD	1 808 518	1 691 671	0.22
805 000	Southern Copper Corp. 7.500% 27/07/2035	USD	903 568	885 535	0.11
10 000	Southern Power Co. 0.900% 15/01/2026	USD	9 113	8 964	0.00
25 000	Southwest Gas Corp. 2.200% 15/06/2030	USD	20 475	19 669	0.00
30 000	Southwest Gas Corp. 3.180% 15/08/2051	USD	19 073	17 110	0.00
155 000	Southwest Gas Corp. 4.050% 15/03/2032	USD	139 012	133 940	0.02
420 000	Southwestern Electric Power Co. 3.250% 01/11/2051	USD	275 186	252 052	0.03
2 500 000	Steel Dynamics, Inc. 3.250% 15/01/2031	USD	2 166 372	2 115 131	0.27
645 000	Steel Dynamics, Inc. 3.450% 15/04/2030	USD	572 750	559 299	0.07
1 650 000	Stryker Corp. 3.375% 01/11/2025	USD	1 592 026	1 579 405	0.20
1 065 000	Sunoco Logistics Partners Operations LP 5.400% 01/10/2047	USD	914 104	878 340	0.11
47 000	Sutter Health 3.361% 15/08/2050	USD	32 796	30 690	0.00
200 000	Sutter Health 5.547% 15/08/2053	USD	197 329	191 577	0.02
400 000	Synchrony Financial 2.875% 28/10/2031	USD	293 706	283 452	0.04
550 000	Synchrony Financial 4.875% 13/06/2025	USD	527 040	527 393	0.07
25 000	Tampa Electric Co. 3.450% 15/03/2051	USD	17 809	16 066	0.00
100 000	Tampa Electric Co. 4.450% 15/06/2049	USD	84 256	77 772	0.01
100 000	Tampa Electric Co. 5.000% 15/07/2052	USD	89 907	84 130	0.01
900 000	Tanger Properties LP 2.750% 01/09/2031	USD	654 297	649 294	0.08

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
2 975 000	Tapestry, Inc. 3.050% 15/03/2032	USD	2 384 890	2 180 191	0.28
2 785 000	Targa Resources Corp. 4.950% 15/04/2052	USD	2 250 084	2 140 098	0.28
600 000	Targa Resources Partners LP / Targa Resources Partners Finance Corp. 5.000% 15/01/2028	USD	574 481	570 600	0.07
1 700 000	Teledyne FLIR LLC 2.500% 01/08/2030	USD	1 413 013	1 365 368	0.18
1 000 000	Teledyne Technologies, Inc. 0.950% 01/04/2024	USD	975 944	973 417	0.13
170 000	Teledyne Technologies, Inc. 2.250% 01/04/2028	USD	150 556	146 322	0.02
2 990 000	Teledyne Technologies, Inc. 2.750% 01/04/2031	USD	2 514 050	2 415 484	0.31
40 000	Texas Health Resources 2.328% 15/11/2050	USD	23 281	21 282	0.00
53 000	Texas Instruments, Inc. 1.750% 04/05/2030	USD	44 558	42 901	0.01
570 000	Texas Instruments, Inc. 2.700% 15/09/2051	USD	387 844	343 989	0.04
250 000	Texas Instruments, Inc. 4.100% 16/08/2052	USD	215 915	194 525	0.03
1 120 000	Thermo Fisher Scientific, Inc. 1.215% 18/10/2024	USD	1 072 573	1 067 746	0.14
600 000	Time Warner Cable LLC 4.500% 15/09/2042	USD	441 363	414 901	0.05
550 000	Time Warner Cable LLC 6.550% 01/05/2037	USD	515 887	499 103	0.06
1 000 000	T-Mobile USA, Inc. 1.500% 15/02/2026	USD	916 181	906 858	0.12
850 000	T-Mobile USA, Inc. 2.050% 15/02/2028	USD	743 731	731 030	0.09
1 740 000	T-Mobile USA, Inc. 2.625% 15/04/2026	USD	1 620 085	1 607 535	0.21
575 000	T-Mobile USA, Inc. 3.300% 15/02/2051	USD	387 628	359 530	0.05
1 210 000	T-Mobile USA, Inc. 3.600% 15/11/2060	USD	828 607	749 134	0.10
750 000	T-Mobile USA, Inc. 3.750% 15/04/2027	USD	712 961	700 924	0.09
150 000	T-Mobile USA, Inc. 5.200% 15/01/2033	USD	147 349	141 621	0.02
320 000	T-Mobile USA, Inc. 5.800% 15/09/2062	USD	317 322	291 587	0.04
2 205 000	Toll Brothers Finance Corp. 3.800% 01/11/2029	USD	1 982 481	1 923 397	0.25
965 000	Toyota Motor Credit Corp. 3.650% 18/08/2025	USD	942 690	933 515	0.12
750 000	Toyota Motor Credit Corp. 3.950% 30/06/2025	USD	737 960	729 951	0.09
20 000	Toyota Motor Credit Corp. 4.450% 18/05/2026	USD	19 775	19 560	0.00
120 000	Toyota Motor Credit Corp. 5.000% 14/08/2026	USD	119 861	118 837	0.02
170 000	Toyota Motor Credit Corp. FRN 10/01/2025	USD	169 657	169 978	0.02
1 500 000	Transcontinental Gas Pipe Line Co. LLC 7.850% 01/02/2026	USD	1 564 723	1 559 692	0.20
400 000	TRAVELERS COS, Inc. 5.450% 25/05/2053	USD	403 177	380 720	0.05
9 000	Trinity Health Corp. 2.632% 01/12/2040	USD	6 343	5 971	0.00
1 370 000	Truist Financial Corp. 1.200% 05/08/2025	USD	1 254 460	1 256 648	0.16
330 000	Truist Financial Corp. FRN 08/06/2027	USD	330 877	326 456	0.04
250 000	Trustees of the University of Pennsylvania 2.396% 01/10/2050	USD	150 162	142 138	0.02
135 000	Tucson Electric Power Co. 1.500% 01/08/2030	USD	107 038	102 562	0.01
100 000	Tucson Electric Power Co. 3.250% 01/05/2051	USD	67 738	60 890	0.01
100 000	Tucson Electric Power Co. 5.500% 15/04/2053	USD	96 678	90 743	0.01
21 000	Umass memorial Health care 5.363% 01/07/2052	USD	20 437	18 255	0.00
2 970 000	Unilever Capital Corp. 5.000% 08/12/2033	USD	2 945 021	2 877 539	0.37
170 000	Union Electric Co. 3.250% 01/10/2049	USD	119 570	107 432	0.01
200 000	Union Electric Co. 3.900% 15/09/2042	USD	157 837	151 678	0.02

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
100 000	Union Electric Co. 3.900% 01/04/2052	USD	79 997	73 078	0.01
150 000	Union Electric Co. 5.450% 15/03/2053	USD	151 466	138 268	0.02
1 000 000	UnitedHealth Group, Inc. 2.875% 15/08/2029	USD	905 125	878 021	0.11
690 000	UnitedHealth Group, Inc. 2.900% 15/05/2050	USD	477 333	423 434	0.05
1 040 000	UnitedHealth Group, Inc. 3.125% 15/05/2060	USD	711 681	628 980	0.08
250 000	UnitedHealth Group, Inc. 3.250% 15/05/2051	USD	183 380	164 171	0.02
520 000	UnitedHealth Group, Inc. 3.700% 15/05/2027	USD	505 326	492 949	0.06
500 000	UnitedHealth Group, Inc. 3.850% 15/06/2028	USD	482 211	471 994	0.06
960 000	UnitedHealth Group, Inc. 4.250% 15/01/2029	USD	936 208	914 128	0.12
390 000	UnitedHealth Group, Inc. 4.500% 15/04/2033	USD	379 588	360 980	0.05
500 000	UnitedHealth Group, Inc. 4.750% 15/05/2052	USD	464 868	426 962	0.06
740 000	UnitedHealth Group, Inc. 4.950% 15/05/2062	USD	681 497	637 254	0.08
780 000	UnitedHealth Group, Inc. 5.050% 15/04/2053	USD	761 626	697 209	0.09
380 000	UnitedHealth Group, Inc. 5.200% 15/04/2063	USD	368 410	338 806	0.04
400 000	UnitedHealth Group, Inc. 5.250% 15/02/2028	USD	408 704	400 665	0.05
670 000	UnitedHealth Group, Inc. 5.875% 15/02/2053	USD	725 711	671 716	0.09
400 000	UnitedHealth Group, Inc. 5.950% 15/02/2041	USD	418 011	399 667	0.05
520 000	UnitedHealth Group, Inc. 6.050% 15/02/2063	USD	572 345	525 535	0.07
3 067 000	Universal Health Services, Inc. 2.650% 15/10/2030	USD	2 516 964	2 391 170	0.31
1 998 000	Universal Health Services, Inc. 2.650% 15/01/2032	USD	1 581 115	1 498 861	0.19
62 000	University of Chicago 2.761% 01/04/2045	USD	46 751	44 260	0.01
87 000	University of Chicago - C 2.547% 01/04/2050	USD	58 461	53 806	0.01
200 000	University of Southern California 2.805% 01/10/2050	USD	137 564	122 848	0.02
240 000	University of Southern California 4.976% 01/10/2053	USD	235 437	220 005	0.03
1 467 000	Unum Group 4.000% 15/06/2029	USD	1 341 738	1 320 392	0.17
60 000	Unum Group 4.125% 15/06/2051	USD	42 220	39 377	0.01
330 000	Unum Group 5.750% 15/08/2042	USD	297 093	287 040	0.04
1 900 000	US Bancorp FRN 12/06/2029	USD	1 900 863	1 851 424	0.24
333 000	VeriSign, Inc. 4.750% 15/07/2027	USD	327 607	319 610	0.04
1 401 000	VeriSign, Inc. 5.250% 01/04/2025	USD	1 391 442	1 387 655	0.18
860 000	Verisk Analytics, Inc. 5.500% 15/06/2045	USD	804 872	756 379	0.10
1 350 000	Verizon Communications, Inc. 2.100% 22/03/2028	USD	1 189 116	1 159 855	0.15
325 000	Verizon Communications, Inc. 2.987% 30/10/2056	USD	198 963	180 211	0.02
200 000	Verizon Communications, Inc. 3.000% 20/11/2060	USD	113 946	108 170	0.01
1 271 000	Verizon Communications, Inc. 3.376% 15/02/2025	USD	1 240 085	1 229 895	0.16
2 290 000	Verizon Communications, Inc. 4.329% 21/09/2028	USD	2 209 331	2 151 332	0.28
415 000	Viatris, Inc. 4.000% 22/06/2050	USD	272 334	250 790	0.03
1 055 000	VICI Properties LP 4.375% 15/05/2025	USD	1 023 098	1 019 767	0.13
248 000	VICI Properties LP 4.750% 15/02/2028	USD	235 304	232 048	0.03
141 000	VICI Properties LP 5.625% 15/05/2052	USD	124 164	116 956	0.02
5 000	Virginia Electric and Power Co. 2.950% 15/11/2051	USD	3 282	2 969	0.00
300 000	Virginia Electric and Power Co. 3.150% 15/01/2026	USD	286 981	284 309	0.04
50 000	Virginia Electric and Power Co. 3.300% 01/12/2049	USD	35 317	32 325	0.00
100 000	Virginia Electric and Power Co. 4.625% 15/05/2052	USD	86 557	80 725	0.01

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
1 200 000	Virginia Electric and Power Co. 5.000% 01/04/2033	USD	1 179 387	1 126 464	0.15
200 000	Virginia Electric and Power Co. 5.450% 01/04/2053	USD	191 451	181 624	0.02
100 000	Virginia Electric and Power Co. 5.700% 15/08/2053	USD	99 303	94 242	0.01
784 000	Virginia Electric and Power Co. - B 3.800% 15/09/2047	USD	605 780	554 900	0.07
93 000	Visa, Inc. 2.000% 15/08/2050	USD	56 724	50 686	0.01
55 000	Visa, Inc. 2.700% 15/04/2040	USD	42 190	38 706	0.01
385 000	Visa, Inc. 3.650% 15/09/2047	USD	321 909	291 766	0.04
300 000	Visa, Inc. 4.300% 14/12/2045	USD	274 122	253 651	0.03
410 000	VMware, Inc. 4.500% 15/05/2025	USD	404 206	400 518	0.05
500 000	Vontier Corp. 2.400% 01/04/2028	USD	420 784	416 235	0.05
1 369 000	Vontier Corp. 2.950% 01/04/2031	USD	1 080 489	1 056 163	0.14
63 000	WakeMed 3.286% 01/10/2052	USD	43 862	39 180	0.01
200 000	Walmart, Inc. 2.650% 22/09/2051	USD	133 661	123 542	0.02
395 000	Walmart, Inc. 3.900% 15/04/2028	USD	388 073	377 146	0.05
1 200 000	Walmart, Inc. 4.500% 15/04/2053	USD	1 084 583	1 031 852	0.13
1 990 000	Walt Disney Co 2.000% 01/09/2029	USD	1 706 255	1 647 841	0.21
700 000	Walt Disney Co 2.650% 13/01/2031	USD	598 986	579 305	0.07
30 000	Washington Gas Light Co. 3.650% 15/09/2049	USD	22 200	19 979	0.00
40 000	WEC Energy Group, Inc. 4.750% 09/01/2026	USD	39 622	39 191	0.01
40 000	WEC Energy Group, Inc. 5.000% 27/09/2025	USD	39 653	39 415	0.01
70 000	WEC Energy Group, Inc. 5.150% 01/10/2027	USD	69 902	68 843	0.01
520 000	WEC Energy Group, Inc. 5.600% 12/09/2026	USD	519 918	520 002	0.07
80 000	Wells Fargo & Co. FRN 30/04/2041	USD	58 028	53 740	0.01
2 045 000	Wells Fargo & Co. FRN 24/03/2028	USD	1 921 552	1 878 341	0.24
4 460 000	Wells Fargo & Co. FRN 25/04/2026	USD	4 329 855	4 298 270	0.55
715 000	Wells Fargo & Co. FRN 15/08/2026	USD	699 613	694 505	0.09
1 535 000	Wells Fargo & Co. FRN 25/07/2028	USD	1 502 807	1 465 497	0.19
485 000	Wells Fargo & Co. FRN 25/07/2033	USD	463 323	439 007	0.06
800 000	Wells Fargo & Co. FRN 24/04/2034	USD	792 852	748 126	0.10
1 685 000	Wells Fargo & Co. FRN 25/07/2034	USD	1 685 000	1 595 007	0.21
1 670 000	Wells Fargo & Co. FRN 25/07/2029	USD	1 671 376	1 630 875	0.21
605 000	Wells Fargo Bank N.A. 5.450% 07/08/2026	USD	604 954	601 273	0.08
345 000	Welltower, Inc. 3.625% 15/03/2024	USD	341 050	341 066	0.04
92 000	Western Digital Corp. 3.100% 01/02/2032	USD	69 710	67 760	0.01
321 000	Western Midstream Operating LP 5.250% 01/02/2050	USD	263 881	250 057	0.03
100 000	Western Midstream Operating LP 6.350% 15/01/2029	USD	99 786	100 200	0.01
500 000	Westinghouse Air Brake 3.200% 15/06/2025	USD	479 288	474 952	0.06
980 000	Williams Companies, Inc. 5.300% 15/08/2028	USD	978 914	958 737	0.12
50 000	Wisconsin Electric Power Co. 4.300% 15/10/2048	USD	41 979	39 035	0.01
30 000	Wisconsin Electric Power Co. 4.750% 30/09/2032	USD	29 350	28 267	0.00
130 000	Wisconsin Power and Light Co. 1.950% 16/09/2031	USD	104 348	98 675	0.01
250 000	Wisconsin Power and Light Co. 4.950% 01/04/2033	USD	247 008	234 959	0.03
155 000	Wisconsin Public Service Corp. 2.850% 01/12/2051	USD	101 524	90 273	0.01
120 000	Wisconsin Public Service Corp. 3.300% 01/09/2049	USD	85 326	77 884	0.01

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
200 000	Xcel Energy, Inc. 2.600% 01/12/2029	USD	173 683	168 138	0.02
152 000	Yale University 2.402% 15/04/2050	USD	98 657	88 432	0.01
75 000	Yale-New Haven Health Services Corp. 2.496% 01/07/2050	USD	45 280	40 187	0.01
875 000	Zoetis, Inc. 2.000% 15/05/2030	USD	733 238	700 738	0.09
220 000	Zoetis, Inc. 3.000% 15/05/2050	USD	148 005	138 892	0.02
300 000	Zoetis, Inc. 4.700% 01/02/2043	USD	275 408	258 417	0.03
1 700 000	Zoetis, Inc. 5.400% 14/11/2025	USD	1 713 429	1 692 936	0.22
Total United States			568 055 149	548 023 751	70.67
Total Bonds			712 422 218	689 223 334	88.88
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Canada					
1 905 000	Province of Quebec Canada 4.500% 08/09/2033	USD	1 897 767	1 828 416	0.23
Total Canada			1 897 767	1 828 416	0.23
Chile					
2 065 000	Chile Government International Bond 3.100% 22/01/2061	USD	1 349 577	1 180 358	0.15
500 000	Chile Government International Bond 3.860% 21/06/2047	USD	400 743	365 269	0.05
Total Chile			1 750 320	1 545 627	0.20
Indonesia					
1 150 000	Indonesia Government International Bond 4.300% 31/03/2052	USD	970 499	886 909	0.11
775 000	Indonesia Government International Bond 4.750% 11/02/2029	USD	773 973	743 031	0.10
225 000	Indonesia Government International Bond 5.350% 11/02/2049	USD	223 645	205 751	0.03
500 000	Indonesia Government International Bond - Reg 6.750% 15/01/2044	USD	580 849	540 282	0.07
Total Indonesia			2 548 966	2 375 973	0.31
Israel					
500 000	Israel Government International Bond 3.875% 03/07/2050	USD	404 188	363 110	0.05
550 000	Israel Government International Bond 4.500% 30/01/2043	USD	501 987	461 312	0.06
Total Israel			906 175	824 422	0.11

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy					
550 000	Italy Government International Bond 3.875% 06/05/2051	USD	386 772	358 468	0.04
	Total Italy		386 772	358 468	0.04
Japan					
1 500 000	Japan Bank for International Cooperation 3.875% 16/09/2025	USD	1 465 590	1 456 330	0.19
	Total Japan		1 465 590	1 456 330	0.19
Mexico					
1 000 000	Mexico Government International Bond 3.750% 11/01/2028	USD	956 005	925 630	0.12
750 000	Mexico Government International Bond 3.750% 19/04/2071	USD	489 455	426 559	0.05
750 000	Mexico Government International Bond 3.771% 24/05/2061	USD	485 098	438 891	0.06
1 300 000	Mexico Government International Bond 4.150% 28/03/2027	USD	1 275 880	1 248 140	0.16
400 000	Mexico Government International Bond 4.350% 15/01/2047	USD	313 999	282 411	0.04
400 000	Mexico Government International Bond 4.400% 12/02/2052	USD	308 496	276 795	0.03
350 000	Mexico Government International Bond 4.500% 31/01/2050	USD	279 651	251 885	0.03
1 000 000	Mexico Government International Bond 5.000% 27/04/2051	USD	850 791	768 890	0.10
200 000	Mexico Government International Bond 5.750% 12/10/2110	USD	175 108	159 030	0.02
400 000	Mexico Government International Bond 6.338% 04/05/2053	USD	398 751	364 353	0.05
	Total Mexico		5 533 234	5 142 584	0.66
Panama					
300 000	Panama Government International Bond 3.750% 16/03/2025	USD	292 887	289 557	0.04
200 000	Panama Government International Bond 3.870% 23/07/2060	USD	129 745	115 340	0.01
400 000	Panama Government International Bond 4.500% 15/05/2047	USD	312 560	280 766	0.04
600 000	Panama Government International Bond 4.500% 16/04/2050	USD	455 511	407 786	0.05

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Panama (cont.)					
600 000	Panama Government International Bond 4.500% 19/01/2063	USD	431 415	388 375	0.05
450 000	Panama Government International Bond 9.375% 01/04/2029	USD	538 546	515 103	0.07
Total Panama			2 160 664	1 996 927	0.26
Peru					
250 000	Peruvian Government International Bond 3.000% 15/01/2034	USD	205 276	192 637	0.03
100 000	Peruvian Government International Bond 3.230% 28/07/2121	USD	57 556	52 234	0.01
250 000	Peruvian Government International Bond 3.550% 10/03/2051	USD	182 351	164 695	0.02
500 000	Peruvian Government International Bond 4.125% 25/08/2027	USD	490 458	476 216	0.06
350 000	Peruvian Government International Bond 5.625% 18/11/2050	USD	353 043	323 652	0.04
400 000	Peruvian Government International Bond 6.550% 14/03/2037	USD	437 296	413 893	0.05
300 000	Peruvian Government International Bond 7.350% 21/07/2025	USD	312 265	308 369	0.04
Total Peru			2 038 245	1 931 696	0.25
Philippines					
1 000 000	Philippine Government International Bond 4.200% 21/01/2024	USD	996 014	994 345	0.13
800 000	Philippine Government International Bond 4.200% 29/03/2047	USD	682 373	619 193	0.08
300 000	Philippine Government International Bond 5.000% 17/07/2033	USD	300 328	287 341	0.04
350 000	Philippine Government International Bond 5.000% 13/01/2037	USD	347 919	324 324	0.04
600 000	Philippine Government International Bond 5.500% 17/01/2048	USD	603 322	564 758	0.07
600 000	Philippine Government International Bond 5.609% 13/04/2033	USD	634 735	601 181	0.08
Total Philippines			3 564 691	3 391 142	0.44
Poland					
350 000	Republic of Poland Government International Bond 3.250% 06/04/2026	USD	339 737	332 409	0.04
Total Poland			339 737	332 409	0.04

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
South Korea					
500 000	Export-Import Bank of Korea 2.625% 26/05/2026	USD	468 677	464 122	0.06
590 000	Export-Import Bank of Korea 5.125% 18/09/2033	USD	576 961	573 691	0.07
Total South Korea			1 045 638	1 037 813	0.13
Supranational					
2 400 000	International Bank for Reconstruction & Development 1.625% 15/01/2025	USD	2 304 668	2 286 160	0.30
415 000	International Bank for Reconstruction & Development 2.500% 19/03/2024	USD	409 632	409 022	0.05
Total Supranational			2 714 300	2 695 182	0.35
United States					
200 000	American Municipal Power, Inc. 7.834% 15/02/2041	USD	244 665	234 502	0.03
70 000	American Municipal Power, Inc. 8.084% 15/02/2050	USD	94 335	87 576	0.01
400 000	Bay Area Toll Authority 6.263% 01/04/2049	USD	457 812	427 798	0.06
200 000	Bay Area Toll Authority 6.907% 01/10/2050	USD	251 114	229 854	0.03
110 000	Board of Regents of the University of Texas System 4.794% 15/08/2046	USD	106 200	102 938	0.01
310 000	California State University - B 2.975% 01/11/2051	USD	222 600	196 664	0.03
250 000	Chicago Transit Authority Sales & Transfer Tax Receipts Revenue 6.899% 01/12/2040	USD	277 809	269 688	0.03
250 000	Chicago Transit Authority Sales Tax Receipts Fund 6.200% 01/12/2040	USD	272 242	257 640	0.03
750 000	City of New York NY 6.271% 01/12/2037	USD	834 534	785 424	0.10
215 000	Commonwealth of Massachusetts 2.514% 01/07/2041	USD	155 509	145 927	0.02
342 997	Commonwealth of Massachusetts 2.663% 01/09/2039	USD	278 783	260 640	0.03
280 000	Dallas Area Rapid Transit 2.613% 01/12/2048	USD	195 856	175 905	0.02
150 000	Dallas Fort Worth International Airport 2.843% 01/11/2046	USD	110 471	100 766	0.01
200 000	Dallas Fort Worth International Airport 4.507% 01/11/2051	USD	174 418	168 699	0.02
50 000	District of Columbia Water & Sewer Authority 4.814% 01/10/2114	USD	46 591	42 583	0.01
85 000	Grand Parkway Transportation Corp. 3.236% 01/10/2052	USD	62 217	56 273	0.01
250 000	JobsOhio Beverage System 4.532% 01/01/2035	USD	245 945	235 572	0.03
500 000	Los Angeles Community College District 1.806% 01/08/2030	USD	418 304	407 407	0.05
100 000	Los Angeles County Metropolitan Transportation Authority Sales Tax Revenue 5.735% 01/06/2039	USD	103 400	100 638	0.01
450 000	Los Angeles Department of Water & Power Power System Revenue 6.574% 01/07/2045	USD	537 540	497 346	0.06
300 000	Louisiana Local Government Environmental Facilities & Community Development Auth 5.198% 01/12/2039	USD	304 150	286 767	0.04

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
55 000	Maryland Health & Higher Educational Facilities Authority - D 3.052% 01/07/2040	USD	41 182	38 271	0.00
200 000	Metropolitan Transportation Authority 5.175% 15/11/2049	USD	178 099	171 893	0.02
200 000	Metropolitan Transportation Authority 6.668% 15/11/2039	USD	210 182	203 540	0.03
200 000	New Jersey Economic Development Authority 7.425% 15/02/2029	USD	214 877	211 233	0.03
500 000	New Jersey Turnpike Authority 7.414% 01/01/2040	USD	621 749	581 398	0.08
300 000	New York City Transitional Finance Authority Future Tax Secured Revenue 5.572% 01/11/2038	USD	309 681	300 550	0.04
350 000	New York City Water & Sewer System 5.882% 15/06/2044	USD	389 683	352 887	0.05
210 000	North Texas Tollway Authority 3.011% 01/01/2043	USD	158 137	144 288	0.02
190 000	Ohio State University 4.910% 01/06/2040	USD	180 140	174 945	0.02
500 000	Oregon School Boards Association 5.680% 30/06/2028	USD	510 042	503 565	0.06
40 000	Oregon State University 3.424% 01/03/2060	USD	29 530	27 136	0.00
90 000	Pennsylvania State University 2.840% 01/09/2050	USD	65 392	57 681	0.01
850 000	Port Authority of New York & New Jersey 4.458% 01/10/2062	USD	765 994	700 243	0.09
110 000	Regents of the University of California Medical Center Pooled Revenue 3.256% 15/05/2060	USD	75 987	68 974	0.01
550 000	Regents of the University of California Medical Center Pooled Revenue - H 6.548% 15/05/2048	USD	640 754	592 629	0.08
170 000	Sales Tax Securitization Corp. 3.238% 01/01/2042	USD	136 065	125 307	0.02
200 000	San Diego County Water Authority 6.138% 01/05/2049	USD	228 042	210 353	0.03
200 000	State Board of Administration Finance Corp. 2.154% 01/07/2030	USD	168 650	160 180	0.02
1 000 000	State of California 7.350% 01/11/2039	USD	1 210 787	1 138 677	0.15
1 000 000	State of California 7.625% 01/03/2040	USD	1 249 096	1 172 204	0.15
400 000	State of Connecticut 5.850% 15/03/2032	USD	414 064	408 762	0.05
1 055 000	State of Illinois 5.100% 01/06/2033	USD	1 035 729	1 001 502	0.13
300 000	State of Texas 5.517% 01/04/2039	USD	311 191	297 951	0.04
300 000	State of Wisconsin 3.154% 01/05/2027	USD	285 138	281 952	0.04
300 000	Texas Natural Gas Securitization Finance Corp. 5.169% 01/04/2041	USD	302 098	286 439	0.04
135 000	Texas Transportation Commission 2.472% 01/10/2044	USD	94 963	86 630	0.01
310 000	Texas Transportation Commission State Highway Fund 4.000% 01/10/2033	USD	293 259	282 813	0.04
4 500 000	United States Treasury Bill 0.000% 21/03/2024	USD	4 385 160	4 385 160	0.57
45 000	University of California 3.071% 15/05/2051	USD	30 951	28 014	0.00
100 000	University of California 4.858% 15/05/2112	USD	89 796	82 297	0.01
400 000	University of Michigan 3.504% 01/04/2052	USD	321 667	287 789	0.04
144 000	University of Michigan 3.599% 01/04/2047	USD	125 421	114 978	0.01
112 000	University of Minnesota 4.048% 01/04/2052	USD	97 731	90 659	0.01

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Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
15 000	University of Virginia 2.256% 01/09/2050	USD	9 399	8 538	0.00
135 000	University of Virginia 4.179% 01/09/2117	USD	109 264	100 393	0.01
Total United States			20 684 395	19 750 438	2.55
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			47 036 494	44 667 427	5.76
Other transferable securities					
Bonds					
Canada					
885 000	CI Financial Corp. 4.100% 15/06/2051	USD	538 756	509 950	0.07
Total Canada			538 756	509 950	0.07
Germany					
880 000	Deutsche Bank NY FRN 13/07/2027	USD	886 513	886 080	0.11
Total Germany			886 513	886 080	0.11
Ireland					
545 000	AerCap Ireland Capital DAC / AerCap Global Aviation Trust FRN 15/01/2027	USD	542 503	542 389	0.07
Total Ireland			542 503	542 389	0.07
Singapore					
180 000	Pfizer Investment Enterprises Pte Ltd. 5.300% 19/05/2053	USD	184 050	167 885	0.02
Total Singapore			184 050	167 885	0.02
United States					
2 130 000	AbbVie, Inc. 2.600% 21/11/2024	USD	2 061 530	2 054 083	0.27
1 525 000	AbbVie, Inc. 4.250% 21/11/2049	USD	1 282 267	1 205 978	0.16
180 000	Athene Global Funding 144A 1.000% 16/04/2024	USD	174 286	174 443	0.02
1 435 000	Broadcom, Inc. 144A 3.187% 15/11/2036	USD	1 076 399	1 030 714	0.13
1 642 000	Eagle Materials 2.500% 01/07/2031	USD	1 345 377	1 284 057	0.17
600 000	Eversource Energy 5.125% 15/05/2033	USD	587 391	559 186	0.07
1 720 000	Goldman Sachs Group, Inc. FRN 21/07/2042	USD	1 197 183	1 110 228	0.14
2 670 000	Hershey Co. 4.500% 04/05/2033	USD	2 640 582	2 519 784	0.33
60 000	Indiana University Health, Inc. Obligated Group 2.852% 01/11/2051	USD	39 763	36 337	0.00
46 000	Kaiser Foundation Hospit 2.810% 01/06/2041	USD	33 433	30 875	0.00
121 000	Kaiser Foundation Hospit 3.002% 01/06/2051	USD	84 322	76 085	0.01
1 693 000	Marriott International, Inc. 2.850% 15/04/2031	USD	1 406 171	1 365 069	0.18
200 000	McDonald's Corp. 5.450% 14/08/2053	USD	199 792	187 918	0.02
400 000	Merck & Co, Inc. 5.000% 17/05/2053	USD	399 008	363 714	0.05
1 940 000	Morgan Stanley FRN 04/05/2027	USD	1 749 764	1 727 016	0.22
90 000	NextEra Energy Capital 1.900% 15/06/2028	USD	78 145	76 162	0.01

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
United States (cont.)					
255 000	Old Republic International Corp. 3.850% 11/06/2051	USD	177 902	168 233	0.02
260 000	Oncor Electric Delivery Co. LLC 144A 4.300% 15/05/2028	USD	254 186	248 298	0.03
1 000 000	Owl Rock Capital Corp. 2.875% 11/06/2028	USD	823 512	822 475	0.11
425 000	Pacific Gas and Electric Co. 3.000% 15/06/2028	USD	372 153	364 662	0.05
500 000	SEMPRA 5.500% 01/08/2033	USD	494 690	478 469	0.06
120 000	Triton Container 3.150% 15/06/2031	USD	93 249	90 487	0.01
200 000	Trustees of the University of Pennsylvania 2.516% 01/07/2050	USD	127 700	121 577	0.02
3 535 000	VeriSign, Inc. 2.700% 15/06/2031	USD	2 940 955	2 815 176	0.36
	Total United States		19 639 760	18 911 026	2.44
	Total Bonds		21 791 582	21 017 330	2.71
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
200 000	Oklahoma Development Finance Authority 4.851% 01/02/2045	USD	191 075	185 126	0.03
4 400 000	United States Treasury Bill 0.000% 28/03/2024	USD	4 284 424	4 284 424	0.55
90 000	University of Virginia 2.584% 01/11/2051	USD	60 214	54 756	0.01
	Total United States		4 535 713	4 524 306	0.59
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		4 535 713	4 524 306	0.59
	Total Investments		785 786 007	759 432 397	97.94

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Banks	20.60	Food	0.93
Electric	6.84	Auto Manufacturers	0.85
Diversified Financial Services	4.53	Biotechnology	0.82
Multi-National	4.36	Healthcare-Products	0.75
Pipelines	4.06	Iron/Steel	0.75
Pharmaceuticals	4.05	Miscellaneous Manufacturing	0.61
Sovereign	3.71	Investment Companies	0.57
Telecommunications	3.61	Cosmetics/Personal Care	0.56
Healthcare-Services	3.13	Chemicals	0.41
Software	3.01	Gas	0.41
Insurance	2.96	Holding Companies-Diversified	0.33
Computers	2.71	Apparel	0.28
Agriculture	2.45	Transportation	0.28
REITS	2.24	Electrical Components & Equipment	0.27
Semiconductors	2.13	Regional (State/Province)	0.23
Media	2.04	Advertising	0.20
Municipal	2.03	Building Materials	0.17
Internet	1.83	Environmental Control	0.12
Oil & Gas	1.45	Hand/Machine Tools	0.12
Aerospace/Defense	1.43	Water	0.12
Commercial Services	1.40	Oil & Gas Services	0.08
Beverages	1.39	Household Products/Wares	0.05
Machinery-Diversified	1.38	Real Estate	0.05
Retail	1.37	Leisure Time	0.02
Electronics	1.22	Auto Parts & Equipment	0.00
Home Builders	1.05		97.94
Mining	1.02		
Lodging	0.96		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	10 Year US Treasury Note	Chicago Board of Trade	19/12/2023	Morgan Stanley & Co. International PLC	(67)	7 240 188	87 813
USD	2 Year US Treasury Note	Chicago Board of Trade	29/12/2023	Morgan Stanley & Co. International PLC	68	13 784 344	(21 062)
USD	5 Year US Treasury Note	Chicago Board of Trade	29/12/2023	Morgan Stanley & Co. International PLC	(86)	9 060 906	37 472
USD	US Long Bond	Chicago Board of Trade	19/12/2023	Morgan Stanley & Co. International PLC	(125)	13 945 312	311 692

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

Unaudited semi-annual report

Lumyna – American Debt – Credit UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Futures contracts (cont.)

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	US Long Bond	Chicago Board of Trade	19/12/2023	Morgan Stanley & Co. International PLC	386	43 919 562	(2 449 503)
USD	US Ultra Long Bond	Chicago Board of Trade	19/12/2023	Morgan Stanley & Co. International PLC	(15)	1 780 313	71 880
Total Futures contracts						89 730 625	(1 961 708)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
CHF	1 580 918	USD	1 790 865	04/10/2023	State Street Bank and Trust Company	(62 529)
EUR	336 052 396	USD	364 977 619	04/10/2023	State Street Bank and Trust Company	(9 167 780)
GBP	13 679 081	USD	17 309 395	04/10/2023	State Street Bank and Trust Company	(613 303)
USD	1 729 089	CHF	1 580 916	04/10/2023	State Street Bank and Trust Company	753
USD	355 947 914	EUR	336 052 398	04/10/2023	State Street Bank and Trust Company	138 074
USD	16 708 442	GBP	13 679 080	04/10/2023	State Street Bank and Trust Company	12 350
CHF	1 517 249	USD	1 664 070	03/11/2023	State Street Bank and Trust Company	(64)
EUR	322 204 745	USD	341 583 547	03/11/2023	State Street Bank and Trust Company	(14 283)
GBP	12 952 687	USD	15 812 801	03/11/2023	State Street Bank and Trust Company	(386)
USD	68 220	CHF	62 209	03/11/2023	State Street Bank and Trust Company	(6)
USD	10 935 336	EUR	10 318 323	03/11/2023	State Street Bank and Trust Company	(3 118)
USD	686 693	GBP	562 533	03/11/2023	State Street Bank and Trust Company	(36)
Total forward foreign exchange contracts						(9 710 328)

The counterparty for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company with (1.25)% of the NAV.

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
100 000	Australia & New Zealand Banking Group Ltd. 3.437% 04/04/2025	EUR	107 519	104 941	0.07
470 000	Australia & New Zealand Banking Group Ltd. - Reg 0.250% 17/03/2025	EUR	486 987	471 420	0.30
200 000	Bank of Queensland Ltd. 1.839% 09/06/2027	EUR	204 169	196 729	0.12
200 000	Bendigo & Adelaide Bank Ltd. 4.020% 04/10/2026	EUR	211 680	211 648	0.13
200 000	Commonwealth Bank of Australia 0.750% 28/02/2028	EUR	193 371	185 732	0.12
200 000	Commonwealth Bank of Australia 3.000% 04/09/2026	GBP	235 811	229 256	0.14
200 000	Commonwealth Bank of Australia 3.246% 24/10/2025	EUR	215 875	208 736	0.13
200 000	Commonwealth Bank of Australia 3.768% 31/08/2027	EUR	217 371	211 122	0.13
200 000	Commonwealth Bank of Australia - Reg 0.125% 15/10/2029	EUR	178 457	170 100	0.11
150 000	Commonwealth Bank of Australia - Reg 0.875% 19/02/2029	EUR	142 468	136 290	0.09
200 000	National Australia Bank Ltd. 2.347% 30/08/2029	EUR	204 329	195 040	0.12
200 000	National Australia Bank Ltd. 3.263% 13/02/2026	EUR	215 787	208 466	0.13
300 000	National Australia Bank Ltd. - Reg 0.625% 16/03/2027	EUR	295 241	284 590	0.18
100 000	National Australia Bank Ltd. - Reg 0.750% 30/01/2026	EUR	101 903	98 458	0.06
200 000	National Australia Bank Ltd. - Reg 2.250% 06/06/2025	EUR	212 709	205 702	0.13
100 000	Westpac Banking Corp. 0.000% 22/09/2028	EUR	91 229	87 354	0.06
200 000	Westpac Banking Corp. 0.375% 22/09/2036	EUR	146 621	134 681	0.09
400 000	Westpac Banking Corp. - Reg 0.375% 02/04/2026	EUR	401 856	388 207	0.24
200 000	Westpac Banking Corp. - Reg 0.500% 16/01/2025	EUR	209 218	202 380	0.13
200 000	Westpac Banking Corp. - Reg 1.079% 05/04/2027	EUR	199 516	192 324	0.12
	Total Australia		4 272 117	4 123 176	2.60
Austria					
100 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 0.000% 21/01/2028	EUR	94 000	90 593	0.06
100 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 1.125% 31/07/2028	EUR	98 194	94 159	0.06
200 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 3.000% 17/05/2027	EUR	214 100	206 441	0.13
300 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 3.125% 12/01/2029	EUR	322 420	308 855	0.19
100 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG - Reg 0.000% 19/11/2035	EUR	72 238	66 636	0.04
200 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG - Reg 0.100% 12/05/2031	EUR	171 164	161 613	0.10

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

Unaudited semi-annual report

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Austria (cont.)					
200 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG - Reg 0.375% 25/03/2041	EUR	131 745	118 143	0.07
100 000	Erste Group Bank AG 2.500% 19/09/2030	EUR	103 868	98 365	0.06
100 000	Erste Group Bank AG 3.250% 10/01/2029	EUR	108 261	103 720	0.07
200 000	Erste Group Bank AG - Reg 0.100% 15/01/2030	EUR	178 495	169 838	0.11
200 000	Erste Group Bank AG - Reg 0.500% 12/01/2037	EUR	150 492	138 099	0.09
300 000	Erste Group Bank AG - Reg 0.625% 17/04/2026	EUR	303 726	293 366	0.19
100 000	Erste Group Bank AG - Reg 0.750% 05/02/2025	EUR	104 815	101 331	0.06
200 000	Erste Group Bank AG - Reg 0.750% 17/01/2028	EUR	195 097	187 556	0.12
300 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.000% 18/06/2027	EUR	288 183	277 402	0.18
100 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.000% 08/09/2028	EUR	88 521	88 569	0.06
100 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.125% 23/06/2031	EUR	85 300	80 534	0.05
100 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 1.625% 11/05/2029	EUR	98 746	95 040	0.06
100 000	Hypo Tirol Bank AG - Reg 0.000% 11/03/2031	EUR	85 230	80 563	0.05
300 000	Hypo Vorarlberg Bank AG 1.625% 11/05/2028	EUR	301 926	289 537	0.18
200 000	Hypo Vorarlberg Bank AG - Reg 0.375% 17/05/2024	EUR	213 664	206 837	0.13
100 000	Oberoesterreichische Landesbank AG - Reg 0.625% 16/05/2025	EUR	103 576	100 093	0.06
200 000	Raiffeisen Bank International AG 1.500% 24/05/2027	EUR	200 353	194 647	0.12
200 000	Raiffeisen Bank International AG 3.875% 16/03/2026	EUR	218 090	210 697	0.13
200 000	Raiffeisenlandesbank Niederoesterreich-Wien AG 0.625% 28/08/2026	EUR	200 378	193 421	0.12
200 000	Raiffeisenlandesbank Niederoesterreich-Wien AG 2.000% 05/01/2026	EUR	209 189	203 014	0.13
100 000	Raiffeisenlandesbank Niederoesterreich-Wien AG 3.250% 11/01/2030	EUR	107 764	102 975	0.07
100 000	Raiffeisenlandesbank Niederoesterreich-Wien AG 3.375% 24/07/2028	EUR	107 743	104 023	0.07
200 000	Raiffeisenlandesbank Niederoesterreich-Wien AG - Reg 0.375% 15/01/2035	EUR	156 277	145 178	0.09
400 000	Raiffeisenlandesbank Oberoesterreich AG 1.250% 26/04/2027	EUR	403 062	388 181	0.24
100 000	Raiffeisenlandesbank Oberoesterreich AG - Reg 0.500% 22/01/2035	EUR	79 504	73 695	0.05
100 000	Raiffeisen-Landesbank Steiermark AG - Reg 0.500% 27/05/2041	EUR	66 798	59 869	0.04
100 000	Raiffeisen-Landesbank Steiermark AG - Reg 1.375% 11/05/2033	EUR	91 402	85 593	0.05
200 000	Raiffeisen-Landesbank Tirol AG 3.000% 24/01/2028	EUR	213 334	205 179	0.13

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Unaudited semi-annual report

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Austria (cont.)					
100 000	Raiffeisenlandesbank Vorarlberg Waren-und Revisionsverband registrierte GenmbH - Reg 0.250% 04/03/2036	EUR	74 851	68 968	0.04
100 000	UniCredit Bank Austria AG 2.375% 20/09/2027	EUR	102 603	100 793	0.06
100 000	UniCredit Bank Austria AG 3.125% 21/09/2029	EUR	107 698	102 886	0.07
100 000	UniCredit Bank Austria AG - Reg 0.050% 21/09/2035	EUR	73 954	68 187	0.04
200 000	UniCredit Bank Austria AG - Reg 0.250% 21/06/2030	EUR	178 309	169 422	0.11
100 000	UniCredit Bank Austria AG - Reg 0.625% 20/03/2029	EUR	94 378	90 210	0.06
100 000	UniCredit Bank Austria AG - Reg 0.750% 25/02/2025	EUR	104 612	101 137	0.06
100 000	Volksbank Wien AG - Reg 0.375% 04/03/2026	EUR	100 751	97 270	0.06
	Total Austria		6 404 811	6 122 635	3.86
Belgium					
100 000	Argenta Spaarbank NV - Reg 0.000% 11/02/2031	EUR	85 318	80 681	0.05
100 000	Argenta Spaarbank NV - Reg 0.500% 08/10/2041	EUR	66 815	60 027	0.04
100 000	Argenta Spaarbank NV - Reg 0.750% 03/03/2029	EUR	95 030	90 637	0.06
100 000	Belfius Bank S.A. 3.250% 18/10/2027	EUR	108 474	104 112	0.06
400 000	Belfius Bank S.A. - Reg 1.000% 12/06/2028	EUR	392 364	374 767	0.24
100 000	BNP Paribas Fortis S.A. - Reg 0.875% 22/03/2028	EUR	97 973	93 955	0.06
300 000	ING Belgium S.A. 1.500% 19/05/2029	EUR	298 612	283 781	0.18
200 000	ING Belgium S.A. 3.375% 31/05/2027	EUR	209 433	209 486	0.13
200 000	ING Belgium S.A. - Reg 0.000% 20/02/2030	EUR	177 666	168 680	0.11
200 000	KBC Bank NV 3.125% 22/02/2027	EUR	215 188	207 958	0.13
300 000	KBC Bank NV - Reg 0.000% 03/12/2025	EUR	303 201	292 933	0.18
	Total Belgium		2 050 074	1 967 017	1.24
Canada					
200 000	Bank of Montreal 2.750% 13/10/2026	EUR	212 441	205 134	0.13
200 000	Bank of Montreal - Reg 0.050% 08/06/2029	EUR	180 447	172 054	0.11
300 000	Bank of Montreal - Reg 0.125% 26/01/2027	EUR	291 691	281 052	0.18
400 000	Bank of Montreal - Reg 1.000% 05/04/2026	EUR	408 080	394 204	0.25
275 000	Bank of Nova Scotia 3.250% 18/01/2028	EUR	296 491	284 718	0.18
200 000	Bank of Nova Scotia - Reg 0.000% 14/01/2027	EUR	193 924	186 990	0.12
300 000	Bank of Nova Scotia - Reg 0.000% 15/12/2027	EUR	279 148	271 746	0.17
200 000	Bank of Nova Scotia - Reg 0.000% 14/09/2029	EUR	177 864	169 570	0.11
100 000	Bank of Nova Scotia - Reg 0.375% 26/03/2030	EUR	85 295	85 259	0.05
500 000	Bank of Nova Scotia - Reg 0.450% 16/03/2026	EUR	503 647	486 581	0.31
300 000	Bank of Nova Scotia - Reg 0.500% 22/01/2025	EUR	313 873	303 511	0.19
300 000	Canadian Imperial Bank of Commerce 0.000% 07/10/2026	EUR	293 369	283 146	0.18
100 000	Canadian Imperial Bank of Commerce 3.250% 31/03/2027	EUR	103 864	103 690	0.07
100 000	Canadian Imperial Bank of Commerce - Reg 0.000% 30/04/2029	EUR	90 297	86 225	0.05

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

Unaudited semi-annual report

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Canada (cont.)					
500 000	Canadian Imperial Bank of Commerce - Reg 0.375% 10/03/2026	EUR	502 982	485 755	0.31
100 000	Equitable Bank 1.375% 27/05/2025	EUR	104 539	101 089	0.06
200 000	Federation des Caisses Desjardins du Quebec 0.000% 24/09/2025	EUR	202 100	196 115	0.12
100 000	Federation des Caisses Desjardins du Quebec 0.250% 08/02/2027	EUR	97 553	94 039	0.06
200 000	Federation des Caisses Desjardins du Quebec - Reg 0.000% 08/04/2026	EUR	199 007	192 201	0.12
300 000	HSBC Bank Canada 1.500% 15/09/2027	EUR	302 664	291 336	0.18
200 000	National Bank of Canada - Reg 0.000% 25/03/2028	EUR	187 081	179 486	0.11
200 000	National Bank of Canada - Reg 0.125% 27/01/2027	EUR	194 758	187 468	0.12
200 000	National Bank of Canada - Reg 0.750% 13/03/2025	EUR	209 057	202 104	0.13
200 000	Royal Bank of Canada 1.750% 08/06/2029	EUR	198 843	189 815	0.12
300 000	Royal Bank of Canada - Reg 0.000% 21/01/2027	EUR	291 185	280 644	0.18
300 000	Royal Bank of Canada - Reg 0.000% 27/01/2031	EUR	255 613	241 928	0.15
600 000	Royal Bank of Canada - Reg 0.050% 19/06/2026	EUR	594 384	573 884	0.36
200 000	Royal Bank of Canada - Reg 0.125% 25/03/2025	EUR	206 902	200 136	0.13
200 000	Royal Bank of Canada - Reg 0.125% 26/04/2027	EUR	193 349	186 114	0.12
200 000	Royal Bank of Canada - Reg 0.625% 10/09/2025	EUR	205 753	199 001	0.13
300 000	Toronto-Dominion Bank 1.707% 28/07/2025	EUR	315 698	305 206	0.19
275 000	Toronto-Dominion Bank 3.250% 27/04/2026	EUR	296 364	286 253	0.18
200 000	Toronto-Dominion Bank 3.666% 08/09/2031	EUR	208 722	208 631	0.13
140 000	Toronto-Dominion Bank 3.715% 13/03/2030	EUR	154 474	147 207	0.09
200 000	Toronto-Dominion Bank 3.765% 08/09/2026	EUR	216 754	211 064	0.13
380 000	Toronto-Dominion Bank 3.879% 13/03/2026	EUR	415 542	401 596	0.25
200 000	Toronto-Dominion Bank - Reg 0.100% 19/07/2027	EUR	191 593	184 218	0.12
400 000	Toronto-Dominion Bank - Reg 0.864% 24/03/2027	EUR	397 497	382 950	0.24
	Total Canada		9 572 845	9 242 120	5.83
Czech Republic					
100 000	Komerční banka A/S - Reg 0.000% 20/01/2026	EUR	99 895	96 441	0.06
100 000	UniCredit Bank Czech Republic & Slovakia A/S 3.625% 15/02/2026	EUR	105 890	104 345	0.07
100 000	UniCredit Bank Czech Republic & Slovakia A/S 3.750% 20/06/2028	EUR	107 974	104 066	0.06
	Total Czech Republic		313 759	304 852	0.19
Denmark					
100 000	Danmarks Skibskredit A/S - Reg 0.250% 21/06/2028	EUR	92 533	88 639	0.06
900 000	DLR Kredit A/S 1.000% 01/04/2025	DKK	126 950	122 632	0.08
200 000	Jyske Realkredit A/S 0.000% 01/10/2027	EUR	189 887	183 108	0.12
1 000 000	Jyske Realkredit A/S 1.000% 01/10/2024	DKK	142 909	138 159	0.09
1 500 000	Jyske Realkredit A/S 1.000% 01/04/2025	DKK	211 780	204 548	0.13
1 000 000	Jyske Realkredit A/S 1.000% 01/10/2025	DKK	139 349	134 558	0.08

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Denmark (cont.)					
200 000	Jyske Realkredit A/S - Reg 0.500% 01/10/2026	EUR	199 484	192 439	0.12
3 300 000	Nordea Kredit Realkreditaktieselskab 1.000% 01/04/2026	DKK	454 408	438 729	0.28
3 100 000	Nordea Kredit Realkreditaktieselskab 1.000% 01/10/2026	DKK	423 870	407 390	0.26
2 000 000	Nordea Kredit Realkreditaktieselskab 1.000% 01/04/2027	DKK	268 265	260 010	0.16
1 000 000	Nykredit Realkredit A/S 1.000% 01/01/2027	DKK	135 203	130 803	0.08
4 000 000	Nykredit Realkredit A/S - Reg 1.000% 01/07/2026	DKK	547 926	529 338	0.33
7 800 000	Nykredit Realkredit A/S - Reg 1.000% 01/01/2028	DKK	1 032 521	995 821	0.63
5 500 000	Nykredit Realkredit A/S - Reg 2.000% 01/01/2026	DKK	779 425	752 732	0.47
	Total Denmark		4 744 510	4 578 906	2.89
Estonia					
100 000	Luminor Bank AS/Estonia 0.000% 11/03/2025	EUR	99 686	99 684	0.06
	Total Estonia		99 686	99 684	0.06
Finland					
200 000	Aktia Bank Oyj 3.375% 31/05/2027	EUR	217 484	209 608	0.13
100 000	Danske Mortgage Bank Plc. 2.125% 16/09/2025	EUR	106 032	102 459	0.07
200 000	Danske Mortgage Bank Plc. 3.125% 12/01/2027	EUR	207 900	207 943	0.13
200 000	Danske Mortgage Bank Plc. 3.500% 29/01/2029	EUR	218 135	209 537	0.13
200 000	Danske Mortgage Bank Plc. - Reg 0.000% 14/01/2028	EUR	189 351	181 122	0.11
400 000	Nordea Kiinnitysluottopankki Oyj 1.000% 30/03/2029	EUR	387 009	369 269	0.23
100 000	Nordea Kiinnitysluottopankki Oyj 2.500% 14/09/2032	EUR	97 029	96 891	0.06
100 000	Nordea Kiinnitysluottopankki Oyj 3.000% 20/02/2030	EUR	107 484	102 216	0.07
400 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.125% 18/06/2027	EUR	387 303	372 583	0.24
300 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.250% 18/03/2026	EUR	302 229	291 810	0.18
200 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.625% 23/05/2025	EUR	207 767	200 884	0.13
100 000	Oma Saastopankki Oyj 3.125% 15/06/2028	EUR	106 927	103 041	0.07
100 000	OP Mortgage Bank 2.750% 25/01/2030	EUR	100 557	100 528	0.06
200 000	OP MORTGAGE BANK 3.125% 20/10/2028	EUR	215 545	206 672	0.13
200 000	OP Mortgage Bank - Reg 0.000% 19/11/2030	EUR	173 933	164 009	0.10
500 000	OP Mortgage Bank - Reg 0.050% 25/03/2031	EUR	431 804	406 089	0.26
500 000	OP Mortgage Bank - Reg 0.625% 01/09/2025	EUR	515 659	498 396	0.31
150 000	OP Mortgage Bank - Reg 0.625% 15/02/2029	EUR	142 522	135 766	0.09
200 000	SP-Kiinnitysluottopankki Oyj 1.000% 28/04/2025	EUR	207 210	201 987	0.13
100 000	Suomen Hypoteekkiyhdistys - Reg 0.000% 24/03/2031	EUR	85 700	80 459	0.05
100 000	Suomen Hypoteekkiyhdistys - Reg 0.500% 13/03/2026	EUR	101 120	97 727	0.06
	Total Finland		4 508 700	4 338 996	2.74

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France					
200 000	Arkea Home Loans SFH S.A. 0.125% 12/07/2029	EUR	182 380	174 105	0.11
100 000	Arkea Home Loans SFH S.A. - Reg 1.500% 01/06/2033	EUR	92 819	87 017	0.05
300 000	Arkea Public Sector SCF S.A. 3.250% 10/01/2031	EUR	325 604	309 404	0.20
400 000	Arkea Public Sector SCF S.A. - Reg 0.875% 31/03/2028	EUR	391 464	375 705	0.24
100 000	AXA Bank Europe SCF - Reg 0.000% 22/01/2027	EUR	97 235	93 812	0.06
400 000	AXA Bank Europe SCF - Reg 0.125% 01/10/2024	EUR	421 223	407 373	0.26
100 000	AXA Bank Europe SCF - Reg 0.250% 09/06/2040	EUR	65 954	59 620	0.04
200 000	AXA Bank Europe SCF - Reg 0.625% 16/02/2028	EUR	186 041	185 991	0.12
100 000	AXA Bank Europe SCF - Reg 1.375% 18/04/2033	EUR	91 913	86 356	0.05
200 000	AXA Home Loan SFH S.A. - Reg 0.050% 05/07/2027	EUR	192 440	185 211	0.12
100 000	AXA Home Loan SFH S.A. - Reg 0.125% 25/06/2035	EUR	75 551	69 750	0.04
100 000	BNP Paribas Home Loan SFH S.A. 3.000% 25/05/2028	EUR	107 195	103 138	0.06
600 000	BNP Paribas Home Loan SFH S.A. 3.000% 31/01/2030	EUR	643 949	614 124	0.39
200 000	BPCE SFH S.A. 0.000% 21/01/2027	EUR	195 111	187 686	0.12
200 000	BPCE SFH S.A. 0.000% 10/11/2027	EUR	187 400	182 583	0.12
500 000	BPCE SFH S.A. 0.125% 03/12/2030	EUR	435 855	412 896	0.26
200 000	BPCE SFH S.A. 1.125% 12/04/2030	EUR	181 027	180 956	0.11
400 000	BPCE SFH S.A. 1.750% 27/05/2032	EUR	385 242	362 687	0.23
200 000	BPCE SFH S.A. 3.000% 17/10/2029	EUR	214 148	204 208	0.13
100 000	BPCE SFH S.A. 3.125% 20/07/2027	EUR	107 379	103 807	0.07
300 000	BPCE SFH S.A. 3.250% 12/04/2028	EUR	323 730	311 612	0.20
200 000	BPCE SFH S.A. 3.375% 13/03/2029	EUR	214 497	208 582	0.13
300 000	BPCE SFH S.A. - Reg 0.000% 29/01/2029	EUR	274 541	262 368	0.17
200 000	BPCE SFH S.A. - Reg 0.375% 18/03/2041	EUR	132 539	118 396	0.07
200 000	BPCE SFH S.A. - Reg 0.500% 23/01/2035	EUR	160 017	148 310	0.09
200 000	BPCE SFH S.A. - Reg 0.625% 29/05/2031	EUR	178 770	169 051	0.11
200 000	BPCE SFH S.A. - Reg 0.750% 02/09/2025	EUR	206 614	199 725	0.13
1 100 000	BPCE SFH S.A. - Reg 0.750% 27/11/2026	EUR	1 102 615	1 063 887	0.67
100 000	BPCE SFH S.A. - Reg 0.875% 13/04/2028	EUR	97 578	93 582	0.06
200 000	BPCE SFH S.A. - Reg 1.000% 08/06/2029	EUR	192 033	183 263	0.12
400 000	Caisse de Refinancement de l'Habitat S.A. 2.400% 17/01/2025	EUR	429 387	415 171	0.26
300 000	Caisse de Refinancement de l'Habitat S.A. 3.125% 23/02/2033	EUR	322 661	302 733	0.19
200 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.000% 27/11/2026	EUR	196 246	189 237	0.12
200 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.000% 07/02/2028	EUR	188 979	181 415	0.11
300 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.000% 08/10/2029	EUR	269 536	256 565	0.16
100 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.250% 07/02/2035	EUR	77 966	71 762	0.05
100 000	CAISSE REFINANCE L HABIT 3.375% 28/06/2032	EUR	110 280	103 162	0.07
200 000	Cie de Financement Foncier S.A. 3.375% 16/09/2031	EUR	207 589	207 524	0.13

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
200 000	Cie de Financement Foncier S.A. - Reg 0.000% 10/11/2027	EUR	189 959	182 600	0.12
500 000	Cie de Financement Foncier S.A. - Reg 0.000% 25/09/2030	EUR	435 336	412 791	0.26
300 000	Cie de Financement Foncier S.A. - Reg 0.375% 11/12/2024	EUR	314 764	304 445	0.19
200 000	Cie de Financement Foncier S.A. - Reg 0.375% 09/04/2027	EUR	196 143	188 959	0.12
400 000	Cie de Financement Foncier S.A. - Reg 0.500% 04/09/2024	EUR	423 862	410 143	0.26
200 000	Cie de Financement Foncier S.A. - Reg 0.600% 25/10/2041	EUR	137 657	123 254	0.08
500 000	Cie de Financement Foncier S.A. - Reg 0.750% 29/05/2026	EUR	507 399	489 946	0.31
200 000	Cie de Financement Foncier S.A. - Reg 0.750% 11/01/2028	EUR	195 338	187 682	0.12
500 000	Cie de Financement Foncier S.A. - Reg 0.875% 11/09/2028	EUR	484 405	463 930	0.29
200 000	Cie de Financement Foncier S.A. - Reg 1.250% 15/11/2032	EUR	183 474	172 259	0.11
400 000	Cie de Financement Foncier S.A. - Reg 3.125% 17/05/2029	EUR	430 131	411 430	0.26
300 000	Credit Agricole Home Loan SFH S.A. 0.875% 11/08/2028	EUR	291 147	279 116	0.18
500 000	Credit Agricole Home Loan SFH S.A. 0.875% 06/05/2034	EUR	427 200	397 709	0.25
100 000	Credit Agricole Home Loan SFH S.A. 3.125% 16/08/2029	EUR	102 973	102 959	0.06
300 000	Credit Agricole Home Loan SFH S.A. 3.250% 28/09/2026	EUR	323 843	314 180	0.20
200 000	Credit Agricole Home Loan SFH S.A. 3.250% 28/09/2032	EUR	217 054	204 649	0.13
200 000	Credit Agricole Home Loan SFH S.A. 3.375% 04/09/2028	EUR	216 950	209 001	0.13
300 000	Credit Agricole Home Loan SFH S.A. - Reg 0.000% 03/11/2031	EUR	251 836	237 190	0.15
600 000	Credit Agricole Home Loan SFH S.A. - Reg 0.500% 03/04/2025	EUR	624 532	603 881	0.38
500 000	Credit Agricole Home Loan SFH S.A. - Reg 0.750% 05/05/2027	EUR	496 320	478 116	0.30
700 000	Credit Agricole Home Loan SFH S.A. - Reg 0.875% 31/08/2027	EUR	694 694	666 667	0.42
300 000	Credit Agricole Home Loan SFH S.A. - Reg 1.250% 24/03/2031	EUR	283 111	267 980	0.17
200 000	Credit Agricole Home Loan SFH S.A. - Reg 1.375% 03/02/2032	EUR	187 815	177 122	0.11

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Unaudited semi-annual report

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
100 000	Credit Agricole Home Loan SFH S.A. - Reg 1.500% 28/09/2038	EUR	84 969	77 559	0.05
100 000	Credit Agricole Public Sector SCF S.A. 0.125% 08/12/2031	EUR	84 718	79 877	0.05
200 000	Credit Agricole Public Sector SCF S.A. 0.625% 29/03/2029	EUR	188 883	180 530	0.11
200 000	Credit Agricole Public Sector SCF S.A. - Reg 0.250% 31/10/2026	EUR	197 782	190 851	0.12
200 000	Credit Mutuel - CIC Home Loan SFH S.A. 0.125% 28/01/2030	EUR	180 237	170 054	0.11
200 000	Credit Mutuel Home Loan SFH S.A. 0.000% 20/07/2028	EUR	186 234	178 519	0.11
200 000	Credit Mutuel Home Loan SFH S.A. 3.125% 22/06/2027	EUR	215 924	207 886	0.13
200 000	Credit Mutuel Home Loan SFH S.A. 3.125% 22/02/2033	EUR	214 597	201 839	0.13
200 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.000% 06/05/2031	EUR	170 460	161 056	0.10
500 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.625% 02/02/2026	EUR	509 328	492 171	0.31
200 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.625% 04/03/2027	EUR	198 485	191 283	0.12
600 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.875% 07/04/2026	EUR	612 317	591 488	0.37
200 000	Credit Mutuel Home Loan SFH S.A. - Reg 1.000% 30/04/2028	EUR	196 371	188 412	0.12
100 000	HSBC SFH France S.A. 2.500% 28/06/2028	EUR	100 406	100 410	0.06
400 000	HSBC SFH France S.A. - Reg 0.750% 22/03/2027	EUR	397 973	383 456	0.24
200 000	La Banque Postale Home Loan SFH S.A. 0.875% 07/02/2028	EUR	188 765	188 697	0.12
200 000	La Banque Postale Home Loan SFH S.A. 3.000% 31/01/2031	EUR	213 975	203 348	0.13
100 000	La Banque Postale Home Loan SFH S.A. 3.125% 19/02/2029	EUR	107 592	103 129	0.06
200 000	La Banque Postale Home Loan SFH S.A. 3.250% 23/01/2030	EUR	217 330	207 265	0.13
200 000	La Banque Postale Home Loan SFH S.A. - Reg 0.000% 22/10/2029	EUR	179 489	170 721	0.11
200 000	La Banque Postale Home Loan SFH S.A. - Reg 0.250% 12/02/2035	EUR	155 237	143 943	0.09
200 000	La Banque Postale Home Loan SFH S.A. - Reg 0.625% 23/06/2027	EUR	197 250	189 891	0.12
200 000	MMB SCF SACA - Reg 0.000% 20/09/2031	EUR	167 918	158 209	0.10
100 000	MMB SCF SACA - Reg 0.750% 31/10/2025	EUR	102 660	99 219	0.06
100 000	Societe Generale SFH S.A. 0.750% 19/01/2028	EUR	93 937	93 869	0.06
400 000	Societe Generale SFH S.A. 1.375% 05/05/2028	EUR	399 935	383 397	0.24
200 000	Societe Generale SFH S.A. 1.750% 05/05/2034	EUR	187 798	175 388	0.11
100 000	Societe Generale SFH S.A. 3.125% 24/02/2032	EUR	107 645	101 715	0.06

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
200 000	Societe Generale SFH S.A. 3.375% 31/07/2030	EUR	220 359	207 877	0.13
300 000	Societe Generale SFH S.A. 3.625% 31/07/2026	EUR	328 830	316 911	0.20
200 000	Societe Generale SFH S.A. - Reg 0.000% 05/02/2031	EUR	172 167	162 734	0.10
400 000	Societe Generale SFH S.A. - Reg 0.125% 02/02/2029	EUR	369 004	352 365	0.22
500 000	Societe Generale SFH S.A. - Reg 0.500% 30/01/2025	EUR	523 109	505 732	0.32
200 000	Societe Generale SFH S.A. - Reg 0.750% 29/01/2027	EUR	199 675	192 469	0.12
	Total France		24 552 810	23 511 053	14.83
Germany					
100 000	Aareal Bank AG 0.125% 01/02/2030	EUR	85 150	85 038	0.05
400 000	Aareal Bank AG 1.375% 01/02/2029	EUR	395 839	377 321	0.24
200 000	Aareal Bank AG 3.125% 13/02/2026	EUR	215 344	208 686	0.13
200 000	Aareal Bank AG - Reg 0.000% 01/02/2028	EUR	189 011	180 968	0.11
100 000	Bausparkasse Schwaebisch Hall AG 0.000% 22/10/2030	EUR	82 829	82 861	0.05
300 000	Bausparkasse Schwaebisch Hall AG - Reg 0.200% 27/04/2033	EUR	247 931	230 023	0.14
200 000	Bayerische Landesbank 2.125% 01/09/2031	EUR	203 515	192 396	0.12
250 000	Bayerische Landesbank - Reg 0.200% 20/05/2030	EUR	225 675	214 444	0.13
500 000	Bayerische Landesbank - Reg 0.250% 14/01/2025	EUR	522 241	504 937	0.32
300 000	Bayerische Landesbank - Reg 0.750% 19/01/2028	EUR	294 798	283 183	0.18
250 000	Berlin Hyp AG 3.000% 11/05/2026	EUR	270 141	260 763	0.16
200 000	Berlin Hyp AG 3.375% 07/03/2028	EUR	218 741	210 645	0.13
200 000	Berlin Hyp AG 3.375% 23/08/2028	EUR	218 331	210 600	0.13
300 000	Berlin Hyp AG - Reg 0.000% 24/01/2028	EUR	285 242	274 023	0.17
325 000	Berlin Hyp AG - Reg 0.000% 02/09/2030	EUR	286 310	271 354	0.17
300 000	Berlin Hyp AG - Reg 0.000% 27/01/2031	EUR	261 157	247 195	0.16
200 000	Berlin Hyp AG - Reg 0.375% 21/02/2025	EUR	208 604	201 722	0.13
200 000	Commerzbank AG 0.000% 11/03/2030	EUR	178 439	169 460	0.11
200 000	Commerzbank AG 0.500% 09/06/2026	EUR	201 722	194 698	0.12
200 000	Commerzbank AG 1.250% 09/01/2034	EUR	181 422	168 727	0.11
100 000	Commerzbank AG 2.250% 01/09/2032	EUR	95 321	95 237	0.06
100 000	Commerzbank AG 2.875% 28/04/2026	EUR	107 723	103 899	0.06
600 000	Commerzbank AG 3.125% 20/04/2029	EUR	652 657	622 353	0.39
200 000	Commerzbank AG 3.375% 28/08/2028	EUR	217 817	209 846	0.13
400 000	Commerzbank AG - Reg 0.625% 28/05/2025	EUR	415 564	401 693	0.25
300 000	Commerzbank AG - Reg 0.625% 24/08/2027	EUR	295 296	284 149	0.18
100 000	Commerzbank AG - Reg 0.875% 18/04/2028	EUR	98 197	94 223	0.06
100 000	Deut Pfandbriefbank AG 3.625% 28/10/2027	EUR	105 289	105 280	0.07
200 000	Deutsche Apotheker-und Aerztebank eG 0.500% 14/02/2025	EUR	208 923	202 008	0.13
300 000	Deutsche Apotheker-und Aerztebank eG - Reg 0.000% 06/02/2029	EUR	276 204	264 190	0.17
200 000	Deutsche Bank AG 2.625% 30/06/2037	EUR	204 043	186 473	0.12

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
400 000	Deutsche Bank AG 3.125% 19/10/2026	EUR	427 334	417 112	0.26
100 000	Deutsche Bank AG 3.125% 19/05/2033	EUR	108 354	101 569	0.06
200 000	Deutsche Bank AG - Reg 0.000% 02/10/2029	EUR	180 566	172 195	0.11
300 000	Deutsche Bank AG - Reg 0.500% 22/01/2026	EUR	305 267	295 023	0.19
100 000	Deutsche Hypothekenbank AG - Reg 0.750% 05/03/2029	EUR	95 746	91 538	0.06
100 000	Deutsche Kreditbank AG 1.625% 05/05/2032	EUR	96 936	91 423	0.06
100 000	Deutsche Kreditbank AG 3.000% 31/01/2035	EUR	107 024	99 960	0.06
100 000	Deutsche Kreditbank AG - Reg 0.875% 02/10/2028	EUR	97 446	93 391	0.06
100 000	Deutsche Pfandbriefbank AG 0.100% 21/01/2028	EUR	95 122	90 886	0.06
200 000	Deutsche Pfandbriefbank AG 0.500% 22/05/2024	EUR	213 849	206 996	0.13
200 000	Deutsche Pfandbriefbank AG 0.625% 30/08/2027	EUR	196 571	188 406	0.12
200 000	Deutsche Pfandbriefbank AG 2.875% 19/01/2029	EUR	213 181	203 250	0.13
300 000	Deutsche Pfandbriefbank AG 3.000% 25/01/2027	EUR	322 677	310 033	0.19
400 000	DZ HYP AG 1.625% 30/05/2031	EUR	391 152	370 355	0.23
300 000	DZ HYP AG 3.000% 29/10/2027	EUR	323 894	311 489	0.20
250 000	DZ HYP AG 3.250% 31/05/2033	EUR	274 412	258 008	0.16
100 000	DZ HYP AG 3.375% 31/01/2028	EUR	109 054	105 300	0.07
500 000	DZ HYP AG - Reg 0.000% 12/09/2025	EUR	509 574	492 517	0.31
500 000	DZ HYP AG - Reg 0.000% 15/01/2027	EUR	488 733	471 048	0.30
100 000	DZ HYP AG - Reg 0.000% 27/10/2028	EUR	92 853	88 925	0.06
400 000	DZ HYP AG - Reg 0.500% 13/11/2025	EUR	409 747	395 860	0.25
400 000	DZ HYP AG - Reg 0.875% 18/01/2030	EUR	379 475	361 488	0.23
75 000	DZ HYP AG - Reg 0.875% 17/04/2034	EUR	65 014	60 489	0.04
100 000	Hamburg Commercial Bank AG 2.000% 20/07/2027	EUR	101 321	99 572	0.06
100 000	Hamburg Commercial Bank AG 3.375% 01/02/2028	EUR	104 483	104 486	0.07
200 000	Hamburg Commercial Bank AG - Reg 0.100% 02/11/2028	EUR	185 827	177 487	0.11
200 000	Hamburger Sparkasse 3.000% 15/09/2028	EUR	215 004	207 086	0.13
300 000	ING-DiBa AG - Reg 0.125% 23/05/2027	EUR	291 679	280 864	0.18
300 000	ING-DiBa AG - Reg 0.625% 25/02/2029	EUR	286 994	273 074	0.17
200 000	ING-DiBa AG - Reg 1.250% 09/10/2033	EUR	181 819	169 619	0.11
200 000	Landbk Hessen Thuringen 0.000% 19/07/2027	EUR	192 655	185 442	0.12
100 000	Landbk Hessen Thuringen 3.375% 20/01/2028	EUR	108 904	105 211	0.07
650 000	Landesbank Baden-Wuerttemberg 2.875% 23/03/2026	EUR	700 510	675 780	0.43
300 000	Landesbank Baden-Wuerttemberg - Reg 0.000% 16/07/2027	EUR	289 758	278 618	0.18
200 000	Landesbank Berlin AG 1.500% 15/05/2026	EUR	206 868	200 485	0.13
200 000	Landesbank Hessen-Thuringen Girozentrale 0.000% 26/09/2029	EUR	172 453	172 395	0.11
200 000	Landesbank Hessen-Thuringen Girozentrale - Reg 0.000% 22/01/2025	EUR	208 158	201 254	0.13
300 000	Landesbank Hessen-Thuringen Girozentrale - Reg 0.500% 16/01/2026	EUR	305 974	295 560	0.19

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
100 000	Landesbank Hessen-Thuringen Girozentrale - Reg 0.500% 19/01/2037	EUR	77 501	70 385	0.04
300 000	Landesbank Hessen-Thuringen Girozentrale - Reg 0.875% 20/03/2028	EUR	295 336	283 340	0.18
200 000	Lb Baden Wuerttemberg 3.250% 04/11/2026	EUR	216 548	209 796	0.13
300 000	Muenchener Hypothekenbank eG 1.250% 14/02/2030	EUR	291 723	277 804	0.17
100 000	Muenchener Hypothekenbank eG 1.875% 25/08/2032	EUR	98 474	92 823	0.06
100 000	Muenchener Hypothekenbank eG 2.500% 04/07/2028	EUR	101 294	101 209	0.06
200 000	Muenchener Hypothekenbank eG - Reg 0.000% 19/10/2039	EUR	130 091	117 081	0.07
100 000	Muenchener Hypothekenbank eG - Reg 0.000% 02/11/2040	EUR	63 048	56 470	0.03
200 000	Muenchener Hypothekenbank eG - Reg 0.250% 02/05/2036	EUR	151 472	139 449	0.09
100 000	Muenchener Hypothekenbank eG - Reg 1.000% 18/04/2039	EUR	79 354	72 216	0.04
150 000	Muenchener Hypothekenbank eG - Reg 2.750% 24/09/2025	EUR	163 040	155 901	0.10
200 000	Muenchener Hypothekenbank eG - Reg 3.125% 14/08/2029	EUR	217 513	207 756	0.13
400 000	Muenchener Hypothekenbank eG - Reg 3.500% 28/08/2026	EUR	427 555	421 831	0.27
100 000	Norddeutsche Landesbank-Girozentrale 0.000% 23/09/2026	EUR	95 170	95 195	0.06
100 000	Norddeutsche Landesbank-Girozentrale 0.250% 28/10/2026	EUR	97 137	95 633	0.06
200 000	Norddeutsche Landesbank-Girozentrale 1.375% 03/11/2025	EUR	208 681	201 716	0.13
200 000	Norddeutsche Landesbank-Girozentrale - Reg 0.625% 18/01/2027	EUR	199 448	192 332	0.12
300 000	Norddeutsche Landesbank-Girozentrale - Reg 0.750% 18/01/2028	EUR	294 104	282 645	0.18
100 000	Sparkasse Pforzheim Calw 3.000% 11/05/2029	EUR	107 373	103 020	0.06
100 000	UniCredit Bank AG 0.875% 11/01/2029	EUR	92 514	92 515	0.06
200 000	UniCredit Bank AG 1.375% 07/06/2027	EUR	203 342	195 726	0.12
200 000	UniCredit Bank AG 3.000% 13/07/2026	EUR	215 396	207 989	0.13
100 000	UniCredit Bank AG 3.000% 17/05/2027	EUR	107 190	103 644	0.06
400 000	UniCredit Bank AG 3.125% 20/08/2025	EUR	431 149	418 616	0.26
300 000	UniCredit Bank AG - Reg 0.000% 15/09/2028	EUR	279 463	267 496	0.17
400 000	UniCredit Bank AG - Reg 0.000% 10/03/2031	EUR	346 055	327 593	0.21
200 000	UniCredit Bank AG - Reg 0.000% 21/01/2036	EUR	147 693	135 850	0.09
200 000	UniCredit Bank AG - Reg 0.375% 17/01/2033	EUR	169 544	159 016	0.10
400 000	UniCredit Bank AG - Reg 0.500% 04/05/2026	EUR	404 595	390 620	0.25
200 000	Wuestenrot Bausparkasse AG 0.000% 20/10/2027	EUR	190 725	183 920	0.12
Total Germany			22 408 392	21 502 176	13.56

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Iceland					
100 000	Arion Banki HF - Reg 0.050% 05/10/2026	EUR	97 072	93 595	0.06
	Total Iceland		97 072	93 595	0.06
Ireland					
175 000	Bank of Ireland Mortgage Bank - Reg 0.625% 14/03/2025	EUR	182 563	176 490	0.11
	Total Ireland		182 563	176 490	0.11
Italy					
100 000	Banca Carige SpA - Reg 0.625% 28/10/2028	EUR	94 052	90 050	0.06
200 000	Banca Monte dei Paschi di Siena SpA - Reg 0.875% 08/10/2026	EUR	196 454	190 588	0.12
100 000	Banco BPM SpA 3.750% 27/06/2028	EUR	104 689	104 655	0.07
150 000	Banco BPM SpA 3.875% 18/09/2026	EUR	160 814	157 936	0.10
100 000	Banco BPM SpA - Reg 0.750% 15/03/2027	EUR	98 451	94 745	0.06
100 000	Banco BPM SpA - Reg 1.000% 23/01/2025	EUR	105 047	101 535	0.06
100 000	Banco di Desio e della Brianza SpA - Reg 0.375% 24/07/2026	EUR	99 576	95 933	0.06
100 000	BPER Banca 1.125% 22/04/2026	EUR	98 866	98 709	0.06
400 000	Credit Agricole Italia SpA 0.625% 13/01/2026	EUR	403 815	392 662	0.25
200 000	Credit Agricole Italia SpA - Reg 0.250% 30/09/2024	EUR	210 491	203 560	0.13
200 000	Credit Agricole Italia SpA - Reg 0.750% 20/01/2042	EUR	131 235	117 629	0.07
300 000	Credit Agricole Italia SpA - Reg 1.000% 17/01/2045	EUR	194 986	172 174	0.11
100 000	Credito Emiliano SpA 1.750% 31/05/2029	EUR	99 071	94 628	0.06
100 000	Credito Emiliano SpA - Reg 0.000% 07/07/2028	EUR	92 120	88 334	0.06
200 000	Iccrea Banca SpA - Reg 0.000% 23/09/2028	EUR	182 748	174 004	0.11
300 000	Intesa Sanpaolo SpA - Reg 0.500% 15/07/2024	EUR	318 928	308 660	0.19
500 000	Intesa Sanpaolo SpA - Reg 1.000% 25/09/2025	EUR	517 317	499 651	0.31
300 000	Intesa Sanpaolo SpA - Reg 1.125% 16/06/2027	EUR	300 090	288 502	0.18
200 000	Intesa Sanpaolo SpA - Reg 3.250% 10/02/2026	EUR	215 708	208 151	0.13
100 000	Mediobanca Banca di Credito Finanziario SpA 0.500% 01/10/2026	EUR	97 299	95 825	0.06
200 000	Mediobanca Banca di Credito Finanziario SpA - Reg 0.000% 03/02/2031	EUR	167 949	159 003	0.10
150 000	Mediobanca Banca di Credito Finanziario SpA - Reg 1.250% 24/11/2029	EUR	143 049	136 286	0.09
300 000	UniCredit SpA 3.375% 31/01/2027	EUR	323 276	313 041	0.20
150 000	UniCredit SpA 3.500% 31/07/2030	EUR	158 084	154 481	0.10
200 000	UniCredit SpA - Reg 0.375% 31/10/2026	EUR	197 449	190 609	0.12
100 000	Unione di Banche Italiane SpA - Reg 0.375% 14/09/2026	EUR	99 307	95 666	0.06
	Total Italy		4 810 871	4 627 017	2.92

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Japan					
400 000	Sumitomo Mitsui Banking Corp. - Reg 0.000% 10/09/2025	EUR	404 471	390 841	0.25
100 000	Sumitomo Mitsui Banking Corp. - Reg 0.409% 07/11/2029	EUR	89 890	85 492	0.05
300 000	Sumitomo Mitsui Trust Bank Ltd. - Reg 0.277% 25/10/2028	EUR	275 900	264 101	0.17
	Total Japan		770 261	740 434	0.47
Jersey					
200 000	AA Bond Co. Ltd. - Reg 5.500% 31/07/2027	GBP	225 091	222 197	0.14
	Total Jersey		225 091	222 197	0.14
Luxembourg					
100 000	NORD Via LB Luxembourg S.A. Covered Bond Bank - Reg 0.050% 28/01/2025	EUR	103 660	100 272	0.06
100 000	NORDLB LX COV BOND BK 0.000% 10/06/2027	EUR	96 869	92 334	0.06
	Total Luxembourg		200 529	192 606	0.12
Netherlands					
300 000	ABN AMRO BANK NV 0.375% 14/01/2035	EUR	239 389	221 374	0.14
600 000	ABN AMRO Bank NV - Reg 1.000% 13/04/2031	EUR	561 276	529 825	0.33
100 000	ABN AMRO Bank NV - Reg 1.125% 12/01/2032	EUR	87 659	87 598	0.06
200 000	ABN AMRO Bank NV - Reg 1.125% 23/04/2039	EUR	160 935	145 721	0.09
400 000	ABN AMRO Bank NV - Reg 1.375% 12/01/2037	EUR	347 991	318 974	0.20
200 000	ABN AMRO Bank NV - Reg 1.450% 12/04/2038	EUR	172 233	157 114	0.10
200 000	ABN AMRO Bank NV - Reg 1.500% 30/09/2030	EUR	195 183	185 424	0.12
300 000	ABN AMRO Bank NV - Reg 3.375% 15/08/2031	CHF	366 852	363 422	0.23
400 000	ABN AMRO BANK NV - Reg 1.250% 10/01/2033	EUR	368 115	345 153	0.22
100 000	Achmea Bank NV - Reg 0.250% 29/09/2036	EUR	74 458	68 254	0.04
100 000	Achmea Bank NV - Reg 0.375% 22/11/2024	EUR	105 025	101 584	0.06
100 000	Achmea Bank NV - Reg 0.500% 20/02/2026	EUR	97 885	97 897	0.06
100 000	Aegon Bank NV 0.750% 27/06/2027	EUR	95 126	95 139	0.06
100 000	Aegon Bank NV - Reg 0.000% 16/11/2025	EUR	101 023	97 650	0.06
100 000	Aegon Bank NV - Reg 0.375% 21/11/2024	EUR	104 000	101 544	0.06
600 000	Cooperatieve Rabobank UA - Reg 0.000% 21/06/2027	EUR	581 487	558 410	0.35
100 000	Cooperatieve Rabobank UA - Reg 0.000% 27/11/2040	EUR	62 371	55 538	0.04
500 000	Cooperatieve Rabobank UA - Reg 0.750% 02/03/2032	EUR	448 391	420 991	0.27
100 000	Cooperatieve Rabobank UA - Reg 0.750% 21/06/2039	EUR	74 945	67 945	0.04
700 000	Cooperatieve Rabobank UA - Reg 0.875% 01/02/2029	EUR	676 653	647 478	0.41
300 000	Cooperatieve Rabobank UA - Reg 1.500% 26/04/2038	EUR	259 422	236 894	0.15
100 000	de Volksbank NV 0.750% 24/10/2031	EUR	87 234	84 914	0.05
200 000	de Volksbank NV - Reg 0.125% 19/11/2040	EUR	127 143	112 708	0.07
100 000	de Volksbank NV - Reg 0.500% 30/01/2026	EUR	101 669	98 236	0.06
200 000	ING Bank NV 0.125% 08/12/2031	EUR	170 566	160 710	0.10
400 000	ING Bank NV 0.500% 17/02/2027	EUR	396 490	381 963	0.24

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Netherlands (cont.)					
200 000	ING Bank NV 0.750% 18/02/2029	EUR	191 146	183 274	0.12
200 000	ING Bank NV 1.000% 17/02/2037	EUR	165 017	150 075	0.09
200 000	ING Bank NV 2.750% 21/11/2025	EUR	212 728	207 422	0.13
100 000	ING Bank NV 3.000% 15/02/2026	EUR	104 186	104 158	0.07
200 000	ING Bank NV 3.000% 15/02/2033	EUR	214 836	201 114	0.13
300 000	ING Bank NV - Reg 0.875% 11/04/2028	EUR	294 625	282 670	0.18
100 000	Nationale-Nederlanden Bank NV Netherlands 1.875% 17/05/2032	EUR	97 923	92 330	0.06
100 000	Nationale-Nederlanden Bank NV Netherlands 3.250% 28/05/2027	EUR	108 544	104 540	0.07
100 000	Nationale-Nederlanden Bank NV Netherlands - Reg 0.050% 24/09/2035	EUR	74 349	68 483	0.04
100 000	Nationale-Nederlanden Bank NV Netherlands - Reg 0.375% 04/03/2041	EUR	66 579	59 862	0.04
200 000	Nationale-Nederlanden Bank NV - Reg 0.625% 11/09/2025	EUR	204 152	199 006	0.13
100 000	NIBC Bank NV 0.500% 19/03/2027	EUR	95 014	95 040	0.06
100 000	NIBC Bank NV - Reg 0.125% 25/11/2030	EUR	87 156	82 753	0.05
200 000	NIBC Bank NV - Reg 0.125% 21/04/2031	EUR	172 182	162 863	0.10
200 000	NIBC Bank NV - Reg 1.000% 24/01/2028	EUR	195 973	189 529	0.12
200 000	Van Lanschot Kempen NV 3.500% 31/05/2026	EUR	213 191	209 810	0.13
Total Netherlands			8 561 122	8 135 389	5.13
New Zealand					
100 000	ANZ New Zealand Int'l Ltd. - Reg 0.895% 23/03/2027	EUR	99 414	95 858	0.06
200 000	ASB Finance Ltd - Reg 0.250% 21/05/2031	EUR	170 791	161 260	0.10
100 000	Bank of New Zealand 2.552% 29/06/2027	EUR	104 677	100 748	0.06
200 000	BNZ International Funding Ltd - Reg 0.625% 03/07/2025	EUR	206 298	199 517	0.13
300 000	Westpac Securities NZ Ltd 1.777% 14/01/2026	EUR	312 336	301 798	0.19
100 000	Westpac Securities NZ Ltd. 0.000% 08/06/2028	EUR	92 104	88 351	0.06
Total New Zealand			985 620	947 532	0.60
Norway					
300 000	DNB Boligkreditt A/S - Reg 0.000% 08/10/2027	EUR	285 734	274 640	0.17
300 000	DNB Boligkreditt A/S - Reg 0.000% 12/05/2028	EUR	280 429	268 827	0.17
300 000	DNB Boligkreditt A/S - Reg 0.375% 20/11/2024	EUR	315 324	304 964	0.19
300 000	DNB Boligkreditt A/S - Reg 0.625% 14/01/2026	EUR	305 966	295 595	0.19
125 000	Eika Boligkreditt A/S 2.500% 22/09/2028	EUR	130 930	125 272	0.08
100 000	Eika Boligkreditt A/S 3.250% 14/06/2033	EUR	108 079	101 281	0.06
150 000	Eika Boligkreditt A/S - Reg 0.125% 16/06/2031	EUR	128 634	120 778	0.08
200 000	Eika Boligkreditt A/S - Reg 0.375% 26/02/2025	EUR	208 347	201 357	0.13
300 000	SpareBank 1 Boligkreditt A/S 0.125% 20/01/2028	EUR	284 486	272 840	0.17
200 000	SpareBank 1 Boligkreditt A/S 1.750% 25/05/2027	EUR	205 376	197 499	0.12
300 000	SpareBank 1 Boligkreditt A/S 1.750% 11/05/2032	EUR	288 366	270 773	0.17

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Norway (cont.)					
100 000	SpareBank 1 Boligkreditt A/S 3.000% 19/05/2030	EUR	101 758	101 649	0.06
200 000	SpareBank 1 Boligkreditt A/S - Reg 0.125% 05/11/2029	EUR	179 647	170 983	0.11
300 000	SpareBank 1 Boligkreditt A/S - Reg 0.250% 30/08/2026	EUR	297 807	287 260	0.18
200 000	SpareBank 1 Boligkreditt A/S - Reg 0.500% 30/01/2025	EUR	209 265	202 287	0.13
150 000	Sparebanken Soer Boligkreditt A/S 3.125% 14/11/2025	EUR	161 862	156 472	0.10
200 000	Sparebanken Soer Boligkreditt A/S - Reg 0.000% 26/01/2028	EUR	188 584	181 067	0.11
100 000	Sparebanken Vest Boligkreditt 0.375% 20/01/2032	EUR	86 011	80 896	0.05
300 000	Sparebanken Vest Boligkreditt A/S 2.500% 22/09/2027	EUR	315 749	303 700	0.19
200 000	Sparebanken Vest Boligkreditt A/S - Reg 0.750% 27/02/2025	EUR	209 476	202 471	0.13
100 000	SR Boligkreditt A/S 1.000% 01/04/2029	EUR	96 292	91 980	0.06
100 000	SR-Boligkreditt A/S 0.000% 08/10/2026	EUR	94 919	94 902	0.06
225 000	SR-Boligkreditt A/S 1.625% 15/03/2028	EUR	227 761	218 642	0.14
100 000	SR-Boligkreditt A/S - Reg 0.000% 25/02/2030	EUR	88 458	84 075	0.05
100 000	SR-Boligkreditt A/S - Reg 0.000% 10/03/2031	EUR	85 360	80 663	0.05
200 000	SR-Boligkreditt A/S - Reg 0.750% 17/10/2025	EUR	205 966	199 091	0.13
	Total Norway		5 090 586	4 889 964	3.08
Poland					
200 000	PKO Bank Hipoteczny S.A. 2.125% 25/06/2025	EUR	211 351	204 336	0.13
	Total Poland		211 351	204 336	0.13
Portugal					
100 000	Banco BPI S.A. 3.625% 04/07/2028	EUR	108 239	104 255	0.07
200 000	Banco Santander Totta S.A. 3.375% 19/04/2028	EUR	215 382	207 328	0.13
200 000	Banco Santander Totta S.A. 3.750% 11/09/2026	EUR	210 481	210 447	0.13
	Total Portugal		534 102	522 030	0.33
Singapore					
300 000	DBS Bank Ltd. 2.812% 13/10/2025	EUR	320 957	310 273	0.19
100 000	United Overseas Bank Ltd. 0.100% 25/05/2029	EUR	90 849	86 550	0.05
150 000	United Overseas Bank Ltd. - Reg 0.000% 01/12/2027	EUR	141 683	135 982	0.09
200 000	United Overseas Bank Ltd. - Reg 0.387% 17/03/2025	EUR	207 662	200 759	0.13
	Total Singapore		761 151	733 564	0.46
Slovakia					
100 000	Prima Banka Slovensko A/S - Reg 0.000% 14/09/2027	EUR	94 358	90 167	0.06
100 000	Slovenska Sporitelna A/S 1.125% 12/04/2027	EUR	99 308	96 071	0.06
100 000	Slovenska Sporitelna A/S 3.250% 12/01/2026	EUR	103 909	103 824	0.07
100 000	Slovenska Sporitelna A/S 3.875% 30/09/2027	EUR	108 918	105 350	0.07
300 000	Vseobecna Uverova Banka A/S - Reg 0.000% 24/03/2026	EUR	297 203	286 862	0.18

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Slovakia (cont.)					
100 000	Vseobecna Uverova Banka A/S - Reg 0.500% 26/06/2029	EUR	91 518	86 971	0.05
100 000	Vseobecna Uverova Banka A/S - Reg 0.875% 22/03/2027	EUR	98 711	94 877	0.06
Total Slovakia			893 925	864 122	0.55
South Korea					
200 000	Hana Bank 3.750% 04/05/2026	EUR	216 974	209 610	0.13
100 000	Kookmin Bank 2.375% 27/01/2026	EUR	105 358	101 815	0.07
150 000	Kookmin Bank - Reg 0.052% 15/07/2025	EUR	152 828	147 728	0.09
Total South Korea			475 160	459 153	0.29
Spain					
100 000	Abanca Corp. Bancaria S.A. - Reg 0.750% 28/05/2029	EUR	93 873	89 836	0.06
200 000	AYT Cédulas Cajas Global 4.750% 25/05/2027	EUR	225 203	217 071	0.14
200 000	AYT Cédulas Cajas X 3.750% 30/06/2025	EUR	217 164	209 960	0.13
200 000	Banco Bilbao Vizcaya Argentaria S.A. 3.125% 17/07/2027	EUR	207 333	207 206	0.13
500 000	Banco Bilbao Vizcaya Argentaria S.A. - Reg 0.875% 22/11/2026	EUR	502 363	484 913	0.31
100 000	Banco de Sabadell S.A. 1.750% 30/05/2029	EUR	98 952	94 537	0.06
200 000	Banco de Sabadell S.A. 3.500% 28/08/2026	EUR	217 238	209 650	0.13
300 000	Banco de Sabadell S.A. - Reg 1.000% 26/04/2027	EUR	298 864	287 907	0.18
300 000	Banco Santander S.A. 0.125% 04/06/2030	EUR	262 190	249 002	0.16
300 000	Banco Santander S.A. 2.375% 08/09/2027	EUR	313 339	301 686	0.19
300 000	Banco Santander S.A. 2.750% 08/09/2032	EUR	308 875	291 362	0.18
200 000	Banco Santander S.A. 3.375% 11/01/2030	EUR	206 685	206 274	0.13
200 000	Banco Santander S.A. 4.625% 04/05/2027	EUR	225 877	217 857	0.14
500 000	Banco Santander S.A. - Reg 0.875% 09/05/2031	EUR	450 971	426 883	0.27
100 000	Banco Santander S.A. - Reg 1.000% 07/04/2025	EUR	104 649	101 182	0.06
700 000	Banco Santander S.A. - Reg 1.125% 27/11/2024	EUR	740 916	716 745	0.45
500 000	Banco Santander S.A. - Reg 1.125% 25/10/2028	EUR	487 783	466 829	0.29
300 000	Bankia S.A. 4.000% 03/02/2025	EUR	327 678	316 720	0.20
800 000	Bankia S.A. - Reg 1.000% 25/09/2025	EUR	825 083	798 741	0.50
200 000	Bankinter S.A. 3.050% 29/05/2028	EUR	212 815	204 419	0.13
200 000	CaixaBank S.A. 4.125% 24/03/2036	EUR	228 060	213 539	0.13
300 000	CaixaBank S.A. - Reg 1.250% 11/01/2027	EUR	303 158	292 321	0.18
100 000	Caja Rural de Navarra SCC 3.000% 26/04/2027	EUR	106 741	102 784	0.07
100 000	Caja Rural de Navarra SCC - Reg 0.750% 16/02/2029	EUR	94 548	90 195	0.06
100 000	Caja Rural de Navarra SCC - Reg 0.875% 08/05/2025	EUR	104 086	100 625	0.06
400 000	Cédulas TDA 6 Fondo de Titulización de Activos 3.875% 23/05/2025	EUR	435 619	421 225	0.27
100 000	Eurocaja Rural SCC - Reg 0.125% 22/09/2031	EUR	84 253	79 345	0.05
200 000	Kutxabank S.A. - Reg 1.250% 22/09/2025	EUR	207 874	200 931	0.13
200 000	Liberbank S.A. - Reg 0.250% 25/09/2029	EUR	174 731	170 241	0.11

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Spain (cont.)					
200 000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.250% 28/03/2027	EUR	222 345	214 429	0.14
500 000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.250% 10/04/2031	EUR	573 215	545 184	0.34
Total Spain			8 862 481	8 529 599	5.38
Sweden					
2 000 000	Danske Hypotek AB 0.500% 16/12/2026	SEK	167 024	164 883	0.10
2 000 000	DANSKE HYPOTEK AB 3.500% 20/12/2028	SEK	186 791	178 274	0.11
4 000 000	Danske Hypotek AB - Reg 1.000% 18/12/2024	SEK	363 018	354 854	0.22
4 000 000	Danske Hypotek AB - Reg 1.000% 17/12/2025	SEK	353 366	344 809	0.22
200 000	Lansforsakringar Hypotek AB 0.000% 27/09/2028	EUR	183 993	176 918	0.11
2 000 000	Lansforsakringar Hypotek AB 3.000% 19/09/2029	SEK	175 296	173 327	0.11
2 000 000	Lansforsakringar Hypotek AB 3.750% 30/09/2030	SEK	187 743	179 483	0.11
1 500 000	Lansforsakringar Hypotek AB - Reg 0.500% 20/09/2028	SEK	119 732	116 247	0.07
100 000	Lansforsakringar Hypotek AB - Reg 0.625% 27/03/2025	EUR	104 292	100 801	0.06
3 600 000	Lansforsakringar Hypotek AB - Reg 1.000% 15/09/2027	SEK	303 800	295 441	0.19
3 600 000	Lansforsakringar Hypotek AB - Reg 1.250% 17/09/2025	SEK	321 685	313 934	0.20
3 700 000	Lansforsakringar Hypotek AB - Reg 1.500% 18/09/2024	SEK	339 707	332 117	0.21
2 500 000	Lansforsakringar Hypotek AB - Reg 1.500% 16/09/2026	SEK	219 718	214 104	0.13
12 000 000	Nordea Hypotek AB 3.500% 20/09/2028	SEK	1 102 399	1 075 772	0.68
4 000 000	Nordea Hypotek AB - Reg 0.500% 16/09/2026	SEK	341 263	331 051	0.21
9 000 000	Nordea Hypotek AB - Reg 1.000% 18/09/2024	SEK	822 397	804 050	0.51
13 000 000	Nordea Hypotek AB - Reg 1.000% 17/09/2025	SEK	1 156 211	1 128 204	0.71
2 000 000	Skandinaviska Enskilda Banken AB 3.000% 06/11/2028	SEK	180 206	175 148	0.11
200 000	Skandinaviska Enskilda Banken AB 3.250% 04/11/2025	EUR	209 613	209 238	0.13
200 000	Skandinaviska Enskilda Banken AB 3.250% 04/05/2028	EUR	218 289	208 252	0.13
4 000 000	Skandinaviska Enskilda Banken AB - Reg 0.500% 16/12/2026	SEK	338 604	329 766	0.21
500 000	Skandinaviska Enskilda Banken AB - Reg 0.750% 28/06/2027	EUR	494 988	475 970	0.30
4 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 18/12/2024	SEK	363 018	354 832	0.22
6 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 17/12/2025	SEK	530 103	517 215	0.33
8 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 19/12/2029	SEK	632 428	612 636	0.39
300 000	Stadshypotek AB 2.625% 27/09/2029	EUR	314 725	299 673	0.19
8 000 000	Stadshypotek AB 3.629% 20/06/2028	SEK	745 481	723 485	0.46
300 000	Stadshypotek AB - Reg 0.125% 05/10/2026	EUR	296 096	285 619	0.18
300 000	Stadshypotek AB - Reg 0.375% 13/03/2026	EUR	303 056	292 660	0.18
6 000 000	Stadshypotek AB - Reg 0.500% 01/06/2026	SEK	516 724	503 900	0.32
12 000 000	Stadshypotek AB - Reg 1.000% 03/09/2025	SEK	1 068 525	1 042 879	0.66
16 000 000	Stadshypotek AB - Reg 1.000% 01/03/2027	SEK	1 369 772	1 333 616	0.84
8 000 000	Stadshypotek AB - Reg 1.500% 03/12/2024	SEK	731 082	714 779	0.45

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Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Sweden (cont.)					
5 000 000	Stadshypotek AB - Reg 2.000% 01/09/2028	SEK	431 508	418 837	0.26
200 000	Sveriges Sakerstallda Obligationer AB 0.625% 30/10/2025	EUR	203 959	198 353	0.12
200 000	Sveriges Sakerstallda Obligationer AB 1.750% 10/02/2032	EUR	193 038	181 084	0.11
200 000	Sveriges Sakerstallda Obligationer AB - Reg 0.000% 14/03/2030	EUR	176 823	167 348	0.11
12 000 000	Sveriges Sakerstallda Obligationer AB - Reg 0.250% 09/06/2027	SEK	991 615	964 448	0.61
6 000 000	Sveriges Sakerstallda Obligationer AB - Reg 0.500% 11/06/2025	SEK	532 853	520 207	0.33
2 000 000	Sveriges Sakerstallda Obligationer AB - Reg 0.750% 09/06/2032	SEK	143 189	138 381	0.09
300 000	Sveriges Sakerstallda Obligationer AB - Reg 0.875% 29/03/2027	EUR	299 607	288 256	0.18
2 000 000	Sveriges Sakerstallda Obligationer AB - Reg 1.000% 12/06/2030	SEK	155 927	151 226	0.10
2 000 000	Sveriges Sakerstallda Obligationer AB - Reg 2.000% 17/06/2026	SEK	179 099	174 635	0.11
12 900 000	Swedbank Hypotek AB 1.000% 17/03/2027	SEK	1 096 293	1 073 698	0.68
170 000	Swedbank Hypotek AB 3.125% 05/07/2028	EUR	183 444	175 614	0.11
200 000	Swedbank Hypotek AB - Reg 0.050% 28/05/2025	EUR	205 642	198 774	0.13
125 000	Swedbank Hypotek AB - Reg 0.500% 05/02/2026	EUR	126 963	122 596	0.08
5 500 000	Swedbank Hypotek AB - Reg 1.000% 18/09/2024	SEK	502 575	491 364	0.31
5 500 000	Swedbank Hypotek AB - Reg 1.000% 18/06/2025	SEK	492 410	480 768	0.30
3 000 000	Swedbank Hypotek AB - Reg 1.000% 18/03/2026	SEK	263 340	256 745	0.16
	Total Sweden		20 939 430	20 366 271	12.84
Switzerland					
100 000	Credit Suisse Schweiz AG 3.390% 05/12/2025	EUR	107 286	104 108	0.07
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.125% 19/03/2031	CHF	977 332	966 537	0.61
800 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.625% 19/03/2025	CHF	859 860	859 545	0.54
200 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 1.750% 23/12/2033	CHF	217 602	216 609	0.14
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 30/03/2026	CHF	1 063 704	1 046 349	0.66
1 900 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 06/04/2027	CHF	1 983 841	1 954 506	1.23
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 15/06/2027	CHF	519 927	512 715	0.32
1 350 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 26/02/2030	CHF	1 333 681	1 318 537	0.83

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Switzerland (cont.)					
1 030 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 20/05/2041	CHF	815 155	816 772	0.52
325 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 10/05/2045	CHF	247 249	240 617	0.15
800 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 07/06/2028	CHF	822 065	810 057	0.51
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 19/11/2032	CHF	474 135	469 168	0.30
780 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 03/03/2033	CHF	735 264	727 890	0.46
800 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.125% 17/08/2040	CHF	656 780	658 749	0.42
400 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.000% 18/03/2033	CHF	372 434	368 534	0.23
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.625% 16/07/2029	CHF	513 063	512 790	0.32
400 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 14/06/2024	CHF	441 170	431 663	0.27
1 000 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 02/10/2026	CHF	1 053 517	1 037 313	0.65
600 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 13/03/2028	CHF	614 882	608 133	0.38
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 21/06/2028	CHF	510 603	503 389	0.32
1 700 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 05/02/2029	CHF	1 713 379	1 691 637	1.07
1 100 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 15/02/2036	CHF	980 717	958 159	0.60
750 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.100% 03/10/2031	CHF	724 302	716 632	0.45
1 050 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.125% 23/04/2032	CHF	1 005 913	994 233	0.63
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.200% 12/06/2035	CHF	455 987	452 602	0.29
Total Switzerland			19 199 848	18 977 244	11.97
United Kingdom					
161 168	Aspire Defence Finance Plc. - B 4.674% 31/03/2040	GBP	187 475	179 527	0.11
100 000	Bank of Scotland Plc. 4.875% 20/12/2024	GBP	120 980	120 732	0.08
125 000	Broadgate Financing Plc. - B - Reg 4.999% 05/10/2031	GBP	148 086	143 595	0.09
200 000	Broadgate Financing Plc. - Reg 4.821% 05/07/2033	GBP	235 079	224 998	0.14
200 000	Channel Link Enterprises Finance Plc. - Reg FRN 30/06/2050	GBP	211 338	205 915	0.13
200 000	Clydesdale Bank Plc. 2.500% 22/06/2027	EUR	208 722	201 002	0.13
200 000	Clydesdale Bank Plc. 4.625% 08/06/2026	GBP	247 088	239 716	0.15
100 000	Coventry Building Society 0.000% 07/07/2028	EUR	94 970	88 638	0.06

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom (cont.)					
150 000	Coventry Building Society 2.625% 07/12/2026	EUR	158 199	152 650	0.10
90 235	Derby Healthcare Plc. 5.564% 30/06/2041	GBP	113 812	105 545	0.07
88 900	Greene King Finance Plc. - Reg 3.593% 15/03/2035	GBP	92 376	90 738	0.06
99 725	Greene King Finance Plc. - Reg 4.064% 15/03/2035	GBP	105 274	103 447	0.06
100 000	High Speed Rail Finance 1 Plc. - Reg 4.375% 01/11/2038	GBP	111 007	105 196	0.07
100 000	Lloyds Bank Plc. 3.250% 02/02/2026	EUR	107 985	104 320	0.06
200 000	Lloyds Bank Plc. - Reg 0.125% 18/06/2026	EUR	198 501	191 665	0.12
195 000	Lloyds Bank Plc. - Reg 0.125% 23/09/2029	EUR	175 342	167 275	0.10
100 000	Lloyds Bank Plc. - Reg 5.125% 07/03/2025	GBP	126 736	121 364	0.08
300 000	Lloyds Bank Plc. - Reg 6.000% 08/02/2029	GBP	394 312	381 048	0.24
200 000	Nationwide Building Society 5.625% 28/01/2026	GBP	253 659	245 777	0.15
200 000	Nationwide Building Society - Reg 0.500% 05/05/2041	EUR	135 709	122 197	0.08
200 000	Nationwide Building Society - Reg 0.625% 25/03/2027	EUR	197 527	190 513	0.12
200 000	Nationwide Building Society - Reg 2.250% 25/06/2029	EUR	205 226	196 203	0.12
200 000	RAC Bond Co. Plc. - Reg 4.870% 06/05/2026	GBP	231 454	227 752	0.14
200 000	Santander UK Plc. 0.050% 12/01/2027	EUR	199 622	187 274	0.12
300 000	Santander UK Plc. 0.100% 12/05/2024	EUR	320 148	309 982	0.19
100 000	Santander UK Plc. - Reg 5.250% 16/02/2029	GBP	126 984	122 821	0.08
150 000	Santander UK Plc. - Reg 5.750% 02/03/2026	GBP	191 844	184 602	0.12
82 107	Telereal Secured Finance Plc. - Reg 4.010% 10/12/2031	GBP	93 324	90 548	0.06
275 870	Tesco Property Finance 4 Plc. - Reg 5.801% 13/10/2040	GBP	329 137	314 215	0.20
135 081	Tesco Property Finance 6 Plc. - Reg 5.411% 13/07/2044	GBP	154 752	147 440	0.09
100 000	Westfield Stratford City Finance NO 2 Plc. 1.642% 04/08/2026	GBP	108 870	106 474	0.07
200 000	Yorkshire Building Society - Reg 0.000% 16/11/2028	EUR	182 194	174 372	0.11
	Total United Kingdom		5 767 732	5 547 541	3.50
	Total Bonds		157 496 599	152 019 699	95.88
Supranationals, Governments and Local Public Authorities, Debt Instruments					
France					
200 000	Caisse Francaise de Financement Local 0.375% 13/02/2040	EUR	135 851	123 075	0.08
200 000	Caisse Francaise de Financement Local 3.250% 19/02/2029	EUR	222 894	207 555	0.13
100 000	Caisse Francaise de Financement Local 3.500% 16/03/2032	EUR	109 396	104 296	0.07
300 000	Caisse Francaise de Financement Local - Reg 0.000% 07/05/2025	EUR	308 973	298 627	0.19
200 000	Caisse Francaise de Financement Local - Reg 0.000% 01/10/2029	EUR	179 457	170 989	0.11

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Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
400 000	Caisse Francaise de Financement Local - Reg 0.000% 18/03/2031	EUR	342 131	323 797	0.20
200 000	Caisse Francaise de Financement Local - Reg 0.000% 19/10/2035	EUR	146 154	134 793	0.08
300 000	Caisse Francaise de Financement Local - Reg 0.375% 23/06/2025	EUR	309 596	299 264	0.19
200 000	Caisse Francaise de Financement Local - Reg 0.500% 19/01/2026	EUR	203 530	196 661	0.12
500 000	Caisse Francaise de Financement Local - Reg 0.500% 19/02/2027	EUR	494 401	476 600	0.30
300 000	Caisse Francaise de Financement Local - Reg 0.625% 13/04/2026	EUR	304 109	293 769	0.18
700 000	Caisse Francaise de Financement Local - Reg 1.000% 25/04/2028	EUR	679 276	659 382	0.42
200 000	Caisse Francaise de Financement Local - Reg 1.125% 01/12/2031	EUR	184 397	174 181	0.11
100 000	Caisse Francaise de Financement Local - Reg 1.250% 11/05/2032	EUR	92 241	86 956	0.05
100 000	Caisse Francaise de Financement Local - Reg 1.250% 22/01/2035	EUR	87 556	81 449	0.05
200 000	Caisse Francaise de Financement Local - Reg 1.500% 13/01/2031	EUR	192 777	182 959	0.12
400 000	Caisse Francaise de Financement Local - Reg 1.500% 28/06/2038	EUR	340 589	312 081	0.20
	Total France		4 333 328	4 126 434	2.60
South Korea					
100 000	Korea Housing Finance Corp. 0.000% 07/07/2025	EUR	101 223	98 352	0.06
100 000	Korea Housing Finance Corp. 0.100% 18/06/2024	EUR	106 148	102 797	0.07
100 000	Korea Housing Finance Corp. 0.723% 22/03/2025	EUR	103 949	100 501	0.06
200 000	Korea Housing Finance Corp. 1.963% 19/07/2026	EUR	206 867	199 828	0.13
	Total South Korea		518 187	501 478	0.32
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		4 851 515	4 627 912	2.92
Other transferable securities					
Bonds					
Denmark					
9 500 000	Realkredit Danmark A/S - Reg 1.000% 01/01/2026	DKK	1 315 564	1 271 633	0.80
	Total Denmark		1 315 564	1 271 633	0.80
France					
300 000	Cie de Financement Foncier S.A. 0.000% 29/10/2035	EUR	220 529	203 148	0.13
	Total France		220 529	203 148	0.13

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

Unaudited semi-annual report

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
Germany					
200 000	Landbk Hessen Thueringen 0.125% 22/01/2030	EUR	180 718	171 719	0.11
500 000	Lb Baden Wuerttemberg 0.000% 17/06/2026	EUR	497 928	480 700	0.30
	Total Germany		678 646	652 419	0.41
Netherlands					
200 000	Achmea Bank NV - Reg 0.000% 16/06/2025	EUR	204 983	198 176	0.13
100 000	Aegon Bank 0.375% 09/06/2036	EUR	76 408	70 321	0.04
	Total Netherlands		281 391	268 497	0.17
New Zealand					
175 000	Bank of New Zealand 0.000% 15/06/2028	EUR	161 236	154 513	0.10
	Total New Zealand		161 236	154 513	0.10
Switzerland					
400 000	Credit Suisse Schweiz AG 0.250% 16/06/2028	CHF	404 053	399 356	0.25
250 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.250% 06/10/2042	CHF	203 188	204 181	0.13
300 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.000% 15/03/2030	CHF	296 314	293 033	0.18
	Total Switzerland		903 555	896 570	0.56
	Total Bonds		3 560 921	3 446 780	2.17
	Total Investments		165 909 035	160 094 391	100.97

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

Unaudited semi-annual report

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Banks	76.43	Machinery-Construction & Mining	0.15
Diversified Financial Services	19.56	Retail	0.12
Sovereign	2.92	Healthcare-Services	0.07
Real Estate	0.65	Transportation	0.07
Commercial Services	0.41		<u>100.97</u>
Office/Business Equipment	0.32		
Packaging & Containers	0.27		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
EUR	German Euro BOBL	Eurex Deutschland	07/12/2023	Morgan Stanley & Co. International PLC	11	1 348 054	699
Total Futures contracts						1 348 054	699

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
CHF	330 000	USD	368 055	03/10/2023	Bank of America N.A.	(7 321)
CHF	17 420 000	USD	19 119 955	03/10/2023	Morgan Stanley & Co. International PLC	(77 542)
DKK	39 735 000	USD	5 656 187	03/10/2023	Morgan Stanley & Co. International PLC	(14 576)
EUR	1 420 000	USD	1 518 761	03/10/2023	Bank of America N.A.	(15 336)
EUR	150 000	USD	162 239	03/10/2023	HSBC Bank Plc.	(3 426)
EUR	104 885 000	USD	111 259 910	03/10/2023	Standard Chartered Bank	(212 912)
GBP	3 165 000	USD	3 881 841	03/10/2023	Barclays Bank Plc.	(18 801)
NOK	960 000	USD	90 601	03/10/2023	Barclays Bank Plc.	(382)
SEK	2 320 000	USD	208 528	03/10/2023	Bank of America N.A.	5 017
SEK	193 420 000	USD	17 873 017	03/10/2023	Morgan Stanley & Co. International PLC	(69 589)
USD	73 609	CHF	65 000	03/10/2023	Barclays Bank Plc.	2 555
USD	68 066	CHF	60 000	03/10/2023	Morgan Stanley & Co. International PLC	2 478
USD	19 918 349	CHF	17 510 000	03/10/2023	UBS AG	777 553
USD	129 725	CHF	115 000	03/10/2023	Westpac Banking Corporation	4 014
USD	5 642 872	DKK	38 615 000	03/10/2023	Morgan Stanley & Co. International PLC	160 280
USD	161 576	DKK	1 120 000	03/10/2023	UBS AG	2 558
USD	111 711 190	EUR	102 555 000	03/10/2023	Barclays Bank Plc.	3 131 080
USD	530 960	EUR	495 000	03/10/2023	HSBC Bank Plc.	6 879
USD	991 887	EUR	930 000	03/10/2023	Morgan Stanley & Co. International PLC	7 250
USD	241 735	EUR	225 000	03/10/2023	Standard Chartered Bank	3 516
USD	2 435 526	EUR	2 250 000	03/10/2023	UBS AG	53 338
USD	4 012 068	GBP	3 165 000	03/10/2023	HSBC Bank Plc.	149 029
USD	90 078	NOK	960 000	03/10/2023	Morgan Stanley & Co. International PLC	(140)
USD	161 472	SEK	1 795 000	03/10/2023	HSBC Bank Plc.	(3 749)
USD	17 341 309	SEK	189 190 000	03/10/2023	Morgan Stanley & Co. International PLC	(72 767)
USD	431 686	SEK	4 755 000	03/10/2023	UBS AG	(5 989)

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

Unaudited semi-annual report

Lumyna – European Debt – Securitised UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	466 886	USD	528 430	04/10/2023	State Street Bank and Trust Company	(18 007)
EUR	68 343 397	USD	74 205 959	04/10/2023	State Street Bank and Trust Company	(1 844 467)
GBP	1 632 342	USD	2 066 096	04/10/2023	State Street Bank and Trust Company	(73 730)
USD	510 737	CHF	466 887	04/10/2023	State Street Bank and Trust Company	313
USD	72 426 777	EUR	68 343 397	04/10/2023	State Street Bank and Trust Company	65 285
USD	1 996 586	GBP	1 632 342	04/10/2023	State Street Bank and Trust Company	4 219
SEK	5 885 000	USD	542 362	02/11/2023	Barclays Bank Plc.	(15)
USD	19 180 804	CHF	17 420 000	02/11/2023	Morgan Stanley & Co. International PLC	77 873
USD	1 047 239	CHF	955 000	02/11/2023	UBS AG	(23)
USD	392 459	DKK	2 760 000	02/11/2023	Barclays Bank Plc.	(18)
USD	5 665 049	DKK	39 735 000	02/11/2023	Morgan Stanley & Co. International PLC	14 662
USD	111 396 995	EUR	104 885 000	02/11/2023	Standard Chartered Bank	213 000
USD	4 786 063	EUR	4 515 000	02/11/2023	UBS AG	(91)
USD	3 913 074	GBP	3 190 000	02/11/2023	Barclays Bank Plc.	18 802
USD	115 974	GBP	95 000	02/11/2023	Morgan Stanley & Co. International PLC	0
USD	386 941	NOK	4 110 000	02/11/2023	Barclays Bank Plc.	374
USD	17 894 696	SEK	193 420 000	02/11/2023	Morgan Stanley & Co. International PLC	69 610
CHF	457 709	USD	502 001	03/11/2023	State Street Bank and Trust Company	(19)
EUR	64 674 901	USD	68 564 688	03/11/2023	State Street Bank and Trust Company	(2 823)
GBP	1 506 889	USD	1 839 596	03/11/2023	State Street Bank and Trust Company	(12)
USD	21 853	CHF	19 929	03/11/2023	State Street Bank and Trust Company	(3)
USD	2 362 515	EUR	2 229 450	03/11/2023	State Street Bank and Trust Company	(925)
USD	84 716	GBP	69 399	03/11/2023	State Street Bank and Trust Company	(7)
Total forward foreign exchange contracts						2 327 015

The counterparties for OTC Derivatives as at September 30, 2023 are Barclays Bank PLC, HSBC Bank PLC, Morgan Stanley & Co. International PLC, Standard Chartered Bank, State Street Bank and Trust Company, UBS Group AG and Westpac Banking Corporation. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is Barclays Bank PLC with 1.98% of the NAV.

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
United States					
300 000	Private Export Funding Corp. 1.400% 15/07/2028	USD	262 506	257 498	0.03
Total United States			262 506	257 498	0.03
Total Bonds			262 506	257 498	0.03
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
5 000 000	Federal Farm Credit Bank 1.750% 14/02/2025	USD	4 791 688	4 760 401	0.59
4 600 000	Federal Home Loan Banks 0.500% 14/04/2025	USD	4 314 940	4 279 128	0.53
1 500 000	Federal Home Loan Banks 3.250% 09/06/2028	USD	1 451 401	1 408 995	0.17
700 000	Federal Home Loan Banks 5.500% 15/07/2036	USD	795 016	747 671	0.09
2 000 000	Federal Home Loan Mortgage Corp. 1.500% 12/02/2025	USD	1 911 191	1 901 138	0.23
700 000	Federal Home Loan Mortgage Corp. 6.250% 15/07/2032	USD	815 332	774 698	0.10
2 000 000	Federal National Mortgage Association 0.625% 22/04/2025	USD	1 876 346	1 863 164	0.23
800 000	Federal National Mortgage Association 0.875% 05/08/2030	USD	653 600	617 858	0.08
2 000 000	Federal National Mortgage Association 1.625% 07/01/2025	USD	1 917 208	1 908 748	0.24
900 000	Federal National Mortgage Association 1.875% 24/09/2026	USD	839 689	826 629	0.10
1 500 000	Federal National Mortgage Association 2.625% 06/09/2024	USD	1 467 917	1 461 697	0.18
300 000	Federal National Mortgage Association 6.625% 15/11/2030	USD	348 633	332 130	0.04
150 000	Tennessee Valley Authority 3.500% 15/12/2042	USD	126 537	115 072	0.01
100 000	Tennessee Valley Authority 4.250% 15/09/2065	USD	90 180	79 204	0.01
250 000	Tennessee Valley Authority 4.625% 15/09/2060	USD	243 073	216 405	0.03
350 000	Tennessee Valley Authority 5.250% 15/09/2039	USD	369 666	342 299	0.04
1 000 000	Tennessee Valley Authority 7.125% 01/05/2030	USD	1 165 530	1 119 821	0.14
200 000	Tennessee Valley Authority - A 2.875% 01/02/2027	USD	189 743	187 857	0.02
150 000	Tennessee Valley Authority - B 4.700% 15/07/2033	USD	154 186	148 337	0.02
8 700 000	United States Treasury Note/Bond 0.250% 31/05/2025	USD	8 082 339	8 022 352	0.99
5 900 000	United States Treasury Note/Bond 0.250% 30/06/2025	USD	5 469 026	5 422 469	0.67
5 800 000	United States Treasury Note/Bond 0.250% 31/07/2025	USD	5 357 904	5 310 625	0.66
3 800 000	United States Treasury Note/Bond 0.250% 30/09/2025	USD	3 476 952	3 458 148	0.43
6 850 000	United States Treasury Note/Bond 0.375% 30/04/2025	USD	6 394 982	6 350 432	0.79
6 800 000	United States Treasury Note/Bond 0.375% 30/11/2025	USD	6 199 010	6 162 234	0.76
4 850 000	United States Treasury Note/Bond 0.375% 31/12/2025	USD	4 437 101	4 384 893	0.54
6 200 000	United States Treasury Note/Bond 0.375% 30/09/2027	USD	5 365 438	5 234 398	0.65
5 200 000	United States Treasury Note/Bond 0.500% 31/03/2025	USD	4 878 180	4 846 969	0.60
7 460 000	United States Treasury Note/Bond 0.500% 28/02/2026	USD	6 801 796	6 715 748	0.83
4 060 000	United States Treasury Note/Bond 0.500% 30/04/2027	USD	3 574 888	3 500 957	0.43
4 500 000	United States Treasury Note/Bond 0.500% 31/05/2027	USD	3 952 442	3 867 363	0.48

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

Unaudited semi-annual report

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
1 180 000	United States Treasury Note/Bond 0.500% 31/08/2027	USD	1 028 931	1 004 567	0.12
1 200 000	United States Treasury Note/Bond 0.500% 30/09/2030	USD	1 041 087	1 015 266	0.13
5 600 000	United States Treasury Note/Bond 0.625% 15/10/2024	USD	5 346 817	5 330 281	0.66
3 900 000	United States Treasury Note/Bond 0.625% 31/03/2027	USD	3 458 000	3 388 887	0.42
4 300 000	United States Treasury Note/Bond 0.625% 31/12/2027	USD	3 733 652	3 636 523	0.45
6 500 000	United States Treasury Note/Bond 0.625% 15/05/2030	USD	5 297 010	5 031 152	0.62
8 930 000	United States Treasury Note/Bond 0.625% 15/08/2030	USD	7 234 652	6 854 473	0.85
5 310 000	United States Treasury Note/Bond 0.750% 30/04/2026	USD	4 844 255	4 783 563	0.59
6 000 000	United States Treasury Note/Bond 0.750% 31/05/2026	USD	5 451 120	5 388 750	0.67
3 620 000	United States Treasury Note/Bond 0.750% 31/08/2026	USD	3 276 325	3 223 921	0.40
7 250 000	United States Treasury Note/Bond 0.750% 31/01/2028	USD	6 317 278	6 148 340	0.76
4 890 000	United States Treasury Note/Bond 0.875% 30/09/2026	USD	4 436 841	4 363 943	0.54
8 750 000	United States Treasury Note/Bond 0.875% 15/11/2030	USD	7 195 833	6 807 910	0.84
3 030 000	United States Treasury Note/Bond 1.000% 30/09/2030	USD	2 622 331	2 556 681	0.32
5 750 000	United States Treasury Note/Bond 1.125% 15/01/2025	USD	5 474 860	5 451 270	0.67
3 440 000	United States Treasury Note/Bond 1.125% 28/02/2025	USD	3 264 618	3 247 038	0.40
5 000 000	United States Treasury Note/Bond 1.125% 31/10/2026	USD	4 557 604	4 480 469	0.55
1 600 000	United States Treasury Note/Bond 1.125% 28/02/2027	USD	1 447 842	1 420 250	0.18
6 650 000	United States Treasury Note/Bond 1.125% 29/02/2028	USD	5 879 213	5 722 637	0.71
8 540 000	United States Treasury Note/Bond 1.125% 15/02/2031	USD	7 132 800	6 736 926	0.83
3 050 000	United States Treasury Note/Bond 1.125% 15/05/2040	USD	2 009 385	1 748 746	0.22
3 870 000	United States Treasury Note/Bond 1.125% 15/08/2040	USD	2 528 615	2 197 283	0.27
4 180 000	United States Treasury Note/Bond 1.250% 31/03/2028	USD	3 709 044	3 608 516	0.45
6 540 000	United States Treasury Note/Bond 1.250% 30/06/2028	USD	5 773 416	5 601 663	0.69
3 250 000	United States Treasury Note/Bond 1.250% 30/09/2030	USD	2 866 969	2 791 699	0.34
3 430 000	United States Treasury Note/Bond 1.250% 30/09/2030	USD	3 011 489	2 915 902	0.36
10 990 000	United States Treasury Note/Bond 1.250% 15/08/2031	USD	9 149 857	8 590 230	1.06
4 550 000	United States Treasury Note/Bond 1.250% 15/05/2050	USD	2 591 132	2 142 410	0.26
2 830 000	United States Treasury Note/Bond 1.375% 31/08/2026	USD	2 607 814	2 567 562	0.32
7 730 000	United States Treasury Note/Bond 1.375% 31/10/2028	USD	6 817 933	6 596 770	0.82
11 500 000	United States Treasury Note/Bond 1.375% 15/11/2031	USD	9 616 517	9 013 125	1.11
4 370 000	United States Treasury Note/Bond 1.375% 15/11/2040	USD	2 968 809	2 583 080	0.32
4 910 000	United States Treasury Note/Bond 1.375% 15/08/2050	USD	2 887 133	2 392 282	0.30
6 550 000	United States Treasury Note/Bond 1.500% 31/10/2024	USD	6 302 264	6 281 859	0.78
5 370 000	United States Treasury Note/Bond 1.500% 15/02/2025	USD	5 125 551	5 101 081	0.63
4 860 000	United States Treasury Note/Bond 1.500% 15/08/2026	USD	4 499 106	4 429 814	0.55
5 090 000	United States Treasury Note/Bond 1.500% 31/01/2027	USD	4 670 185	4 583 386	0.57
2 720 000	United States Treasury Note/Bond 1.500% 30/11/2028	USD	2 410 855	2 331 231	0.29
4 900 000	United States Treasury Note/Bond 1.500% 15/02/2030	USD	4 258 345	4 062 598	0.50
5 150 000	United States Treasury Note/Bond 1.625% 15/02/2026	USD	4 829 379	4 770 590	0.59
5 500 000	United States Treasury Note/Bond 1.625% 15/05/2026	USD	5 119 502	5 063 008	0.63
2 070 000	United States Treasury Note/Bond 1.625% 30/09/2026	USD	1 919 097	1 889 764	0.23
2 470 000	United States Treasury Note/Bond 1.625% 31/10/2026	USD	2 286 427	2 247 507	0.28
2 670 000	United States Treasury Note/Bond 1.625% 30/11/2026	USD	2 467 885	2 424 277	0.30

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Unaudited semi-annual report

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
3 900 000	United States Treasury Note/Bond 1.625% 15/08/2029	USD	3 445 712	3 309 973	0.41
8 370 000	United States Treasury Note/Bond 1.625% 15/05/2031	USD	7 209 044	6 795 721	0.84
4 920 000	United States Treasury Note/Bond 1.625% 15/11/2050	USD	3 087 192	2 572 814	0.32
7 600 000	United States Treasury Note/Bond 1.750% 15/03/2025	USD	7 268 256	7 227 422	0.89
3 000 000	United States Treasury Note/Bond 1.750% 31/12/2026	USD	2 780 918	2 730 586	0.34
1 550 000	United States Treasury Note/Bond 1.750% 15/11/2029	USD	1 377 150	1 318 650	0.16
7 400 000	United States Treasury Note/Bond 1.750% 15/08/2041	USD	5 268 537	4 604 766	0.57
520 000	United States Treasury Note/Bond 1.875% 30/06/2026	USD	488 008	481 081	0.06
2 000 000	United States Treasury Note/Bond 1.875% 31/07/2026	USD	1 849 232	1 845 156	0.23
9 530 000	United States Treasury Note/Bond 1.875% 15/02/2032	USD	8 264 497	7 742 381	0.96
5 350 000	United States Treasury Note/Bond 1.875% 15/02/2041	USD	3 935 035	3 448 451	0.43
5 860 000	United States Treasury Note/Bond 1.875% 15/02/2051	USD	3 916 961	3 278 166	0.41
4 750 000	United States Treasury Note/Bond 1.875% 15/11/2051	USD	3 109 673	2 643 486	0.33
7 500 000	United States Treasury Note/Bond 2.000% 15/02/2025	USD	7 212 329	7 173 926	0.89
1 000 000	United States Treasury Note/Bond 2.000% 15/08/2025	USD	953 277	944 922	0.12
2 600 000	United States Treasury Note/Bond 2.000% 15/11/2026	USD	2 432 165	2 391 695	0.30
4 400 000	United States Treasury Note/Bond 2.000% 15/11/2041	USD	3 258 288	2 852 953	0.35
4 100 000	United States Treasury Note/Bond 2.000% 15/02/2050	USD	2 839 031	2 388 250	0.30
5 980 000	United States Treasury Note/Bond 2.000% 15/08/2051	USD	4 110 243	3 445 975	0.43
1 000 000	United States Treasury Note/Bond 2.125% 30/11/2024	USD	967 088	963 477	0.12
7 500 000	United States Treasury Note/Bond 2.125% 15/05/2025	USD	7 193 446	7 143 750	0.88
1 300 000	United States Treasury Note/Bond 2.125% 31/05/2026	USD	1 222 175	1 211 691	0.15
4 000 000	United States Treasury Note/Bond 2.250% 15/11/2024	USD	3 877 091	3 863 750	0.48
7 000 000	United States Treasury Note/Bond 2.250% 31/12/2024	USD	6 766 516	6 740 508	0.83
2 300 000	United States Treasury Note/Bond 2.250% 15/11/2025	USD	2 194 887	2 173 320	0.27
3 100 000	United States Treasury Note/Bond 2.250% 31/03/2026	USD	2 946 666	2 909 398	0.36
5 820 000	United States Treasury Note/Bond 2.250% 15/02/2027	USD	5 471 275	5 371 451	0.66
5 170 000	United States Treasury Note/Bond 2.250% 15/08/2027	USD	4 833 329	4 725 501	0.58
5 460 000	United States Treasury Note/Bond 2.250% 15/11/2027	USD	5 087 223	4 966 680	0.61
3 320 000	United States Treasury Note/Bond 2.250% 15/08/2049	USD	2 435 346	2 063 458	0.25
4 040 000	United States Treasury Note/Bond 2.250% 15/02/2052	USD	2 844 102	2 475 289	0.31
1 520 000	United States Treasury Note/Bond 2.375% 30/04/2026	USD	1 447 665	1 428 206	0.18
4 600 000	United States Treasury Note/Bond 2.375% 15/05/2027	USD	4 329 414	4 242 422	0.52
3 430 000	United States Treasury Note/Bond 2.375% 15/05/2029	USD	3 163 248	3 048 680	0.38
3 140 000	United States Treasury Note/Bond 2.375% 15/11/2049	USD	2 365 288	2 006 779	0.25
5 360 000	United States Treasury Note/Bond 2.375% 15/05/2051	USD	4 016 943	3 394 806	0.42
2 790 000	United States Treasury Note/Bond 2.500% 31/01/2025	USD	2 701 756	2 689 298	0.33
5 000 000	United States Treasury Note/Bond 2.500% 28/02/2026	USD	4 784 359	4 727 734	0.58
3 330 000	United States Treasury Note/Bond 2.500% 15/02/2045	USD	2 600 294	2 259 327	0.28
2 770 000	United States Treasury Note/Bond 2.500% 15/02/2046	USD	2 152 734	1 857 198	0.23
1 250 000	United States Treasury Note/Bond 2.500% 15/05/2046	USD	970 643	836 328	0.10
1 750 000	United States Treasury Note/Bond 2.625% 31/03/2025	USD	1 694 304	1 683 896	0.21
2 460 000	United States Treasury Note/Bond 2.625% 15/04/2025	USD	2 380 082	2 366 020	0.29
3 250 000	United States Treasury Note/Bond 2.625% 31/01/2026	USD	3 121 018	3 084 961	0.38

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

Unaudited semi-annual report

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
4 050 000	United States Treasury Note/Bond 2.625% 31/05/2027	USD	3 843 927	3 765 234	0.47
8 050 000	United States Treasury Note/Bond 2.625% 15/02/2029	USD	7 534 983	7 283 363	0.90
3 200 000	United States Treasury Note/Bond 2.625% 31/07/2029	USD	2 987 355	2 871 625	0.35
2 000 000	United States Treasury Note/Bond 2.750% 28/02/2025	USD	1 942 648	1 931 250	0.24
4 350 000	United States Treasury Note/Bond 2.750% 30/06/2025	USD	4 208 728	4 177 189	0.52
2 800 000	United States Treasury Note/Bond 2.750% 31/08/2025	USD	2 705 123	2 680 563	0.33
3 550 000	United States Treasury Note/Bond 2.750% 15/02/2028	USD	3 369 365	3 283 611	0.41
7 140 000	United States Treasury Note/Bond 2.750% 31/05/2029	USD	6 716 798	6 469 231	0.80
10 390 000	United States Treasury Note/Bond 2.750% 15/08/2032	USD	9 619 528	8 997 496	1.11
300 000	United States Treasury Note/Bond 2.750% 15/08/2042	USD	249 578	219 691	0.03
980 000	United States Treasury Note/Bond 2.750% 15/11/2042	USD	813 294	715 017	0.09
1 350 000	United States Treasury Note/Bond 2.750% 15/08/2047	USD	1 096 160	941 045	0.12
2 400 000	United States Treasury Note/Bond 2.750% 15/11/2047	USD	1 948 956	1 671 469	0.21
5 590 000	United States Treasury Note/Bond 2.875% 30/04/2025	USD	5 426 281	5 391 730	0.67
9 640 000	United States Treasury Note/Bond 2.875% 31/05/2025	USD	9 353 667	9 284 902	1.15
5 800 000	United States Treasury Note/Bond 2.875% 15/06/2025	USD	5 624 805	5 584 086	0.69
7 680 000	United States Treasury Note/Bond 2.875% 15/05/2028	USD	7 316 732	7 118 400	0.88
5 740 000	United States Treasury Note/Bond 2.875% 15/08/2028	USD	5 459 658	5 301 204	0.66
9 720 000	United States Treasury Note/Bond 2.875% 15/05/2032	USD	9 097 851	8 533 477	1.06
2 680 000	United States Treasury Note/Bond 2.875% 15/05/2043	USD	2 260 839	1 984 247	0.25
2 210 000	United States Treasury Note/Bond 2.875% 15/08/2045	USD	1 839 482	1 599 574	0.20
600 000	United States Treasury Note/Bond 2.875% 15/11/2046	USD	498 787	430 406	0.05
3 620 000	United States Treasury Note/Bond 2.875% 15/05/2049	USD	3 015 963	2 578 402	0.32
5 000 000	United States Treasury Note/Bond 2.875% 15/05/2052	USD	4 168 493	3 540 820	0.44
2 500 000	United States Treasury Note/Bond 3.000% 15/07/2025	USD	2 428 458	2 409 277	0.30
3 150 000	United States Treasury Note/Bond 3.000% 30/09/2025	USD	3 055 479	3 028 061	0.37
1 000 000	United States Treasury Note/Bond 3.000% 15/05/2042	USD	867 052	764 922	0.09
2 400 000	United States Treasury Note/Bond 3.000% 15/11/2044	USD	2 047 712	1 789 875	0.22
1 050 000	United States Treasury Note/Bond 3.000% 15/05/2045	USD	893 926	779 215	0.10
810 000	United States Treasury Note/Bond 3.000% 15/11/2045	USD	688 442	598 577	0.07
4 470 000	United States Treasury Note/Bond 3.000% 15/02/2047	USD	3 796 344	3 278 466	0.41
2 840 000	United States Treasury Note/Bond 3.000% 15/05/2047	USD	2 411 225	2 080 966	0.26
3 320 000	United States Treasury Note/Bond 3.000% 15/02/2048	USD	2 822 766	2 425 545	0.30
3 870 000	United States Treasury Note/Bond 3.000% 15/08/2048	USD	3 291 318	2 824 646	0.35
3 760 000	United States Treasury Note/Bond 3.000% 15/02/2049	USD	3 204 629	2 743 919	0.34
5 070 000	United States Treasury Note/Bond 3.000% 15/08/2052	USD	4 335 720	3 690 009	0.46
4 950 000	United States Treasury Note/Bond 3.125% 15/08/2025	USD	4 816 870	4 775 977	0.59
3 950 000	United States Treasury Note/Bond 3.125% 31/08/2027	USD	3 811 820	3 728 584	0.46
3 600 000	United States Treasury Note/Bond 3.125% 15/11/2028	USD	3 460 274	3 352 781	0.41
2 750 000	United States Treasury Note/Bond 3.125% 31/08/2029	USD	2 636 604	2 534 619	0.31
1 400 000	United States Treasury Note/Bond 3.125% 15/11/2041	USD	1 244 890	1 100 094	0.14
200 000	United States Treasury Note/Bond 3.125% 15/02/2042	USD	164 840	156 664	0.02
1 050 000	United States Treasury Note/Bond 3.125% 15/02/2043	USD	923 281	812 314	0.10
3 140 000	United States Treasury Note/Bond 3.125% 15/08/2044	USD	2 739 125	2 397 562	0.30

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

Unaudited semi-annual report

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
2 560 000	United States Treasury Note/Bond 3.125% 15/05/2048	USD	2 225 533	1 914 400	0.24
3 150 000	United States Treasury Note/Bond 3.250% 30/06/2027	USD	3 055 419	2 993 361	0.37
3 850 000	United States Treasury Note/Bond 3.250% 30/06/2029	USD	3 716 478	3 578 395	0.44
1 100 000	United States Treasury Note/Bond 3.375% 15/05/2033	USD	1 019 823	998 078	0.12
3 700 000	United States Treasury Note/Bond 3.375% 15/08/2042	USD	3 384 785	2 995 988	0.37
1 480 000	United States Treasury Note/Bond 3.375% 15/05/2044	USD	1 344 634	1 180 242	0.15
3 120 000	United States Treasury Note/Bond 3.375% 15/11/2048	USD	2 838 579	2 443 594	0.30
4 600 000	United States Treasury Note/Bond 3.500% 30/04/2028	USD	4 505 459	4 385 273	0.54
3 250 000	United States Treasury Note/Bond 3.500% 31/01/2030	USD	3 181 099	3 046 875	0.38
3 050 000	United States Treasury Note/Bond 3.500% 30/04/2030	USD	2 987 651	2 855 086	0.35
8 820 000	United States Treasury Note/Bond 3.500% 15/02/2033	USD	8 660 428	8 093 728	1.00
1 100 000	United States Treasury Note/Bond 3.625% 15/05/2026	USD	1 074 608	1 066 313	0.13
6 520 000	United States Treasury Note/Bond 3.625% 31/03/2028	USD	6 418 393	6 251 814	0.77
4 590 000	United States Treasury Note/Bond 3.625% 31/05/2028	USD	4 524 444	4 400 304	0.54
2 700 000	United States Treasury Note/Bond 3.625% 31/03/2030	USD	2 663 898	2 547 387	0.31
1 740 000	United States Treasury Note/Bond 3.625% 15/08/2043	USD	1 625 824	1 450 929	0.18
2 580 000	United States Treasury Note/Bond 3.625% 15/02/2044	USD	2 436 405	2 143 920	0.26
4 580 000	United States Treasury Note/Bond 3.625% 15/02/2053	USD	4 417 560	3 783 509	0.47
4 880 000	United States Treasury Note/Bond 3.625% 15/05/2053	USD	4 714 466	4 035 913	0.50
1 800 000	United States Treasury Note/Bond 3.750% 15/04/2026	USD	1 773 211	1 750 781	0.22
2 750 000	United States Treasury Note/Bond 3.750% 31/05/2030	USD	2 734 285	2 611 533	0.32
500 000	United States Treasury Note/Bond 3.750% 30/09/2030	USD	479 981	474 668	0.06
1 140 000	United States Treasury Note/Bond 3.750% 15/08/2041	USD	1 110 460	986 055	0.12
1 100 000	United States Treasury Note/Bond 3.750% 15/11/2043	USD	1 059 234	933 109	0.12
3 700 000	United States Treasury Note/Bond 3.875% 15/01/2026	USD	3 634 861	3 613 137	0.45
2 800 000	United States Treasury Note/Bond 3.875% 30/11/2027	USD	2 780 440	2 714 688	0.34
2 950 000	United States Treasury Note/Bond 3.875% 30/09/2029	USD	2 943 815	2 830 271	0.35
1 300 000	United States Treasury Note/Bond 3.875% 31/12/2029	USD	1 298 684	1 245 512	0.15
3 600 000	United States Treasury Note/Bond 3.875% 15/08/2033	USD	3 495 573	3 402 563	0.42
1 200 000	United States Treasury Note/Bond 3.875% 15/08/2040	USD	1 200 046	1 064 719	0.13
2 770 000	United States Treasury Note/Bond 3.875% 15/05/2043	USD	2 652 981	2 406 438	0.30
4 250 000	United States Treasury Note/Bond 4.000% 15/12/2025	USD	4 207 372	4 162 012	0.51
4 300 000	United States Treasury Note/Bond 4.000% 15/02/2026	USD	4 258 512	4 209 129	0.52
3 600 000	United States Treasury Note/Bond 4.000% 30/06/2028	USD	3 565 777	3 504 656	0.43
1 000 000	United States Treasury Note/Bond 4.000% 31/10/2029	USD	979 685	965 625	0.12
2 500 000	United States Treasury Note/Bond 4.000% 28/02/2030	USD	2 517 175	2 411 328	0.30
3 030 000	United States Treasury Note/Bond 4.000% 15/11/2042	USD	3 029 533	2 687 586	0.33
5 200 000	United States Treasury Note/Bond 4.000% 15/11/2052	USD	5 363 478	4 604 031	0.57
5 400 000	United States Treasury Note/Bond 4.125% 31/01/2025	USD	5 341 184	5 317 313	0.66
1 050 000	United States Treasury Note/Bond 4.125% 30/09/2027	USD	1 051 001	1 028 344	0.13
1 000 000	United States Treasury Note/Bond 4.125% 31/07/2028	USD	987 390	978 594	0.12
1 800 000	United States Treasury Note/Bond 4.125% 31/08/2030	USD	1 792 484	1 747 406	0.22
7 750 000	United States Treasury Note/Bond 4.125% 15/11/2032	USD	7 972 526	7 475 723	0.92
1 300 000	United States Treasury Note/Bond 4.125% 15/08/2053	USD	1 282 943	1 178 734	0.15

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

Unaudited semi-annual report

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
1 090 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	1 147 377	1 026 388	0.13
1 200 000	United States Treasury Note/Bond 4.250% 15/11/2040	USD	1 256 194	1 115 250	0.14
2 100 000	United States Treasury Note/Bond 4.375% 15/08/2026	USD	2 091 106	2 073 914	0.26
2 600 000	United States Treasury Note/Bond 4.375% 31/08/2028	USD	2 615 230	2 574 609	0.32
980 000	United States Treasury Note/Bond 4.375% 15/02/2038	USD	1 048 923	948 992	0.12
1 220 000	United States Treasury Note/Bond 4.375% 15/11/2039	USD	1 300 011	1 160 144	0.14
770 000	United States Treasury Note/Bond 4.375% 15/05/2040	USD	819 012	729 786	0.09
1 100 000	United States Treasury Note/Bond 4.375% 15/05/2041	USD	1 164 532	1 036 492	0.13
600 000	United States Treasury Note/Bond 4.375% 15/08/2043	USD	598 425	559 406	0.07
900 000	United States Treasury Note/Bond 4.500% 15/11/2025	USD	894 943	890 578	0.11
2 300 000	United States Treasury Note/Bond 4.500% 15/07/2026	USD	2 290 649	2 278 797	0.28
900 000	United States Treasury Note/Bond 4.500% 15/02/2036	USD	976 819	897 188	0.11
800 000	United States Treasury Note/Bond 4.500% 15/05/2038	USD	866 198	781 875	0.10
1 000 000	United States Treasury Note/Bond 4.625% 15/03/2026	USD	1 005 475	993 086	0.12
1 300 000	United States Treasury Note/Bond 4.750% 31/07/2025	USD	1 297 019	1 291 418	0.16
550 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	611 665	559 066	0.07
1 620 000	United States Treasury Note/Bond 4.750% 15/02/2041	USD	1 798 316	1 601 142	0.20
4 400 000	United States Treasury Note/Bond 5.000% 31/08/2025	USD	4 411 624	4 391 406	0.54
890 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 012 607	923 479	0.11
700 000	United States Treasury Note/Bond 5.375% 15/02/2031	USD	769 862	733 988	0.09
500 000	United States Treasury Note/Bond 5.500% 15/08/2028	USD	522 783	518 320	0.06
500 000	United States Treasury Note/Bond 6.125% 15/08/2029	USD	556 316	537 559	0.07
5 600 000	United States Treasury Note/Bond - When Issued 0.250% 31/10/2025	USD	5 105 624	5 078 063	0.63
5 300 000	United States Treasury Note/Bond - When Issued 0.375% 31/01/2026	USD	4 804 800	4 771 449	0.59
5 380 000	United States Treasury Note/Bond - When Issued 0.500% 30/09/2030	USD	4 713 997	4 609 777	0.57
4 450 000	United States Treasury Note/Bond - When Issued 0.625% 31/07/2026	USD	4 013 942	3 960 674	0.49
3 190 000	United States Treasury Note/Bond - When Issued 0.750% 31/03/2026	USD	2 916 127	2 884 707	0.36
3 100 000	United States Treasury Note/Bond - When Issued 0.875% 30/06/2026	USD	2 832 285	2 789 516	0.34
5 720 000	United States Treasury Note/Bond - When Issued 1.125% 30/09/2030	USD	5 000 792	4 845 242	0.60
6 050 000	United States Treasury Note/Bond - When Issued 1.250% 30/11/2026	USD	5 524 321	5 428 930	0.67
6 300 000	United States Treasury Note/Bond - When Issued 1.250% 31/12/2026	USD	5 745 816	5 643 914	0.70
5 300 000	United States Treasury Note/Bond - When Issued 1.250% 30/09/2030	USD	4 685 914	4 564 004	0.56
3 930 000	United States Treasury Note/Bond - When Issued 1.375% 31/12/2028	USD	3 455 925	3 338 504	0.41

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

Unaudited semi-annual report

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
2 250 000	United States Treasury Note/Bond - When Issued 1.750% 30/09/2030	USD	2 014 584	1 944 932	0.24
4 250 000	United States Treasury Note/Bond - When Issued 1.875% 28/02/2027	USD	3 942 862	3 868 496	0.48
4 250 000	United States Treasury Note/Bond - When Issued 1.875% 30/09/2030	USD	3 827 052	3 691 357	0.46
4 560 000	United States Treasury Note/Bond - When Issued 2.250% 15/05/2041	USD	3 551 379	3 126 628	0.39
4 350 000	United States Treasury Note/Bond - When Issued 2.375% 30/09/2030	USD	4 016 739	3 873 199	0.48
4 650 000	United States Treasury Note/Bond - When Issued 2.375% 15/02/2042	USD	3 658 469	3 211 588	0.40
4 250 000	United States Treasury Note/Bond - When Issued 2.500% 31/03/2027	USD	4 024 079	3 948 184	0.49
3 150 000	United States Treasury Note/Bond - When Issued 2.750% 30/04/2027	USD	3 004 312	2 945 988	0.36
4 120 000	United States Treasury Note/Bond - When Issued 2.750% 31/07/2027	USD	3 922 720	3 838 359	0.47
2 000 000	United States Treasury Note/Bond - When Issued 2.875% 30/09/2030	USD	1 894 374	1 826 563	0.23
3 370 000	United States Treasury Note/Bond - When Issued 3.250% 15/05/2042	USD	3 031 150	2 683 494	0.33
1 000 000	United States Treasury Note/Bond - When Issued 3.875% 30/09/2030	USD	972 996	958 633	0.12
2 650 000	United States Treasury Note/Bond - When Issued 3.875% 15/02/2043	USD	2 599 336	2 304 258	0.28
5 390 000	United States Treasury Note/Bond - When Issued 4.000% 29/02/2028	USD	5 387 415	5 251 671	0.65
Total United States			838 102 141	799 431 554	98.90
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			838 102 141	799 431 554	98.90
Total Investments			838 364 647	799 689 052	98.93

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

Unaudited semi-annual report

Lumyna – American Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)

	%
Sovereign	98.90
Diversified Financial Services	0.03
	<u>98.93</u>

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	10 Year US Treasury Note	Chicago Board of Trade	19/12/2023	Morgan Stanley & Co. International PLC	10	1 080 625	625
USD	5 Year US Treasury Note	Chicago Board of Trade	29/12/2023	Morgan Stanley & Co. International PLC	7	737 516	383
USD	US Ultra Long Bond	Chicago Board of Trade	19/12/2023	Morgan Stanley & Co. International PLC	3	356 062	(375)
Total Futures contracts						2 174 203	633

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
CHF	1 585 110	USD	1 795 638	04/10/2023	State Street Bank and Trust Company	(62 718)
EUR	386 231 975	USD	419 486 973	04/10/2023	State Street Bank and Trust Company	(10 547 360)
GBP	19 978 671	USD	25 283 391	04/10/2023	State Street Bank and Trust Company	(898 293)
USD	1 734 166	CHF	1 585 110	04/10/2023	State Street Bank and Trust Company	1 246
USD	409 130 997	EUR	386 231 976	04/10/2023	State Street Bank and Trust Company	191 383
USD	24 411 016	GBP	19 978 670	04/10/2023	State Street Bank and Trust Company	25 917
CHF	1 515 025	USD	1 661 627	03/11/2023	State Street Bank and Trust Company	(62)
EUR	367 814 311	USD	389 936 386	03/11/2023	State Street Bank and Trust Company	(16 420)
GBP	18 657 983	USD	22 777 934	03/11/2023	State Street Bank and Trust Company	(590)
USD	61 667	CHF	56 229	03/11/2023	State Street Bank and Trust Company	(1)
USD	10 918 578	EUR	10 300 664	03/11/2023	State Street Bank and Trust Company	(1 154)
USD	903 598	GBP	740 194	03/11/2023	State Street Bank and Trust Company	(18)
Total forward foreign exchange contracts						(11 308 070)

The counterparty for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is State Street Bank and Trust Company with (1.40)% of the NAV.

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Austria					
300 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG - Reg 0.125% 30/06/2026	EUR	291 920	281 394	0.02
50 000	KAF Kaerntner Ausgleichszahlungs-Fonds - Reg 0.000% 14/01/2032	EUR	41 551	38 981	0.00
300 000	OeBB-Infrastruktur AG 3.000% 24/10/2033	EUR	326 939	304 972	0.02
750 000	OeBB-Infrastruktur AG - Reg 1.000% 18/11/2024	EUR	793 161	768 741	0.05
100 000	Verbund AG - Reg 0.900% 01/04/2041	EUR	75 849	66 490	0.01
	Total Austria		1 529 420	1 460 578	0.10
Belgium					
100 000	Fluvius System Op 3.875% 09/05/2033	EUR	109 530	101 445	0.01
100 000	Fluvius System Op 4.000% 06/07/2032	EUR	112 087	103 636	0.01
100 000	Fluvius System Operator CVBA 0.250% 02/12/2030	EUR	86 362	81 252	0.00
200 000	Fluvius System Operator CVBA - Reg 1.750% 04/12/2026	EUR	200 407	194 079	0.01
400 000	Proximus SADP 4.000% 08/03/2030	EUR	433 599	421 963	0.03
	Total Belgium		941 985	902 375	0.06
Finland					
500 000	Fortum Oyj 4.500% 26/05/2033	EUR	553 512	517 616	0.03
100 000	Fortum Oyj - Reg 2.125% 27/02/2029	EUR	99 350	94 432	0.01
	Total Finland		652 862	612 048	0.04
France					
100 000	Aeroports de Paris 1.000% 05/01/2029	EUR	95 632	91 117	0.01
200 000	Aeroports de Paris 2.750% 02/04/2030	EUR	204 117	196 537	0.01
200 000	Aeroports de Paris - Reg 1.000% 13/12/2027	EUR	198 908	190 179	0.01
200 000	Aeroports de Paris - Reg 1.125% 18/06/2034	EUR	165 481	156 157	0.01
100 000	Aeroports de Paris - Reg 2.125% 02/10/2026	EUR	104 436	100 796	0.01
100 000	Aeroports de Paris - Reg 2.125% 11/10/2038	EUR	87 408	80 333	0.01
100 000	Aeroports de Paris - Reg 3.125% 11/06/2024	EUR	108 493	105 143	0.01
700 000	CNP Assurances 1.250% 27/01/2029	EUR	639 111	611 058	0.04
100 000	CNP Assurances FRN 30/06/2051	EUR	89 948	84 115	0.01
200 000	CNP Assurances - Reg 0.375% 08/03/2028	EUR	180 547	174 961	0.01
100 000	Coentreprise de Transport d'Electricite S.A. - Reg 0.875% 29/09/2024	EUR	105 534	102 242	0.01
200 000	Coentreprise de Transport d'Electricite S.A. - Reg 2.125% 29/07/2032	EUR	189 200	177 472	0.01
500 000	Dexia Credit Local S.A. - Reg 0.000% 22/01/2027	EUR	488 691	471 754	0.03
200 000	Dexia Credit Local S.A. - Reg 0.500% 17/01/2025	EUR	209 254	202 757	0.01
500 000	Dexia Credit Local S.A. - Reg 0.625% 17/01/2026	EUR	510 372	494 082	0.04
200 000	Dexia Credit Local S.A. - Reg 1.000% 18/10/2027	EUR	199 541	192 048	0.01
200 000	Dexia Credit Local S.A. - Reg 3.125% 01/06/2028	EUR	215 136	208 550	0.02
200 000	Electricite de France S.A. 1.000% 29/11/2033	EUR	160 193	151 435	0.01
200 000	Electricite de France S.A. 3.875% 12/01/2027	EUR	216 548	210 219	0.02
200 000	Electricite de France S.A. 4.125% 25/03/2027	EUR	219 439	212 376	0.02

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
200 000	Electricite de France S.A. 4.250% 25/01/2032	EUR	213 503	205 370	0.01
200 000	Electricite de France S.A. 4.375% 12/10/2029	EUR	223 911	211 509	0.02
200 000	Electricite de France S.A. 4.625% 25/01/2043	EUR	210 435	193 624	0.01
200 000	Electricite de France S.A. 4.750% 12/10/2034	EUR	222 165	210 750	0.02
500 000	Electricite de France S.A. - Reg 1.000% 13/10/2026	EUR	503 444	485 915	0.03
100 000	Electricite de France S.A. - Reg 1.875% 13/10/2036	EUR	81 004	75 648	0.01
100 000	Electricite de France S.A. - Reg 2.000% 02/10/2030	EUR	95 538	91 644	0.01
100 000	Electricite de France S.A. - Reg 2.000% 09/12/2049	EUR	65 905	57 502	0.00
250 000	Electricite de France S.A. - Reg 4.000% 12/11/2025	EUR	273 182	265 039	0.02
150 000	Electricite de France S.A. - Reg 4.500% 12/11/2040	EUR	161 612	153 028	0.01
50 000	Electricite de France S.A. - Reg 5.625% 21/02/2033	EUR	61 244	57 784	0.00
200 000	Ile-de-France Mobilites - Reg 0.200% 16/11/2035	EUR	150 902	137 256	0.01
100 000	La Banque Postale S.A. 0.750% 23/06/2031	EUR	83 587	80 348	0.01
200 000	La Banque Postale S.A. FRN 26/01/2031	EUR	192 686	189 912	0.01
200 000	La Banque Postale S.A. FRN 09/02/2028	EUR	191 909	187 879	0.01
500 000	La Banque Postale S.A. 4.000% 03/05/2028	EUR	550 495	524 878	0.04
200 000	La Banque Postale S.A. 4.375% 17/01/2030	EUR	214 323	205 420	0.01
600 000	La Banque Postale S.A. - Reg 1.000% 16/10/2024	EUR	633 147	615 208	0.04
200 000	La Banque Postale S.A. - Reg 2.000% 13/07/2028	EUR	196 941	190 242	0.01
300 000	La Poste S.A. 2.625% 14/09/2028	EUR	315 070	300 692	0.02
100 000	La Poste S.A. 3.125% 14/03/2033	EUR	97 870	97 503	0.01
200 000	La Poste S.A. 4.000% 12/06/2035	EUR	221 868	206 181	0.01
100 000	La Poste S.A. - Reg 0.625% 18/01/2036	EUR	75 856	69 573	0.01
200 000	La Poste S.A. - Reg 1.000% 17/09/2034	EUR	166 012	153 044	0.01
200 000	La Poste S.A. - Reg 1.125% 04/06/2025	EUR	208 478	201 510	0.01
200 000	La Poste S.A. - Reg 1.375% 21/04/2032	EUR	182 101	170 869	0.01
200 000	La Poste S.A. - Reg 1.450% 30/11/2028	EUR	196 764	187 655	0.01
300 000	Orano S.A. 5.375% 15/05/2027	EUR	334 664	320 789	0.02
200 000	Regie Autonome des Transports Parisiens 0.350% 20/06/2029	EUR	186 412	176 702	0.01
200 000	RTE Reseau de Transport d'Electricite SADIR 0.625% 08/07/2032	EUR	168 642	161 970	0.01
300 000	RTE Reseau de Transport d'Electricite SADIR 0.750% 12/01/2034	EUR	250 362	234 179	0.02
100 000	RTE Reseau de Transport d'Electricite SADIR 3.750% 04/07/2035	EUR	109 588	101 853	0.01
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.000% 19/10/2026	EUR	101 020	97 443	0.01
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.125% 09/09/2049	EUR	66 913	57 495	0.00
500 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.500% 27/09/2030	EUR	473 369	453 714	0.03
400 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.625% 27/11/2025	EUR	417 026	403 612	0.03

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
100 000	RTE Réseau de Transport d'Electricite SADIR - Reg 1.875% 23/10/2037	EUR	87 208	79 945	0.01
1 000 000	SNCF Réseau - Reg 1.125% 25/05/2030	EUR	960 643	905 644	0.06
Total France			13 333 788	12 732 660	0.89
Germany					
200 000	Bayerische Landesbank 3.750% 07/02/2029	EUR	211 757	204 417	0.01
200 000	Bayerische Landesbank 4.250% 21/06/2027	EUR	217 610	211 523	0.01
100 000	Bayerische Landesbank - Reg FRN 23/09/2031	EUR	89 933	88 698	0.01
100 000	DEUTSCHE BAHN FIN GMBH 3.625% 18/12/2037	EUR	107 338	100 561	0.01
400 000	Deutsche Bahn Finance GMBH 0.375% 23/06/2029	EUR	376 794	355 954	0.02
150 000	Deutsche Bahn Finance GMBH 0.625% 08/12/2050	EUR	83 033	70 482	0.00
500 000	Deutsche Bahn Finance GMBH 1.000% 17/12/2027	EUR	497 372	478 094	0.03
200 000	Deutsche Bahn Finance GMBH 3.875% 13/10/2042	EUR	227 879	206 543	0.01
100 000	Deutsche Bahn Finance GMBH - Reg 0.350% 29/09/2031	EUR	87 498	82 387	0.01
900 000	Deutsche Bahn Finance GMBH - Reg 0.750% 02/03/2026	EUR	922 979	892 914	0.06
500 000	Deutsche Bahn Finance GMBH - Reg 1.125% 18/12/2028	EUR	492 750	468 781	0.03
50 000	Deutsche Bahn Finance GMBH - Reg 1.375% 28/03/2031	EUR	47 646	45 091	0.00
100 000	Deutsche Bahn Finance GMBH - Reg 1.500% 08/12/2032	EUR	93 493	88 281	0.01
500 000	Deutsche Bahn Finance GMBH - Reg FRN Perpetual	EUR	434 012	417 148	0.03
100 000	EnBW Energie Baden-Wuerttemberg AG FRN 31/08/2081	EUR	86 826	84 329	0.01
100 000	EnBW Energie Baden-Wuerttemberg AG - Reg FRN 05/08/2079	EUR	92 791	89 872	0.01
100 000	EnBW Energie Baden-Wuerttemberg AG - Reg FRN 31/08/2081	EUR	77 577	74 371	0.00
100 000	EWE AG 0.375% 22/10/2032	EUR	80 125	74 863	0.01
200 000	HOWOGE Wohnungs-baugesellschaft mbH 0.625% 01/11/2028	EUR	181 028	175 503	0.01
300 000	Investitionsbank Berlin 0.000% 15/07/2027	EUR	290 372	279 605	0.02
300 000	Investitionsbank Berlin 0.500% 17/04/2026	EUR	304 688	294 261	0.02
400 000	Investitionsbank Berlin 3.125% 01/03/2033	EUR	441 244	413 405	0.03
600 000	Kreditanstalt fuer Wiederaufbau 0.125% 04/10/2024	EUR	633 259	612 860	0.04
1 700 000	Kreditanstalt fuer Wiederaufbau 0.125% 09/01/2032	EUR	1 486 690	1 385 220	0.10
2 560 000	Kreditanstalt fuer Wiederaufbau 0.250% 15/09/2025	EUR	2 636 084	2 547 570	0.18
500 000	Kreditanstalt fuer Wiederaufbau 0.375% 23/04/2030	EUR	459 457	439 113	0.03
1 250 000	Kreditanstalt fuer Wiederaufbau 0.625% 22/02/2027	EUR	1 255 913	1 208 365	0.08
2 500 000	Kreditanstalt fuer Wiederaufbau 0.625% 07/01/2028	EUR	2 471 174	2 364 305	0.16
1 000 000	Kreditanstalt fuer Wiederaufbau 0.750% 28/06/2028	EUR	985 661	940 327	0.07
800 000	Kreditanstalt fuer Wiederaufbau 1.250% 30/06/2027	EUR	817 029	784 618	0.05

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
800 000	Kreditanstalt fuer Wiederaufbau 1.375% 07/06/2032	EUR	756 413	723 450	0.05
1 300 000	Kreditanstalt fuer Wiederaufbau 2.000% 15/11/2029	EUR	1 348 017	1 278 421	0.09
800 000	Kreditanstalt fuer Wiederaufbau 2.500% 19/11/2025	EUR	845 162	830 318	0.06
1 500 000	Kreditanstalt fuer Wiederaufbau 2.750% 15/03/2028	EUR	1 621 998	1 550 375	0.11
1 000 000	Kreditanstalt fuer Wiederaufbau 2.750% 15/05/2030	EUR	1 082 366	1 024 540	0.07
1 000 000	Kreditanstalt fuer Wiederaufbau 2.750% 14/02/2033	EUR	1 073 878	1 005 686	0.07
1 000 000	Kreditanstalt fuer Wiederaufbau 2.875% 28/12/2029	EUR	1 093 461	1 033 897	0.07
500 000	Kreditanstalt fuer Wiederaufbau 2.875% 07/06/2033	EUR	531 103	506 288	0.04
600 000	Kreditanstalt fuer Wiederaufbau 3.125% 10/10/2028	EUR	629 012	629 060	0.04
700 000	Kreditanstalt fuer Wiederaufbau 3.125% 07/06/2030	EUR	778 349	732 027	0.05
300 000	Kreditanstalt fuer Wiederaufbau 3.250% 24/03/2031	EUR	317 145	315 620	0.02
1 000 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 18/02/2025	EUR	1 041 671	1 007 142	0.07
1 019 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 30/04/2027	EUR	997 271	957 483	0.07
450 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 15/12/2027	EUR	433 289	414 778	0.03
730 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 09/11/2028	EUR	686 868	653 163	0.05
1 500 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 10/01/2031	EUR	1 330 789	1 248 349	0.09
500 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 15/09/2031	EUR	436 204	407 510	0.03
600 000	Kreditanstalt fuer Wiederaufbau - Reg 0.375% 20/05/2036	EUR	476 011	433 753	0.03
550 000	Kreditanstalt fuer Wiederaufbau - Reg 0.750% 15/01/2029	EUR	536 059	510 150	0.04
500 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 09/05/2033	EUR	466 253	431 631	0.03
550 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 31/03/2037	EUR	473 211	431 971	0.03
400 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 15/06/2037	EUR	341 866	312 136	0.02
500 000	Kreditanstalt fuer Wiederaufbau - Reg 1.250% 04/07/2036	EUR	442 250	404 898	0.03
200 000	Landesbank Baden-Wuerttemberg 0.250% 21/07/2028	EUR	181 674	174 111	0.01
100 000	Landesbank Baden-Wuerttemberg 0.375% 30/09/2027	EUR	95 184	90 187	0.01
300 000	Landesbank Baden-Wuerttemberg 0.375% 28/02/2028	EUR	277 660	267 689	0.02
100 000	Landesbank Baden-Wuerttemberg 0.375% 07/05/2029	EUR	87 555	83 982	0.01
100 000	Landesbank Baden-Wuerttemberg 0.375% 21/02/2031	EUR	84 112	77 734	0.01
100 000	Landesbank Baden-Wuerttemberg - Reg 0.375% 18/02/2027	EUR	95 465	92 635	0.01
200 000	Landesbank Hessen-Thueringen Girozentrale 2.625% 24/08/2027	EUR	207 449	200 112	0.01

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
100 000	Landesbank Hessen-Thueringen Girozentrale 4.000% 04/02/2030	EUR	109 263	103 625	0.01
100 000	Landesbank Hessen-Thueringen Girozentrale FRN 15/09/2032	EUR	101 906	98 129	0.01
400 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.375% 12/05/2025	EUR	410 859	398 488	0.03
300 000	Landeskreditbank Baden-Wuerttemberg Foerderbank 0.375% 25/02/2027	EUR	297 424	286 863	0.02
500 000	Landeskreditbank Baden-Wuerttemberg Foerderbank - Reg 0.375% 13/04/2026	EUR	505 645	488 994	0.03
500 000	Landwirtschaftliche Rentenbank 0.000% 13/12/2028	EUR	469 057	446 833	0.03
200 000	Landwirtschaftliche Rentenbank 0.000% 26/11/2040	EUR	127 868	114 770	0.01
300 000	Landwirtschaftliche Rentenbank 0.500% 28/02/2029	EUR	287 179	273 938	0.02
300 000	Landwirtschaftliche Rentenbank 3.250% 06/09/2030	EUR	334 756	316 091	0.02
200 000	Landwirtschaftliche Rentenbank 3.250% 26/09/2033	EUR	209 598	209 186	0.01
300 000	Landwirtschaftliche Rentenbank - Reg 0.000% 28/09/2026	EUR	297 806	287 386	0.02
1 000 000	Landwirtschaftliche Rentenbank - Reg 0.000% 27/11/2029	EUR	912 450	866 714	0.06
800 000	Landwirtschaftliche Rentenbank - Reg 0.100% 08/03/2027	EUR	787 469	758 714	0.05
300 000	Landwirtschaftliche Rentenbank - Reg 0.250% 15/07/2024	EUR	318 915	309 064	0.02
1 200 000	Landwirtschaftliche Rentenbank - Reg 0.500% 06/03/2025	EUR	1 256 053	1 216 328	0.08
250 000	Landwirtschaftliche Rentenbank - Reg 0.625% 20/02/2030	EUR	236 154	224 143	0.02
400 000	Landwirtschaftliche Rentenbank - Reg 0.625% 31/10/2036	EUR	324 337	295 561	0.02
250 000	NRW Bank 0.500% 17/06/2041	EUR	176 860	156 332	0.01
400 000	NRW Bank 0.625% 04/01/2028	EUR	392 955	377 601	0.03
100 000	NRW Bank 1.200% 28/03/2039	EUR	83 076	74 856	0.01
500 000	NRW Bank 1.625% 03/08/2032	EUR	489 507	458 792	0.03
200 000	NRW Bank 2.500% 07/09/2037	EUR	202 229	185 061	0.01
300 000	NRW Bank 3.000% 31/05/2030	EUR	327 368	311 091	0.02
200 000	NRW Bank - Reg 0.500% 11/05/2026	EUR	202 592	195 891	0.01
500 000	NRW Bank - Reg 0.625% 02/02/2029	EUR	480 538	459 041	0.03
150 000	NRW Bank - Reg 0.750% 30/06/2028	EUR	146 747	140 631	0.01
100 000	Wirtschafts- und Infrastrukturbank Hessen 1.250% 06/09/2033	EUR	93 209	86 792	0.01
	Total Germany		44 539 577	42 449 472	2.96
Ireland					
200 000	ESB Finance DAC 1.000% 19/07/2034	EUR	154 277	153 648	0.01
200 000	ESB Finance DAC 1.125% 11/06/2030	EUR	185 892	176 760	0.01

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Ireland (cont.)					
200 000	ESB Finance DAC 4.000% 03/05/2032	EUR	224 118	207 631	0.01
100 000	ESB Finance DAC - Reg 1.750% 07/02/2029	EUR	98 918	94 693	0.01
100 000	ESB Finance DAC - Reg 1.875% 14/06/2031	EUR	95 349	90 602	0.01
100 000	ESB Finance DAC - Reg 2.125% 05/11/2033	EUR	95 021	88 548	0.01
Total Ireland			853 575	811 882	0.06
Italy					
100 000	A2A SpA 0.625% 15/07/2031	EUR	83 914	78 376	0.00
200 000	A2A SpA 1.500% 16/03/2028	EUR	193 055	189 188	0.01
300 000	A2A SpA 2.500% 15/06/2026	EUR	314 886	304 423	0.02
100 000	A2A SpA 4.500% 19/09/2030	EUR	110 143	105 197	0.01
300 000	A2A SpA - Reg 1.000% 16/07/2029	EUR	274 138	262 753	0.02
100 000	A2A SpA - Reg 1.625% 19/10/2027	EUR	100 694	96 452	0.01
300 000	ACEA SpA - Reg 0.250% 28/07/2030	EUR	257 059	243 301	0.02
100 000	ACEA SpA - Reg 0.500% 06/04/2029	EUR	91 073	86 893	0.01
200 000	ACEA SpA - Reg 1.500% 08/06/2027	EUR	200 844	192 775	0.01
100 000	ACEA SpA - Reg 1.750% 23/05/2028	EUR	99 955	95 745	0.01
100 000	ACEA SpA - Reg 2.625% 15/07/2024	EUR	107 667	104 452	0.01
200 000	ACEA SpA - Reg 3.875% 24/01/2031	EUR	214 371	203 504	0.01
200 000	AMCO - Asset Management Co. SpA 4.375% 27/03/2026	EUR	216 014	209 192	0.01
200 000	AMCO - Asset Management Co. SpA 4.625% 06/02/2027	EUR	217 655	209 408	0.01
100 000	AMCO - Asset Management Co. SpA - Reg 2.250% 17/07/2027	EUR	100 013	95 728	0.01
200 000	Ferrovie dello Stato Italiane SpA 3.750% 14/04/2027	EUR	215 304	207 727	0.01
400 000	Ferrovie dello Stato Italiane SpA 4.500% 23/05/2033	EUR	439 210	412 812	0.03
100 000	Ferrovie dello Stato Italiane SpA - Reg 1.500% 27/06/2025	EUR	104 396	101 131	0.01
100 000	Hera SpA - Reg 0.875% 14/10/2026	EUR	100 268	96 687	0.01
200 000	Hera SpA - Reg 1.000% 25/04/2034	EUR	160 138	149 154	0.01
100 000	Hera SpA - Reg 4.250% 20/04/2033	EUR	108 727	101 374	0.01
Total Italy			3 709 524	3 546 272	0.25
Luxembourg					
500 000	LOGICOR FINANCING SARL 1.625% 17/01/2030	EUR	409 860	399 278	0.03
Total Luxembourg			409 860	399 278	0.03
Netherlands					
200 000	Alliander NV 0.375% 10/06/2030	EUR	181 413	170 109	0.01
100 000	Alliander NV 2.625% 09/09/2027	EUR	105 851	101 707	0.01
300 000	Alliander NV 2.875% 14/06/2024	EUR	325 218	315 227	0.02
200 000	Alliander NV 3.250% 13/06/2028	EUR	218 707	206 548	0.01
300 000	EnBW International Finance BV 3.500% 24/07/2028	EUR	327 116	310 390	0.02
50 000	EnBW International Finance BV 3.625% 22/11/2026	EUR	53 469	52 442	0.00

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Netherlands (cont.)					
100 000	EnBW International Finance BV 6.125% 07/07/2039	EUR	131 235	121 439	0.01
100 000	EnBW International Finance BV - Reg 0.250% 19/10/2030	EUR	85 275	81 040	0.01
100 000	EnBW International Finance BV - Reg 0.500% 01/03/2033	EUR	79 969	74 660	0.00
200 000	ENEXIS Holdings NV 3.625% 12/06/2034	EUR	219 261	205 365	0.01
200 000	Enexis Holdings NV - Reg 0.750% 02/07/2031	EUR	178 504	169 264	0.01
100 000	Nederlandse Gasunie NV 3.375% 11/07/2034	EUR	106 332	99 174	0.01
100 000	Nederlandse Gasunie NV - Reg 1.000% 11/05/2026	EUR	101 665	98 450	0.01
200 000	Nederlandse Gasunie NV - Reg 1.375% 16/10/2028	EUR	195 709	187 821	0.01
100 000	Royal Schiphol Group NV 0.750% 22/04/2033	EUR	81 789	77 892	0.00
200 000	Royal Schiphol Group NV - Reg 0.875% 08/09/2032	EUR	174 080	162 197	0.01
100 000	Royal Schiphol Group NV - Reg 1.500% 05/11/2030	EUR	94 828	90 026	0.01
200 000	Stedin Holdings NV 0.000% 16/11/2026	EUR	187 555	187 347	0.01
100 000	Stedin Holdings NV 2.375% 03/06/2030	EUR	101 228	95 568	0.01
100 000	Stedin Holdings NV - Reg 0.875% 24/10/2025	EUR	102 602	99 201	0.01
100 000	Stedin Holdings NV - Reg FRN Perpetual	EUR	92 782	91 204	0.01
300 000	Tennet Holdings BV 4.250% 28/04/2032	EUR	344 188	325 261	0.02
200 000	Tennet Holdings BV 4.500% 28/10/2034	EUR	233 545	222 701	0.01
400 000	TenneT Holdings BV 0.125% 09/12/2027	EUR	395 813	381 209	0.03
100 000	TenneT Holdings BV 2.125% 17/11/2029	EUR	102 728	98 451	0.01
200 000	TenneT Holdings BV 2.375% 17/05/2033	EUR	196 471	190 580	0.01
100 000	TenneT Holdings BV 2.750% 17/05/2042	EUR	97 109	88 985	0.01
100 000	TenneT Holdings BV 3.875% 28/10/2028	EUR	111 969	106 590	0.01
100 000	TenneT Holdings BV - Reg 0.750% 26/06/2025	EUR	103 940	100 945	0.01
400 000	TenneT Holdings BV - Reg 1.250% 24/10/2033	EUR	358 395	339 338	0.02
250 000	TenneT Holdings BV - Reg 1.375% 05/06/2028	EUR	249 961	241 666	0.02
300 000	TenneT Holdings BV - Reg 1.500% 03/06/2039	EUR	251 534	260 671	0.02
	Total Netherlands		5 590 241	5 353 468	0.37
Spain					
100 000	Cepsa Finance S.A. - Reg 0.750% 12/02/2028	EUR	92 037	88 887	0.01
	Total Spain		92 037	88 887	0.01
Switzerland					
400 000	Zuercher Kantonalbank 0.000% 21/01/2033	CHF	390 238	365 282	0.03
	Total Switzerland		390 238	365 282	0.03
United Kingdom					
200 000	Affordable Housing Finance Plc. - Reg 2.893% 11/08/2043	GBP	192 231	175 342	0.01
150 000	LCR Finance Plc. 5.100% 07/03/2051	GBP	202 894	182 467	0.01
300 000	LCR Finance Plc. - Reg 4.500% 07/12/2028	GBP	372 268	361 895	0.03
300 000	Network Rail Infrastructure Finance Plc. 4.750% 29/11/2035	GBP	381 087	359 485	0.03

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United Kingdom (cont.)					
200 000	Prs Finance Plc. 2.000% 23/01/2029	GBP	217 244	211 167	0.01
189 203	Prs Finance Plc. - Reg 1.750% 24/11/2026	GBP	214 089	209 193	0.01
100 000	Transport for London - Reg 2.125% 24/04/2025	GBP	119 122	115 697	0.01
	Total United Kingdom		1 698 935	1 615 246	0.11
	Total Bonds		73 742 042	70 337 448	4.91
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Austria					
200 000	Autobahnen- und Schnell- strassen-Finanzierungs AG 0.100% 16/07/2035	EUR	155 740	142 980	0.01
800 000	Autobahnen- und Schnell- strassen-Finanzierungs AG - Reg 0.250% 18/10/2024	EUR	841 709	815 805	0.06
1 510 000	Republic of Austria Government Bond 144A 0.000% 20/10/2028	EUR	1 395 615	1 359 865	0.09
700 000	Republic of Austria Government Bond 144A 0.000% 20/02/2030	EUR	627 713	603 039	0.04
1 500 000	Republic of Austria Government Bond 144A 0.900% 20/02/2032	EUR	1 392 675	1 304 835	0.09
1 800 000	Republic of Austria Government Bond 144A 1.200% 20/10/2025	EUR	1 891 441	1 827 233	0.13
210 000	Republic of Austria Government Bond 144A 1.500% 20/02/2047	EUR	170 353	146 883	0.01
710 000	Republic of Austria Government Bond 1.850% 23/05/2049	EUR	602 383	528 935	0.04
1 300 000	Republic of Austria Government Bond 144A 2.000% 15/07/2026	EUR	1 391 595	1 331 395	0.09
1 590 000	Republic of Austria Government Bond 144A 2.900% 23/05/2029	EUR	1 740 256	1 656 458	0.12
1 850 000	Republic of Austria Government Bond 2.900% 20/02/2033	EUR	2 001 869	1 875 968	0.13
300 000	Republic of Austria Government Bond 144A 3.150% 20/10/2053	EUR	320 131	287 690	0.02
1 050 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/04/2025	EUR	1 090 183	1 054 163	0.07
2 520 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/02/2031	EUR	2 226 263	2 094 537	0.15
720 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/10/2040	EUR	466 953	413 337	0.03
1 100 000	Republic of Austria Government Bond - Reg 144A 0.250% 20/10/2036	EUR	831 255	762 666	0.05
1 880 000	Republic of Austria Government Bond - Reg 144A 0.500% 20/04/2027	EUR	1 885 134	1 813 738	0.13
2 000 000	Republic of Austria Government Bond - Reg 144A 0.500% 20/02/2029	EUR	1 928 472	1 834 602	0.13

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Austria (cont.)					
400 000	Republic of Austria Government Bond - Reg 144A 0.700% 20/04/2071	EUR	200 877	156 470	0.01
3 050 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/10/2026	EUR	3 110 113	3 003 371	0.21
1 600 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/02/2028	EUR	1 594 319	1 524 685	0.11
1 590 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/03/2051	EUR	974 682	854 358	0.06
650 000	Republic of Austria Government Bond - Reg 144A 0.850% 30/06/2120	EUR	298 068	239 737	0.02
780 000	Republic of Austria Government Bond - Reg 144A 1.500% 20/02/2047	EUR	632 740	545 565	0.04
470 000	Republic of Austria Government Bond - Reg 144A 1.500% 02/11/2086	EUR	298 906	250 996	0.02
750 000	Republic of Austria Government Bond - Reg 144A 1.650% 21/10/2024	EUR	804 338	778 543	0.05
740 000	Republic of Austria Government Bond - Reg 144A 2.100% 20/09/2117	EUR	598 524	493 500	0.03
1 130 000	Republic of Austria Government Bond - Reg 144A 2.400% 23/05/2034	EUR	1 167 856	1 083 568	0.08
1 270 000	Republic of Austria Government Bond - Reg 144A 3.150% 20/06/2044	EUR	1 396 455	1 246 510	0.09
560 000	Republic of Austria Government Bond - Reg 144A 3.800% 26/01/2062	EUR	714 787	608 173	0.04
1 850 000	Republic of Austria Government Bond - Reg 144A 4.150% 15/03/2037	EUR	2 257 356	2 060 539	0.14
1 870 000	Republic of Austria Government Bond - Reg 144A 4.850% 15/03/2026	EUR	2 123 780	2 049 120	0.14
100 000	State of Lower Austria - Reg 0.000% 16/11/2035	EUR	75 511	68 779	0.00
	Total Austria		37 208 052	34 818 043	2.43
Belgium					
100 000	Communaute Francaise Belgium 0.625% 11/06/2035	EUR	79 432	72 725	0.01
200 000	Communaute Francaise de Belgique 0.250% 23/01/2030	EUR	181 568	172 612	0.01
200 000	Communaute Francaise de Belgique 1.625% 03/05/2032	EUR	192 032	179 211	0.01
200 000	Flemish community 3.000% 12/10/2032	EUR	213 161	199 195	0.01
300 000	Flemish community 3.250% 05/04/2033	EUR	325 799	304 866	0.02
2 100 000	Kingdom of Belgium Government Bond 0.000% 22/10/2027	EUR	2 046 814	1 961 390	0.14
1 500 000	Kingdom of Belgium Government Bond 0.000% 22/10/2031	EUR	1 304 726	1 219 250	0.09
1 450 000	Kingdom of Belgium Government Bond 0.400% 22/06/2040	EUR	998 205	892 742	0.06

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Belgium (cont.)					
860 000	Kingdom of Belgium Government Bond 1.400% 22/06/2053	EUR	598 117	512 835	0.04
1 300 000	Kingdom of Belgium Government Bond 144A 2.750% 22/04/2039	EUR	1 327 766	1 212 215	0.08
2 150 000	Kingdom of Belgium Government Bond 144A 3.000% 22/06/2033	EUR	2 351 629	2 187 931	0.15
1 800 000	Kingdom of Belgium Government Bond 144A 3.300% 22/06/2054	EUR	1 896 164	1 679 124	0.12
620 000	Kingdom of Belgium Government Bond 144A 3.450% 22/06/2043	EUR	688 321	615 835	0.04
930 000	Kingdom of Belgium Government Bond - Reg 144A 0.100% 22/06/2030	EUR	840 004	801 257	0.06
3 300 000	Kingdom of Belgium Government Bond - Reg 144A 0.350% 22/06/2032	EUR	2 901 163	2 701 122	0.19
2 240 000	Kingdom of Belgium Government Bond - Reg 144A 0.500% 22/10/2024	EUR	2 372 136	2 297 450	0.16
650 000	Kingdom of Belgium Government Bond - Reg 144A 0.650% 22/06/2071	EUR	297 686	235 395	0.02
2 700 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2025	EUR	2 832 641	2 735 933	0.19
3 540 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2027	EUR	3 584 992	3 444 089	0.24
1 370 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2028	EUR	1 366 705	1 305 236	0.09
2 400 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2028	EUR	2 385 990	2 286 544	0.16
2 740 000	Kingdom of Belgium Government Bond - Reg 144A 0.900% 22/06/2029	EUR	2 700 636	2 564 549	0.18
2 370 000	Kingdom of Belgium Government Bond - Reg 144A 1.000% 22/06/2026	EUR	2 454 024	2 367 456	0.17
2 050 000	Kingdom of Belgium Government Bond - Reg 144A 1.000% 22/06/2031	EUR	1 956 346	1 833 130	0.13
1 330 000	Kingdom of Belgium Government Bond - Reg 144A 1.250% 22/04/2033	EUR	1 249 002	1 168 042	0.08
800 000	Kingdom of Belgium Government Bond - Reg 144A 1.450% 22/06/2037	EUR	710 847	644 238	0.04
1 620 000	Kingdom of Belgium Government Bond - Reg 144A 1.600% 22/06/2047	EUR	1 259 882	1 112 696	0.08
1 430 000	Kingdom of Belgium Government Bond - Reg 144A 1.700% 22/06/2050	EUR	1 112 390	962 929	0.07
1 050 000	Kingdom of Belgium Government Bond - Reg 144A 1.900% 22/06/2038	EUR	973 184	882 791	0.06
280 000	Kingdom of Belgium Government Bond - Reg 144A 2.150% 22/06/2066	EUR	230 210	193 832	0.01
760 000	Kingdom of Belgium Government Bond - Reg 144A 2.150% 22/06/2066	EUR	613 033	526 116	0.04

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Belgium (cont.)					
1 290 000	Kingdom of Belgium Government Bond - Reg 144A 2.250% 22/06/2057	EUR	1 067 762	948 365	0.07
2 050 000	Kingdom of Belgium Government Bond - Reg 144A 3.000% 22/06/2034	EUR	2 205 891	2 068 226	0.14
1 460 000	Kingdom of Belgium Government Bond - Reg 3.750% 22/06/2045	EUR	1 694 580	1 514 513	0.11
1 520 000	Kingdom of Belgium Government Bond - Reg 4.000% 28/03/2032	EUR	1 793 108	1 685 439	0.12
1 860 000	Kingdom of Belgium Government Bond - Reg 144A 4.250% 28/03/2041	EUR	2 281 855	2 074 990	0.14
1 720 000	Kingdom of Belgium Government Bond - Reg 144A 4.500% 28/03/2026	EUR	1 942 413	1 874 181	0.13
1 110 000	Kingdom of Belgium Government Bond - Reg 144A 5.000% 28/03/2035	EUR	1 433 634	1 328 695	0.09
500 000	Ministeries Van de Vlaamse Gemeenschap 0.375% 15/04/2030	EUR	458 210	432 358	0.03
200 000	Ministeries Van de Vlaamse Gemeenschap 3.250% 12/01/2043	EUR	208 096	186 712	0.01
400 000	Ministeries Van de Vlaamse Gemeenschap 4.000% 26/09/2042	EUR	415 132	414 723	0.03
100 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.125% 15/10/2035	EUR	74 687	68 087	0.00
400 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.300% 20/10/2031	EUR	341 832	326 080	0.02
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.875% 21/03/2046	EUR	128 849	111 774	0.01
100 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.000% 13/10/2036	EUR	82 266	74 894	0.01
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.000% 23/01/2051	EUR	123 450	104 734	0.01
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.500% 12/07/2038	EUR	169 058	153 139	0.01
200 000	Region Wallonne Belgium 1.375% 06/04/2032	EUR	187 325	174 971	0.01
300 000	Region Wallonne Belgium 3.250% 22/06/2033	EUR	319 179	301 102	0.02
200 000	Region Wallonne Belgium 3.750% 22/04/2039	EUR	218 413	201 432	0.01
200 000	Region Wallonne Belgium - Reg 0.375% 22/10/2031	EUR	174 394	163 007	0.01
200 000	Region Wallonne Belgium - Reg 1.050% 22/06/2040	EUR	147 257	131 500	0.01
200 000	Region Wallonne Belgium - Reg 1.250% 22/06/2071	EUR	110 334	89 551	0.01
	Total Belgium		57 622 330	53 701 209	3.75
Croatia					
2 290 000	Croatia Government International Bond 1.125% 19/06/2029	EUR	2 199 716	2 066 627	0.15

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Croatia (cont.)					
550 000	Croatia Government International Bond 1.125% 04/03/2033	EUR	466 724	449 545	0.03
300 000	Croatia Government International Bond 2.875% 22/04/2032	EUR	305 017	289 833	0.02
Total Croatia			2 971 457	2 806 005	0.20
Cyprus					
500 000	Cyprus Government International Bond - Reg 1.250% 21/01/2040	EUR	369 337	329 817	0.03
600 000	Cyprus Government International Bond - Reg 2.375% 25/09/2028	EUR	621 513	592 078	0.04
200 000	Cyprus Government International Bond - Reg 2.750% 26/02/2034	EUR	197 034	181 758	0.01
Total Cyprus			1 187 884	1 103 653	0.08
Czech Republic					
38 000 000	Czech Republic Government Bond 0.250% 10/02/2027	CZK	1 510 097	1 418 971	0.10
16 500 000	Czech Republic Government Bond 1.000% 26/06/2026	CZK	685 240	645 899	0.05
43 210 000	Czech Republic Government Bond 1.200% 13/03/2031	CZK	1 601 742	1 464 376	0.10
55 000 000	Czech Republic Government Bond 1.250% 14/02/2025	CZK	2 395 866	2 247 435	0.16
16 850 000	Czech Republic Government Bond 1.500% 24/04/2040	CZK	503 418	456 056	0.03
13 230 000	Czech Republic Government Bond 1.950% 30/07/2037	CZK	464 531	411 669	0.03
43 600 000	Czech Republic Government Bond 2.000% 13/10/2033	CZK	1 640 649	1 485 554	0.10
15 000 000	Czech Republic Government Bond 2.750% 23/07/2029	CZK	630 098	585 524	0.04
16 350 000	Czech Republic Government Bond 5.000% 30/09/2030	CZK	782 443	720 455	0.05
44 310 000	Czech Republic Government Bond 5.500% 12/12/2028	CZK	2 097 705	1 995 645	0.14
26 130 000	Czech Republic Government Bond - Reg 0.950% 15/05/2030	CZK	970 692	893 045	0.06
3 000 000	Czech Republic Government Bond - Reg 4.200% 04/12/2036	CZK	136 486	122 765	0.01
Total Czech Republic			13 418 967	12 447 394	0.87
Denmark					
10 000 000	Denmark Government Bond 0.000% 15/11/2024	DKK	1 412 019	1 366 674	0.10
10 000 000	Denmark Government Bond 0.000% 15/11/2031	DKK	1 195 158	1 118 526	0.08
5 250 000	Denmark Government Bond 0.000% 15/11/2031	DKK	604 449	588 433	0.04
8 750 000	Denmark Government Bond 0.250% 15/11/2052	DKK	669 386	566 326	0.04
6 090 000	Denmark Government Bond 0.500% 15/11/2027	DKK	815 870	783 086	0.05
8 310 000	Denmark Government Bond 0.500% 15/11/2029	DKK	1 084 171	1 019 983	0.07
8 760 000	Denmark Government Bond 1.750% 15/11/2025	DKK	1 254 817	1 207 018	0.08
2 000 000	Denmark Government Bond 2.250% 15/11/2033	DKK	281 171	263 318	0.02
14 320 000	Denmark Government Bond 4.500% 15/11/2039	DKK	2 591 378	2 364 898	0.17
Total Denmark			9 908 419	9 278 262	0.65

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Finland					
760 000	Finland Government Bond 144A 0.000% 15/09/2026	EUR	781 339	731 874	0.05
1 500 000	Finland Government Bond 144A 0.125% 15/09/2031	EUR	1 322 706	1 236 996	0.09
550 000	Finland Government Bond 144A 0.500% 15/04/2043	EUR	371 939	329 363	0.02
1 450 000	Finland Government Bond 144A 1.375% 15/04/2027	EUR	1 514 593	1 441 191	0.10
230 000	Finland Government Bond 144A 1.500% 15/09/2032	EUR	224 004	208 900	0.01
570 000	Finland Government Bond 144A 2.750% 15/04/2038	EUR	597 939	543 350	0.04
750 000	Finland Government Bond - Reg 144A 0.125% 15/04/2036	EUR	573 331	519 943	0.04
520 000	Finland Government Bond - Reg 144A 0.125% 15/04/2052	EUR	271 017	219 967	0.01
600 000	Finland Government Bond - Reg 144A 0.250% 15/09/2040	EUR	415 333	366 107	0.03
850 000	Finland Government Bond - Reg 144A 0.500% 15/04/2026	EUR	871 794	840 459	0.06
1 240 000	Finland Government Bond - Reg 144A 0.500% 15/09/2027	EUR	1 234 269	1 183 245	0.08
3 170 000	Finland Government Bond - Reg 144A 0.500% 15/09/2028	EUR	3 033 157	2 942 977	0.20
1 700 000	Finland Government Bond - Reg 144A 0.750% 15/04/2031	EUR	1 597 358	1 498 731	0.10
2 240 000	Finland Government Bond - Reg 144A 0.875% 15/09/2025	EUR	2 333 452	2 260 699	0.16
760 000	Finland Government Bond - Reg 144A 1.375% 15/04/2047	EUR	587 374	528 921	0.04
610 000	Finland Government Bond - Reg 144A 2.625% 04/07/2042	EUR	629 362	560 404	0.04
440 000	Finland Government Bond - Reg 144A 3.000% 15/09/2033	EUR	475 942	449 433	0.03
230 000	Finland Government Bond - Reg 144A 4.000% 04/07/2025	EUR	254 171	245 851	0.02
100 000	Finnvera Oyj - Reg 0.500% 13/04/2026	EUR	101 381	98 061	0.01
100 000	Finnvera Oyj - Reg 0.750% 07/08/2028	EUR	97 699	93 662	0.01
300 000	Finnvera Oyj - Reg 1.250% 14/07/2033	EUR	278 938	260 281	0.02
100 000	Kuntarahoitus Oyj 0.000% 02/03/2031	EUR	87 621	82 725	0.01
300 000	Kuntarahoitus Oyj 0.050% 10/09/2035	EUR	211 947	211 579	0.01
500 000	Kuntarahoitus Oyj - Reg 0.000% 14/10/2030	EUR	443 612	419 822	0.03
200 000	Kuntarahoitus Oyj - Reg 0.250% 25/02/2032	EUR	174 268	163 651	0.01
200 000	Kuntarahoitus Oyj - Reg 1.250% 23/02/2033	EUR	187 149	175 052	0.01
200 000	Työllisyysrahasto 0.000% 16/06/2027	EUR	193 533	186 547	0.01
	Total Finland		18 865 228	17 799 791	1.24
France					
200 000	Action Logement Services 1.375% 13/04/2032	EUR	188 122	175 360	0.01
300 000	Action Logement Services 3.125% 28/09/2037	EUR	311 164	283 830	0.02
200 000	Action Logement Services 3.625% 25/05/2043	EUR	213 128	193 553	0.01

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
200 000	Action Logement Services - Reg 0.375% 05/10/2031	EUR	176 264	164 572	0.01
400 000	Agence Francaise de Developpement EPIC 0.000% 25/11/2028	EUR	371 170	353 170	0.03
200 000	Agence Francaise de Developpement EPIC 1.125% 02/03/2037	EUR	165 052	149 875	0.01
300 000	Agence Francaise de Developpement EPIC 2.875% 21/01/2030	EUR	321 328	304 501	0.02
1 000 000	Agence Francaise de Developpement EPIC 3.375% 25/05/2033	EUR	1 103 095	1 024 527	0.07
200 000	Agence Francaise de Developpement EPIC - Reg 0.125% 29/09/2031	EUR	171 796	160 280	0.01
200 000	Agence Francaise de Developpement EPIC - Reg 0.250% 21/07/2026	EUR	200 207	192 980	0.01
400 000	Agence Francaise de Developpement EPIC - Reg 0.500% 31/05/2035	EUR	319 985	292 553	0.02
200 000	Agence Francaise de Developpement EPIC - Reg 1.000% 31/01/2028	EUR	199 020	190 382	0.01
400 000	Agence Francaise de Developpement EPIC - Reg 1.375% 05/07/2032	EUR	377 270	350 946	0.02
200 000	Agence Francaise de Developpement EPIC - Reg 1.500% 31/10/2034	EUR	184 117	169 275	0.01
1 000 000	Agence Francaise de Developpement EPIC - Reg 3.750% 15/02/2027	EUR	1 105 032	1 062 693	0.07
300 000	Agence France Locale 0.000% 20/03/2031	EUR	257 898	241 910	0.02
300 000	Agence France Locale 0.200% 20/03/2029	EUR	278 192	264 228	0.02
100 000	Agence France Locale 3.000% 20/03/2030	EUR	107 534	101 762	0.01
400 000	Agence France Locale - Reg 1.125% 20/06/2028	EUR	396 498	378 332	0.03
100 000	Bpifrance 2.000% 02/09/2030	EUR	98 081	95 826	0.01
200 000	Bpifrance SACA 0.125% 25/11/2028	EUR	187 509	178 390	0.01
200 000	Bpifrance SACA 0.250% 04/06/2031	EUR	176 585	165 278	0.01
200 000	Bpifrance SACA 2.125% 29/11/2027	EUR	209 184	200 443	0.01
300 000	Bpifrance SACA 3.000% 10/09/2026	EUR	323 638	312 907	0.02
200 000	Bpifrance SACA 3.125% 25/05/2033	EUR	217 269	203 550	0.01
200 000	Bpifrance SACA 3.375% 25/11/2032	EUR	222 827	207 954	0.01
200 000	Bpifrance SACA - Reg 0.050% 26/09/2029	EUR	182 051	172 322	0.01
400 000	Bpifrance SACA - Reg 0.250% 29/03/2030	EUR	363 561	343 264	0.02
1 000 000	Bpifrance SACA - Reg 0.625% 25/05/2026	EUR	1 017 540	981 531	0.07
600 000	Bpifrance SACA - Reg 0.750% 25/11/2024	EUR	633 611	613 289	0.04
100 000	Bpifrance SACA - Reg 0.875% 26/09/2028	EUR	97 746	93 149	0.01
200 000	Bpifrance SACA - Reg 1.000% 25/05/2027	EUR	201 721	193 709	0.01
600 000	Caisse d'Amortissement de la Dette Sociale 0.000% 25/11/2026	EUR	593 286	570 750	0.04
500 000	Caisse d'Amortissement de la Dette Sociale 0.000% 25/02/2028	EUR	480 004	456 158	0.03

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
700 000	Caisse d'Amortissement de la Dette Sociale 1.500% 25/05/2032	EUR	678 065	632 194	0.04
1 200 000	Caisse d'Amortissement de la Dette Sociale 2.750% 25/11/2032	EUR	1 265 514	1 193 739	0.08
600 000	Caisse d'Amortissement de la Dette Sociale 2.875% 25/05/2027	EUR	644 751	622 545	0.04
700 000	Caisse d'Amortissement de la Dette Sociale 3.000% 25/05/2028	EUR	754 637	727 281	0.05
800 000	Caisse d'Amortissement de la Dette Sociale 3.125% 01/03/2030	EUR	878 714	831 678	0.06
500 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/05/2029	EUR	461 378	437 523	0.03
1 000 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/11/2030	EUR	882 663	829 853	0.06
500 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/05/2031	EUR	435 577	407 476	0.03
600 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.125% 15/09/2031	EUR	524 130	489 397	0.03
1 800 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.600% 25/11/2029	EUR	1 699 466	1 608 834	0.11
500 000	Caisse d'Amortissement de la Dette Sociale - Reg 1.375% 25/11/2024	EUR	532 087	514 936	0.04
600 000	Caisse d'Amortissement de la Dette Sociale - Reg 4.000% 15/12/2025	EUR	662 942	640 332	0.05
200 000	Caisse des Depots et Consignations - Reg 0.750% 18/09/2028	EUR	194 592	185 631	0.01
500 000	Caisse des Depots et Consignations - Reg 3.000% 25/05/2028	EUR	544 551	520 010	0.04
1 030 000	French Republic Government Bond 2.500% 25/05/2043	EUR	990 965	895 599	0.06
1 150 000	French Republic Government Bond 2.750% 25/02/2029	EUR	1 254 622	1 192 145	0.08
4 690 000	French Republic Government Bond 3.000% 25/05/2033	EUR	5 121 809	4 812 420	0.34
4 000 000	French Republic Government Bond - Reg 0.000% 25/03/2025	EUR	4 163 039	4 027 062	0.28
5 370 000	French Republic Government Bond - Reg 0.000% 25/02/2026	EUR	5 455 194	5 265 614	0.37
6 690 000	French Republic Government Bond - Reg 0.000% 25/11/2029	EUR	6 190 174	5 850 603	0.41
8 420 000	French Republic Government Bond - Reg 0.000% 25/11/2030	EUR	7 534 176	7 116 514	0.50
4 430 000	French Republic Government Bond - Reg 0.250% 25/11/2026	EUR	4 413 783	4 283 317	0.30
5 040 000	French Republic Government Bond - Reg 0.500% 25/05/2025	EUR	5 264 113	5 090 067	0.36

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
7 090 000	French Republic Government Bond - Reg 0.500% 25/05/2026	EUR	7 254 144	6 996 814	0.49
8 830 000	French Republic Government Bond - Reg 0.500% 25/05/2029	EUR	8 523 554	8 084 530	0.57
3 280 000	French Republic Government Bond - Reg 144A 0.500% 25/05/2040	EUR	2 370 010	2 100 254	0.15
1 700 000	French Republic Government Bond - Reg 144A 0.500% 25/05/2072	EUR	721 268	561 359	0.04
6 860 000	French Republic Government Bond - Reg 0.750% 25/05/2028	EUR	6 821 556	6 522 051	0.46
9 750 000	French Republic Government Bond - Reg 0.750% 25/11/2028	EUR	9 616 855	9 169 239	0.64
4 550 000	French Republic Government Bond - Reg 0.750% 25/05/2052	EUR	2 686 703	2 272 384	0.16
7 540 000	French Republic Government Bond - Reg 1.000% 25/11/2025	EUR	7 888 442	7 610 761	0.53
7 700 000	French Republic Government Bond - Reg 1.000% 25/05/2027	EUR	7 867 461	7 553 991	0.53
7 210 000	French Republic Government Bond - Reg 1.250% 25/05/2034	EUR	6 639 586	6 148 809	0.43
5 820 000	French Republic Government Bond - Reg 144A 1.250% 25/05/2036	EUR	5 079 578	4 718 260	0.33
7 300 000	French Republic Government Bond - Reg 1.500% 25/05/2031	EUR	7 252 505	6 845 836	0.48
4 670 000	French Republic Government Bond - Reg 144A 1.500% 25/05/2050	EUR	3 539 350	3 049 248	0.21
4 550 000	French Republic Government Bond - Reg 1.750% 25/11/2024	EUR	4 877 625	4 719 126	0.33
5 780 000	French Republic Government Bond - Reg 144A 1.750% 25/06/2039	EUR	5 173 292	4 749 145	0.33
2 410 000	French Republic Government Bond - Reg 144A 1.750% 25/05/2066	EUR	1 751 951	1 477 099	0.10
4 320 000	French Republic Government Bond - Reg 144A 2.000% 25/05/2048	EUR	3 682 648	3 264 367	0.23
6 670 000	French Republic Government Bond - Reg 2.500% 25/05/2030	EUR	7 187 839	6 781 789	0.47
6 930 000	French Republic Government Bond - Reg 2.750% 25/10/2027	EUR	7 532 105	7 227 448	0.51
3 610 000	French Republic Government Bond - Reg 3.250% 25/05/2045	EUR	3 968 159	3 518 729	0.25
5 750 000	French Republic Government Bond - Reg 3.500% 25/04/2026	EUR	6 332 616	6 125 557	0.43
3 490 000	French Republic Government Bond - Reg 4.000% 25/10/2038	EUR	4 203 469	3 840 955	0.27
2 030 000	French Republic Government Bond - Reg 144A 4.000% 25/04/2055	EUR	2 539 041	2 194 204	0.15

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
2 440 000	French Republic Government Bond - Reg 4.000% 25/04/2060	EUR	3 087 899	2 641 041	0.18
4 690 000	French Republic Government Bond - Reg 4.500% 25/04/2041	EUR	6 017 941	5 448 704	0.38
3 960 000	French Republic Government Bond - Reg 4.750% 25/04/2035	EUR	5 063 417	4 677 404	0.33
4 090 000	French Republic Government Bond - Reg 5.750% 25/10/2032	EUR	5 497 177	5 135 894	0.36
4 060 000	French Republic Government Bond OAT 0.000% 25/02/2025	EUR	4 234 383	4 097 532	0.29
4 560 000	French Republic Government Bond OAT 0.000% 25/05/2032	EUR	3 928 908	3 648 014	0.26
5 300 000	French Republic Government Bond OAT 0.750% 25/02/2028	EUR	5 298 393	5 067 027	0.35
2 090 000	French Republic Government Bond OAT 1.250% 25/05/2038	EUR	1 765 051	1 610 808	0.11
5 210 000	French Republic Government Bond OAT 2.000% 25/11/2032	EUR	5 311 189	4 943 198	0.35
4 550 000	French Republic Government Bond OAT 2.500% 24/09/2026	EUR	4 878 152	4 718 789	0.33
3 050 000	French Republic Government Bond OAT 144A 3.000% 25/05/2054	EUR	3 042 195	2 716 519	0.19
4 090 000	French Republic Government Bond OAT 6.000% 25/10/2025	EUR	4 727 423	4 556 329	0.32
7 200 000	French Republic Government Bond OAT - Reg 0.000% 25/02/2027	EUR	7 135 999	6 855 379	0.48
6 400 000	French Republic Government Bond OAT - Reg 0.000% 25/11/2031	EUR	5 578 148	5 218 713	0.36
3 810 000	French Republic Government Bond OAT - Reg 144A 0.500% 25/06/2044	EUR	2 438 750	2 159 515	0.15
4 190 000	French Republic Government Bond OAT - Reg 144A 0.750% 25/05/2053	EUR	2 447 517	2 040 271	0.14
4 620 000	French Republic Government Bond OAT - Reg 5.500% 25/04/2029	EUR	5 634 352	5 461 570	0.38
500 000	Gestion Securite de Stocks Securite S.A. 3.375% 29/06/2030	EUR	547 729	520 243	0.04
100 000	Gestion Securite de Stocks Securite S.A. - Reg 0.625% 20/10/2028	EUR	96 093	91 494	0.01
300 000	Ile-de-France Mobilites 0.950% 16/02/2032	EUR	274 444	256 624	0.02
100 000	Ile-de-France Mobilites 0.950% 28/05/2041	EUR	72 470	64 214	0.00
400 000	Ile-de-France Mobilites 3.050% 03/02/2033	EUR	431 754	401 835	0.03
100 000	Ile-de-France Mobilites 3.400% 25/05/2043	EUR	101 285	94 736	0.01
200 000	Regie Autonome des Transports Parisiens - Reg 0.875% 25/05/2027	EUR	200 373	192 402	0.01
100 000	Regie Autonome des Transports Parisiens EPIC 3.250% 11/04/2033	EUR	101 359	101 093	0.01

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
200 000	Region of Ile de France 2.900% 30/04/2031	EUR	207 274	201 357	0.01
100 000	Region of Ile de France - Reg 0.500% 14/06/2025	EUR	103 585	100 158	0.01
300 000	Region of Ile de France - Reg 1.375% 20/06/2033	EUR	277 544	256 803	0.02
400 000	SFIL S.A. 1.500% 05/03/2032	EUR	384 449	358 348	0.03
200 000	SFIL S.A. 3.250% 25/11/2030	EUR	219 581	206 816	0.01
200 000	SFIL S.A. - Reg 0.750% 06/02/2026	EUR	205 115	198 028	0.01
500 000	SNCF EPIC - Reg 0.625% 17/04/2030	EUR	461 928	435 917	0.03
200 000	SNCF Reseau 1.500% 29/05/2037	EUR	172 628	156 718	0.01
200 000	SNCF Reseau 2.250% 20/12/2047	EUR	168 650	147 458	0.01
200 000	SNCF Reseau - Reg 0.750% 25/05/2036	EUR	159 467	144 757	0.01
100 000	SNCF Reseau - Reg 1.875% 30/03/2034	EUR	95 381	87 938	0.01
200 000	SNCF Reseau - Reg 2.000% 05/02/2048	EUR	157 631	137 699	0.01
200 000	SNCF Reseau - Reg 2.625% 29/12/2025	EUR	214 498	207 197	0.01
700 000	SNCF Reseau - Reg 4.250% 07/10/2026	EUR	782 489	754 428	0.05
400 000	Soc Nationale SNCF SACA 3.375% 25/05/2033	EUR	430 462	408 961	0.03
200 000	Societe Du Grand Paris EPIC 0.875% 10/05/2046	EUR	126 352	109 707	0.01
200 000	Societe Du Grand Paris EPIC 1.625% 08/04/2042	EUR	159 844	142 461	0.01
200 000	Societe Du Grand Paris EPIC 3.500% 25/05/2043	EUR	209 714	191 527	0.01
300 000	Societe Du Grand Paris EPIC 3.700% 25/05/2053	EUR	311 511	287 197	0.02
300 000	Societe Du Grand Paris EPIC - Reg 0.000% 25/11/2030	EUR	262 140	246 310	0.02
500 000	Societe Du Grand Paris EPIC - Reg 0.300% 25/11/2031	EUR	433 613	405 042	0.03
400 000	Societe Du Grand Paris EPIC - Reg 0.300% 02/09/2036	EUR	295 518	267 554	0.02
500 000	Societe Du Grand Paris EPIC - Reg 0.700% 15/10/2060	EUR	218 111	177 801	0.01
500 000	Societe Du Grand Paris EPIC - Reg 1.000% 18/02/2070	EUR	228 171	184 085	0.01
200 000	Societe Du Grand Paris EPIC - Reg 1.125% 22/10/2028	EUR	197 840	188 513	0.01
200 000	Societe Du Grand Paris EPIC - Reg 1.125% 25/05/2034	EUR	175 566	161 661	0.01
200 000	Societe Nationale SNCF S.A. 3.125% 02/11/2027	EUR	214 564	207 399	0.01
100 000	Societe Nationale SNCF S.A. - Reg 1.000% 25/05/2040	EUR	72 949	65 192	0.01
200 000	Societe Nationale SNCF S.A. - Reg 1.000% 19/01/2061	EUR	93 564	76 944	0.01
200 000	Societe Nationale SNCF S.A. - Reg 1.500% 02/02/2029	EUR	199 328	189 696	0.01
200 000	UNEDIC ASSEO 0.000% 05/03/2030	EUR	177 923	170 624	0.01
700 000	UNEDIC ASSEO 0.000% 25/11/2031	EUR	587 804	562 902	0.04
200 000	UNEDIC ASSEO 0.125% 25/11/2024	EUR	209 531	202 761	0.01
1 000 000	UNEDIC ASSEO 0.250% 25/11/2029	EUR	926 623	876 509	0.06
300 000	UNEDIC ASSEO 0.250% 16/07/2035	EUR	235 585	215 482	0.02
600 000	UNEDIC ASSEO 0.500% 20/03/2029	EUR	575 421	544 682	0.04
300 000	UNEDIC ASSEO 0.500% 25/05/2036	EUR	234 832	214 337	0.02
300 000	UNEDIC ASSEO 1.750% 25/11/2032	EUR	295 784	275 416	0.02
500 000	UNEDIC ASSEO - Reg 0.000% 25/11/2028	EUR	467 764	445 454	0.03
500 000	UNEDIC ASSEO - Reg 0.000% 19/11/2030	EUR	443 662	416 864	0.03
500 000	UNEDIC ASSEO - Reg 0.000% 25/05/2031	EUR	438 261	409 895	0.03
400 000	UNEDIC ASSEO - Reg 0.100% 25/05/2034	EUR	319 726	294 295	0.02
300 000	UNEDIC ASSEO - Reg 0.875% 25/05/2028	EUR	296 664	283 255	0.02
300 000	UNEDIC ASSEO - Reg 1.250% 28/03/2027	EUR	306 535	294 526	0.02

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
300 000	UNEDIC ASSEO - Reg 1.500% 20/04/2032	EUR	292 229	272 706	0.02
200 000	VILLE DE PARIS 3.500% 10/07/2043	EUR	215 035	194 840	0.01
200 000	Ville de Paris - Reg 1.375% 20/11/2034	EUR	178 979	164 324	0.01
100 000	Ville de Paris - Reg 3.000% 27/09/2042	EUR	100 552	90 018	0.01
Total France			276 962 962	259 901 884	18.15
Germany					
5 850 000	Bundesobligation 0.000% 11/04/2025	EUR	6 092 239	5 892 200	0.41
6 960 000	Bundesobligation 0.000% 10/10/2025	EUR	7 122 565	6 921 269	0.48
800 000	Bundesobligation 0.000% 10/10/2025	EUR	816 932	796 131	0.06
2 950 000	Bundesobligation 0.000% 16/04/2027	EUR	2 914 959	2 828 772	0.20
1 550 000	Bundesobligation 2.200% 13/04/2028	EUR	1 684 652	1 601 191	0.11
1 850 000	Bundesobligation 2.400% 19/10/2028	EUR	2 002 975	1 925 131	0.13
4 150 000	Bundesobligation - Reg 0.000% 10/04/2026	EUR	4 236 404	4 077 458	0.28
6 050 000	Bundesobligation - Reg 0.000% 09/10/2026	EUR	6 065 841	5 872 275	0.41
3 350 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/11/2027	EUR	3 303 393	3 168 013	0.22
2 790 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/08/2030	EUR	2 593 350	2 461 557	0.17
3 250 000	Bundesrepublik Deutschland Bundesanleihe 1.000% 15/05/2038	EUR	2 857 943	2 637 045	0.18
3 350 000	Bundesrepublik Deutschland Bundesanleihe 1.700% 15/08/2032	EUR	3 470 767	3 252 569	0.23
3 370 000	Bundesrepublik Deutschland Bundesanleihe 1.800% 15/08/2053	EUR	3 138 605	2 719 021	0.19
1 100 000	Bundesrepublik Deutschland Bundesanleihe 1.800% 15/08/2053	EUR	1 044 614	889 634	0.06
2 400 000	Bundesrepublik Deutschland Bundesanleihe 2.100% 15/11/2029	EUR	2 571 506	2 449 016	0.17
3 650 000	Bundesrepublik Deutschland Bundesanleihe 2.300% 15/02/2033	EUR	3 972 567	3 708 971	0.26
3 000 000	Bundesrepublik Deutschland Bundesanleihe 2.300% 15/02/2033	EUR	3 257 429	3 049 511	0.21
1 750 000	Bundesrepublik Deutschland Bundesanleihe 2.400% 15/11/2030	EUR	1 844 293	1 807 789	0.13
1 940 000	Bundesrepublik Deutschland Bundesanleihe 2.600% 15/08/2033	EUR	2 120 274	2 015 163	0.14
1 300 000	Bundesrepublik Deutschland Bundesanleihe 4.750% 04/07/2028	EUR	1 574 707	1 497 026	0.10
1 500 000	Bundesrepublik Deutschland Bundesanleihe 6.250% 04/01/2030	EUR	2 003 199	1 905 750	0.13
8 650 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2026	EUR	8 772 869	8 431 889	0.59
3 870 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/11/2028	EUR	3 743 959	3 569 909	0.25

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
3 350 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2029	EUR	3 192 121	3 031 425	0.21
4 800 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/02/2030	EUR	4 529 667	4 287 684	0.30
6 270 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2030	EUR	5 841 582	5 526 211	0.39
4 400 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/02/2031	EUR	4 055 122	3 822 812	0.27
300 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2031	EUR	274 614	257 051	0.02
3 040 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/02/2032	EUR	2 750 531	2 565 385	0.18
3 160 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/05/2035	EUR	2 608 003	2 397 125	0.17
3 570 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/05/2036	EUR	2 892 046	2 623 047	0.18
5 250 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2050	EUR	3 027 429	2 546 798	0.18
1 250 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2050	EUR	744 965	608 781	0.04
2 890 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2052	EUR	1 613 568	1 318 695	0.09
4 360 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/02/2027	EUR	4 400 397	4 235 779	0.30
7 030 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/08/2028	EUR	6 894 744	6 612 149	0.46
2 680 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/02/2029	EUR	2 615 724	2 491 849	0.17
4 800 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2025	EUR	5 053 601	4 888 427	0.34
4 960 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2026	EUR	5 124 304	4 949 907	0.35
4 150 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/08/2027	EUR	4 195 445	4 030 014	0.28
7 530 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2028	EUR	7 560 074	7 242 962	0.51
4 920 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.000% 15/08/2025	EUR	5 181 086	5 003 383	0.35
5 930 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.250% 15/08/2048	EUR	5 113 655	4 397 056	0.31
4 700 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.500% 04/07/2044	EUR	5 144 263	4 582 962	0.32
3 430 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.500% 15/08/2046	EUR	3 807 589	3 328 833	0.23
1 930 000	Bundesrepublik Deutschland Bundesanleihe - Reg 3.250% 04/07/2042	EUR	2 343 743	2 105 915	0.15

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
2 910 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.000% 04/01/2037	EUR	3 740 285	3 427 288	0.24
2 760 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.250% 04/07/2039	EUR	3 691 837	3 370 700	0.24
4 760 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.750% 04/07/2034	EUR	6 205 086	5 905 462	0.41
1 380 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.750% 04/07/2040	EUR	1 975 090	1 790 898	0.13
2 640 000	Bundesrepublik Deutschland Bundesanleihe - Reg 5.500% 04/01/2031	EUR	3 467 543	3 294 121	0.23
1 700 000	Bundesrepublik Deutschland Bundesanleihe - Reg 6.500% 04/07/2027	EUR	2 099 431	2 026 098	0.14
3 270 000	Bundesschatzanweisungen 2.200% 12/12/2024	EUR	3 538 778	3 410 569	0.24
1 200 000	Bundesschatzanweisungen 3.100% 18/09/2025	EUR	1 325 435	1 267 845	0.09
200 000	Free and Hanseatic City of Hamburg 0.250% 18/02/2041	EUR	133 374	119 328	0.01
200 000	Free and Hanseatic City of Hamburg 0.400% 23/11/2051	EUR	107 801	89 433	0.01
900 000	Free and Hanseatic City of Hamburg - Reg 0.500% 27/04/2026	EUR	913 902	883 416	0.06
500 000	Free and Hanseatic City of Hamburg - Reg 1.200% 03/06/2033	EUR	466 257	434 914	0.03
200 000	Free State of Bavaria 0.000% 20/01/2032	EUR	171 822	161 039	0.01
200 000	Free State of Bavaria - Reg 0.000% 18/01/2035	EUR	156 892	144 286	0.01
200 000	Free State of Saxony 0.400% 12/05/2036	EUR	157 956	144 604	0.01
200 000	Gemeinsame Deutsche Bundeslaender 1.250% 04/05/2029	EUR	199 774	189 650	0.01
500 000	Gemeinsame Deutsche Bundeslaender - Reg 0.000% 08/10/2027	EUR	482 253	463 578	0.03
1 200 000	Gemeinsame Deutsche Bundeslaender - Reg 0.375% 17/04/2025	EUR	1 247 137	1 207 880	0.08
350 000	Gemeinsame Deutsche Bundeslaender - Reg 0.625% 25/10/2027	EUR	345 782	332 554	0.02
100 000	Gemeinsame Deutsche Bundeslaender - Reg 0.750% 25/09/2028	EUR	97 743	93 553	0.01
500 000	Investitionsbank Schleswig-Holstein - Reg 0.000% 17/10/2029	EUR	455 522	433 513	0.03
100 000	Land Baden-Wuerttemberg - Reg 0.000% 09/07/2032	EUR	84 766	79 297	0.01
200 000	Land Baden-Wuerttemberg - Reg 0.125% 19/11/2040	EUR	132 247	117 148	0.01
600 000	Land Baden-Wuerttemberg - Reg 0.625% 27/01/2026	EUR	614 681	594 721	0.04
200 000	Land Baden-Wuerttemberg - Reg 3.000% 27/06/2033	EUR	216 712	205 675	0.01
300 000	Land Berlin 0.050% 06/08/2040	EUR	195 592	173 325	0.01
300 000	Land Berlin 0.100% 18/01/2030	EUR	274 950	259 964	0.02
100 000	Land Berlin 0.125% 24/11/2045	EUR	57 145	49 110	0.00
700 000	Land Berlin 1.250% 01/06/2028	EUR	704 216	674 633	0.05

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
300 000	Land Berlin 2.875% 05/04/2029	EUR	322 639	310 207	0.02
500 000	Land Berlin 3.000% 04/05/2028	EUR	533 063	521 715	0.04
400 000	Land Berlin - Reg 0.100% 18/01/2041	EUR	257 407	230 542	0.02
350 000	Land Berlin - Reg 0.625% 20/03/2026	EUR	357 399	345 601	0.02
500 000	Land Berlin - Reg 0.625% 15/07/2039	EUR	376 741	337 678	0.02
440 000	Land Berlin - Reg 1.300% 13/06/2033	EUR	413 568	385 477	0.03
150 000	Land Berlin - Reg 1.375% 05/06/2037	EUR	132 369	120 720	0.01
400 000	Land Berlin - Reg 1.375% 27/08/2038	EUR	346 133	313 603	0.02
497 000	Land Niedersachsen 0.250% 09/04/2029	EUR	467 032	445 407	0.03
500 000	Land Nordrhein Westfalen 0.125% 04/06/2031	EUR	441 087	415 279	0.03
400 000	Land Nordrhein Westfalen 0.600% 04/06/2041	EUR	285 012	252 972	0.02
150 000	Land Sachsen Anhalt 0.350% 09/02/2032	EUR	132 602	124 500	0.01
500 000	Land Schleswig Holstein 3.000% 16/08/2033	EUR	544 617	512 462	0.04
200 000	Land Thueringen 0.500% 02/03/2029	EUR	191 102	182 431	0.01
500 000	Land Thueringen - Reg 0.200% 12/09/2039	EUR	348 246	309 847	0.02
100 000	Land Thueringen - Reg 0.500% 12/05/2025	EUR	103 966	100 669	0.01
100 000	Niedersachsen Invest GmbH - Reg 0.250% 16/07/2035	EUR	79 406	72 951	0.01
50 000	State of Brandenburg 0.050% 10/08/2040	EUR	32 582	28 951	0.00
300 000	State of Brandenburg 0.125% 26/01/2046	EUR	170 427	146 079	0.01
50 000	State of Brandenburg 0.600% 13/10/2051	EUR	24 683	24 521	0.00
200 000	State of Brandenburg - Reg 0.250% 19/10/2026	EUR	199 451	192 591	0.01
50 000	State of Brandenburg - Reg 0.500% 21/11/2039	EUR	36 561	32 707	0.00
400 000	State of Brandenburg - Reg 1.125% 04/07/2033	EUR	369 391	344 560	0.02
400 000	State of Bremen 0.150% 14/09/2040	EUR	257 721	234 962	0.02
100 000	State of Bremen 0.500% 06/05/2041	EUR	69 895	62 010	0.00
100 000	State of Bremen - Reg 0.550% 04/02/2050	EUR	58 391	49 275	0.00
300 000	State of Bremen - Reg 1.000% 25/02/2028	EUR	299 248	287 059	0.02
100 000	State of Bremen - Reg 1.125% 30/10/2024	EUR	106 163	102 862	0.01
500 000	State of Bremen - Reg 1.200% 30/01/2034	EUR	457 700	425 506	0.03
300 000	State of Hesse 0.000% 14/04/2026	EUR	304 500	291 005	0.02
500 000	State of Hesse 0.000% 11/03/2030	EUR	451 765	428 630	0.03
200 000	State of Hesse 0.125% 10/10/2031	EUR	174 658	164 053	0.01
1 000 000	State of Hesse - Reg 0.000% 26/07/2024	EUR	1 058 560	1 026 318	0.07
840 000	State of Hesse - Reg 0.000% 08/11/2030	EUR	741 833	704 027	0.05
750 000	State of Hesse - Reg 0.375% 06/07/2026	EUR	755 768	730 407	0.05
100 000	State of Hesse - Reg 0.625% 02/08/2028	EUR	97 342	93 170	0.01
400 000	State of Lower Saxony 0.375% 14/05/2029	EUR	378 639	360 212	0.03
100 000	State of Lower Saxony 1.500% 17/10/2029	EUR	100 250	95 389	0.01
500 000	State of Lower Saxony - Reg 0.000% 11/02/2027	EUR	490 321	472 705	0.03
600 000	State of Lower Saxony - Reg 0.000% 19/02/2029	EUR	557 942	532 606	0.04
100 000	State of Lower Saxony - Reg 0.375% 09/01/2026	EUR	101 944	98 624	0.01
1 100 000	State of Lower Saxony - Reg 0.500% 13/06/2025	EUR	1 141 587	1 105 672	0.08
180 000	State of Lower Saxony - Reg 0.625% 06/07/2027	EUR	178 929	172 175	0.01
350 000	State of Lower Saxony - Reg 0.750% 15/02/2028	EUR	345 675	331 683	0.02

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
500 000	State of Lower Saxony - Reg 0.875% 25/10/2028	EUR	490 633	469 264	0.03
1 600 000	State of North Rhine-Westphalia Germany 0.000% 12/10/2035	EUR	1 214 407	1 110 542	0.08
150 000	State of North Rhine-Westphalia Germany 0.375% 02/09/2050	EUR	82 233	68 583	0.00
300 000	State of North Rhine-Westphalia Germany 1.000% 16/10/2046	EUR	213 914	184 780	0.01
500 000	State of North Rhine-Westphalia Germany 1.650% 16/05/2047	EUR	400 374	357 879	0.02
350 000	State of North Rhine-Westphalia Germany 2.150% 21/03/2119	EUR	266 909	222 116	0.02
250 000	State of North Rhine-Westphalia Germany 2.250% 14/06/2052	EUR	228 890	196 824	0.01
600 000	State of North Rhine-Westphalia Germany 2.900% 15/01/2053	EUR	611 366	543 785	0.04
300 000	State of North Rhine-Westphalia Germany 3.000% 27/01/2028	EUR	325 940	313 128	0.02
240 000	State of North Rhine-Westphalia Germany 3.400% 07/03/2073	EUR	256 984	236 184	0.02
800 000	State of North Rhine-Westphalia Germany - Reg 0.000% 15/01/2029	EUR	746 010	711 892	0.05
700 000	State of North Rhine-Westphalia Germany - Reg 0.200% 27/01/2051	EUR	343 084	295 991	0.02
400 000	State of North Rhine-Westphalia Germany - Reg 0.500% 16/04/2026	EUR	406 787	392 971	0.03
210 000	State of North Rhine-Westphalia Germany - Reg 0.500% 25/11/2039	EUR	153 142	136 670	0.01
330 000	State of North Rhine-Westphalia Germany - Reg 0.500% 15/01/2052	EUR	185 135	153 694	0.01
300 000	State of North Rhine-Westphalia Germany - Reg 0.800% 30/07/2049	EUR	192 974	164 004	0.01
100 000	State of North Rhine-Westphalia Germany - Reg 0.900% 15/11/2028	EUR	98 291	93 897	0.01
1 000 000	State of North Rhine-Westphalia Germany - Reg 0.950% 13/03/2028	EUR	995 428	954 552	0.07
200 000	State of North Rhine-Westphalia Germany - Reg 0.950% 10/01/2121	EUR	87 096	70 100	0.00
600 000	State of North Rhine-Westphalia Germany - Reg 1.100% 13/03/2034	EUR	545 331	505 352	0.04
250 000	State of North Rhine-Westphalia Germany - Reg 1.250% 12/05/2036	EUR	220 955	202 837	0.01
300 000	State of North Rhine-Westphalia Germany - Reg 1.375% 15/01/2120	EUR	160 368	130 968	0.01
300 000	State of North Rhine-Westphalia Germany - Reg 1.450% 16/02/2043	EUR	245 304	217 338	0.02

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
250 000	State of North Rhine-Westphalia Germany - Reg 1.450% 19/01/2122	EUR	134 215	110 613	0.01
120 000	State of North Rhine-Westphalia Germany - Reg 1.650% 22/02/2038	EUR	108 857	99 086	0.01
300 000	State of North Rhine-Westphalia Germany - Reg 1.750% 26/10/2057	EUR	231 563	195 966	0.01
500 000	State of North Rhine-Westphalia Germany - Reg 1.750% 11/07/2068	EUR	353 509	299 580	0.02
400 000	State of North Rhine-Westphalia Germany - Reg 1.950% 26/09/2078	EUR	297 498	247 698	0.02
500 000	State of North Rhine-Westphalia Germany - Reg 2.375% 13/05/2033	EUR	519 432	485 544	0.03
300 000	State of Rhineland-Palatinate 0.000% 17/03/2025	EUR	310 979	301 150	0.02
200 000	State of Rhineland-Palatinate 0.000% 21/01/2031	EUR	176 521	166 649	0.01
750 000	State of Rhineland-Palatinate - Reg 0.100% 18/08/2026	EUR	747 396	722 057	0.05
400 000	State of Rhineland-Palatinate - Reg 0.375% 01/04/2041	EUR	275 917	243 955	0.02
300 000	State of Saxony-Anhalt 0.000% 10/03/2031	EUR	263 653	248 740	0.02
500 000	State of Saxony-Anhalt - Reg 0.500% 25/06/2027	EUR	494 747	476 470	0.03
200 000	State of Schleswig-Holstein Germany 0.200% 15/08/2039	EUR	139 558	124 685	0.01
450 000	State of Schleswig-Holstein Germany - Reg 0.250% 27/02/2026	EUR	455 856	440 887	0.03
100 000	State of Schleswig-Holstein Germany - Reg 0.250% 18/04/2028	EUR	96 194	92 250	0.01
800 000	State of Schleswig-Holstein Germany - Reg 0.625% 31/08/2028	EUR	777 472	744 105	0.05
Total Germany			227 579 561	213 928 748	14.94
Hungary					
223 000 000	Hungary Government Bond 2.000% 23/05/2029	HUF	478 334	462 991	0.03
350 000 000	Hungary Government Bond 2.250% 20/04/2033	HUF	707 708	640 021	0.05
701 900 000	Hungary Government Bond 2.750% 22/12/2026	HUF	1 688 101	1 634 978	0.11
500 000 000	Hungary Government Bond 3.000% 27/10/2027	HUF	1 230 200	1 147 537	0.08
125 000 000	Hungary Government Bond 3.000% 21/08/2030	HUF	287 324	263 153	0.02
327 250 000	Hungary Government Bond 3.000% 27/10/2038	HUF	627 236	544 296	0.04
64 120 000	Hungary Government Bond 4.750% 24/11/2032	HUF	160 047	144 644	0.01
50 000 000	Hungary Government Bond 6.750% 22/10/2028	HUF	140 666	131 791	0.01
Total Hungary			5 319 616	4 969 411	0.35
Ireland					
2 000 000	Ireland Government Bond 0.000% 18/10/2031	EUR	1 762 849	1 642 453	0.12
920 000	Ireland Government Bond 0.200% 15/05/2027	EUR	912 498	876 814	0.06
620 000	Ireland Government Bond 0.350% 18/10/2032	EUR	549 863	509 551	0.04

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Ireland (cont.)					
650 000	Ireland Government Bond 0.400% 15/05/2035	EUR	530 598	491 091	0.03
300 000	Ireland Government Bond 3.000% 18/10/2043	EUR	291 675	291 340	0.02
1 550 000	Ireland Government Bond 5.400% 13/03/2025	EUR	1 743 958	1 688 169	0.12
1 550 000	Ireland Government Bond - Reg 0.550% 22/04/2041	EUR	1 117 164	988 281	0.07
320 000	Ireland Government Bond - Reg 0.900% 15/05/2028	EUR	321 125	306 821	0.02
1 750 000	Ireland Government Bond - Reg 1.000% 15/05/2026	EUR	1 839 390	1 753 245	0.12
2 560 000	Ireland Government Bond - Reg 1.100% 15/05/2029	EUR	2 527 924	2 426 946	0.17
600 000	Ireland Government Bond - Reg 1.300% 15/05/2033	EUR	573 840	531 107	0.04
500 000	Ireland Government Bond - Reg 1.350% 18/03/2031	EUR	498 229	466 142	0.03
1 100 000	Ireland Government Bond - Reg 1.500% 15/05/2050	EUR	839 895	733 353	0.05
380 000	Ireland Government Bond - Reg 1.700% 15/05/2037	EUR	353 622	321 546	0.02
1 280 000	Ireland Government Bond - Reg 2.000% 18/02/2045	EUR	1 147 569	1 018 053	0.07
1 100 000	Ireland Government Bond - Reg 2.400% 15/05/2030	EUR	1 180 069	1 112 792	0.08
	Total Ireland		16 190 268	15 157 704	1.06
Italy					
200 000	Cassa Depositi e Prestiti SpA 0.750% 30/06/2029	EUR	182 483	170 636	0.01
100 000	Cassa Depositi e Prestiti SpA 3.875% 13/02/2029	EUR	109 557	102 223	0.01
100 000	Cassa Depositi e Prestiti SpA - Reg 1.000% 21/09/2028	EUR	94 678	89 285	0.01
600 000	Cassa Depositi e Prestiti SpA - Reg 1.500% 21/06/2024	EUR	642 806	622 711	0.04
500 000	Cassa Depositi e Prestiti SpA - Reg 2.125% 21/03/2026	EUR	522 497	502 800	0.03
3 700 000	Italy Buoni Poliennali Del Tesoro 0.000% 01/04/2026	EUR	3 695 143	3 554 234	0.25
4 800 000	Italy Buoni Poliennali Del Tesoro 0.000% 01/08/2026	EUR	4 745 826	4 550 423	0.32
2 100 000	Italy Buoni Poliennali Del Tesoro 0.250% 15/03/2028	EUR	1 985 770	1 879 917	0.13
2 000 000	Italy Buoni Poliennali Del Tesoro 0.450% 15/02/2029	EUR	1 852 324	1 739 707	0.12
3 990 000	Italy Buoni Poliennali Del Tesoro 0.500% 15/07/2028	EUR	3 778 037	3 568 556	0.25
2 860 000	Italy Buoni Poliennali Del Tesoro 0.950% 01/03/2037	EUR	2 144 578	1 879 568	0.13
3 050 000	Italy Buoni Poliennali Del Tesoro 1.200% 15/08/2025	EUR	3 211 373	3 070 635	0.21
10 850 000	Italy Buoni Poliennali Del Tesoro 1.450% 15/05/2025	EUR	11 444 601	11 048 618	0.77
4 320 000	Italy Buoni Poliennali Del Tesoro 144A 1.650% 01/12/2030	EUR	4 085 050	3 802 749	0.27
1 250 000	Italy Buoni Poliennali Del Tesoro 2.150% 01/09/2052	EUR	910 741	752 004	0.05
1 350 000	Italy Buoni Poliennali Del Tesoro 2.500% 01/12/2032	EUR	1 328 124	1 209 281	0.08
1 920 000	Italy Buoni Poliennali Del Tesoro 2.650% 01/12/2027	EUR	2 027 450	1 924 858	0.13
1 850 000	Italy Buoni Poliennali Del Tesoro 2.800% 15/06/2029	EUR	1 943 917	1 815 829	0.13
1 630 000	Italy Buoni Poliennali Del Tesoro 144A 3.250% 01/03/2038	EUR	1 593 882	1 425 093	0.10
2 750 000	Italy Buoni Poliennali Del Tesoro 3.400% 01/04/2028	EUR	2 963 304	2 828 391	0.20
2 050 000	Italy Buoni Poliennali Del Tesoro 3.600% 29/09/2025	EUR	2 226 056	2 155 396	0.15
2 350 000	Italy Buoni Poliennali Del Tesoro 3.700% 15/06/2030	EUR	2 547 784	2 390 640	0.17
2 900 000	Italy Buoni Poliennali Del Tesoro 3.800% 01/08/2028	EUR	3 180 510	3 024 012	0.21
380 000	Italy Buoni Poliennali Del Tesoro 3.850% 15/09/2026	EUR	420 848	400 897	0.03
1 650 000	Italy Buoni Poliennali Del Tesoro 3.850% 15/12/2029	EUR	1 819 236	1 702 199	0.12

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
1 010 000	Italy Buoni Poliennali Del Tesoro 144A 3.850% 01/09/2049	EUR	1 040 434	882 826	0.06
680 000	Italy Buoni Poliennali Del Tesoro 4.000% 15/11/2030	EUR	701 447	701 288	0.05
1 100 000	Italy Buoni Poliennali Del Tesoro 4.000% 30/04/2035	EUR	1 200 095	1 082 783	0.08
3 390 000	Italy Buoni Poliennali Del Tesoro 4.350% 01/11/2033	EUR	3 715 143	3 488 204	0.24
5 250 000	Italy Buoni Poliennali Del Tesoro 4.400% 01/05/2033	EUR	5 890 142	5 454 662	0.38
1 050 000	Italy Buoni Poliennali Del Tesoro 4.450% 01/09/2043	EUR	1 152 150	1 022 684	0.07
1 050 000	Italy Buoni Poliennali Del Tesoro 144A 4.500% 01/10/2053	EUR	1 153 652	1 000 674	0.07
2 150 000	Italy Buoni Poliennali Del Tesoro 5.750% 01/02/2033	EUR	2 692 017	2 468 748	0.17
1 500 000	Italy Buoni Poliennali Del Tesoro 7.250% 01/11/2026	EUR	1 829 827	1 737 018	0.12
8 000 000	Italy Buoni Poliennali Del Tesoro - Reg 0.350% 01/02/2025	EUR	8 359 428	8 080 550	0.56
2 650 000	Italy Buoni Poliennali Del Tesoro - Reg 0.500% 01/02/2026	EUR	2 694 156	2 594 363	0.18
3 250 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 0.600% 01/08/2031	EUR	2 806 581	2 571 633	0.18
1 810 000	Italy Buoni Poliennali Del Tesoro - Reg 0.850% 15/01/2027	EUR	1 813 285	1 734 634	0.12
4 800 000	Italy Buoni Poliennali Del Tesoro - Reg 0.900% 01/04/2031	EUR	4 288 319	3 948 369	0.28
5 150 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 15/09/2027	EUR	5 059 324	4 847 874	0.34
4 050 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 01/08/2030	EUR	3 696 126	3 428 609	0.24
3 120 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 0.950% 01/12/2031	EUR	2 746 978	2 512 100	0.18
3 650 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 01/06/2032	EUR	3 169 090	2 883 102	0.20
4 450 000	Italy Buoni Poliennali Del Tesoro - Reg 1.100% 01/04/2027	EUR	4 472 166	4 273 990	0.30
2 770 000	Italy Buoni Poliennali Del Tesoro - Reg 1.250% 01/12/2026	EUR	2 731 110	2 699 966	0.19
5 530 000	Italy Buoni Poliennali Del Tesoro - Reg 1.350% 01/04/2030	EUR	5 240 701	4 875 740	0.34
2 190 000	Italy Buoni Poliennali Del Tesoro - Reg 1.450% 15/11/2024	EUR	2 333 620	2 256 100	0.16
2 200 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.450% 01/03/2036	EUR	1 809 585	1 601 015	0.11
3 100 000	Italy Buoni Poliennali Del Tesoro - Reg 1.500% 01/06/2025	EUR	3 283 887	3 153 315	0.22
2 080 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.500% 30/04/2045	EUR	1 430 206	1 203 811	0.08
4 090 000	Italy Buoni Poliennali Del Tesoro - Reg 1.600% 01/06/2026	EUR	4 243 025	4 078 395	0.28

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Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
4 120 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.650% 01/03/2032	EUR	3 833 093	3 500 824	0.24
1 920 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.850% 01/07/2025	EUR	2 033 991	1 962 262	0.14
1 610 000	Italy Buoni Poliennali Del Tesoro - Reg 2.000% 01/12/2025	EUR	1 690 614	1 638 419	0.11
2 170 000	Italy Buoni Poliennali Del Tesoro - Reg 2.000% 01/02/2028	EUR	2 224 285	2 111 511	0.15
4 150 000	Italy Buoni Poliennali Del Tesoro - Reg 2.050% 01/08/2027	EUR	4 291 634	4 092 081	0.29
2 660 000	Italy Buoni Poliennali Del Tesoro - Reg 2.100% 15/07/2026	EUR	2 813 407	2 681 330	0.19
730 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.150% 01/03/2072	EUR	472 670	393 873	0.03
3 890 000	Italy Buoni Poliennali Del Tesoro - Reg 2.200% 01/06/2027	EUR	4 055 314	3 869 844	0.27
2 420 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.250% 01/09/2036	EUR	2 159 089	1 928 959	0.13
2 800 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.450% 01/09/2033	EUR	2 669 452	2 452 187	0.17
2 380 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.450% 01/09/2050	EUR	1 866 600	1 576 015	0.11
3 000 000	Italy Buoni Poliennali Del Tesoro - Reg 2.500% 15/11/2025	EUR	3 204 029	3 087 455	0.22
2 170 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.700% 01/03/2047	EUR	1 867 318	1 576 430	0.11
3 420 000	Italy Buoni Poliennali Del Tesoro - Reg 2.800% 01/12/2028	EUR	3 603 486	3 396 500	0.24
1 330 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.800% 01/03/2067	EUR	1 047 350	867 554	0.06
3 030 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.950% 01/09/2038	EUR	2 843 992	2 540 618	0.18
3 700 000	Italy Buoni Poliennali Del Tesoro - Reg 3.000% 01/08/2029	EUR	3 903 924	3 667 838	0.26
2 040 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.100% 01/03/2040	EUR	1 926 639	1 705 590	0.12
2 210 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.250% 01/09/2046	EUR	2 081 668	1 778 323	0.12
1 650 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.350% 01/03/2035	EUR	1 694 138	1 523 889	0.11
2 670 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.450% 01/03/2048	EUR	2 573 839	2 203 935	0.15
3 470 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.500% 01/03/2030	EUR	3 761 776	3 510 530	0.25
1 300 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.850% 01/09/2049	EUR	1 274 727	1 136 310	0.08

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
3 460 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.000% 01/02/2037	EUR	3 757 514	3 361 905	0.23
4 180 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.750% 01/09/2028	EUR	4 767 923	4 546 836	0.32
3 120 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.750% 01/09/2044	EUR	3 572 856	3 171 294	0.22
3 450 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/08/2034	EUR	4 105 467	3 720 408	0.26
2 840 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/08/2039	EUR	3 297 635	3 010 699	0.21
2 650 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/09/2040	EUR	3 166 425	2 801 176	0.20
	Total Italy		219 569 924	204 607 710	14.29
Latvia					
1 000 000	Latvia Government International Bond - Reg 0.375% 07/10/2026	EUR	987 464	950 774	0.07
200 000	Latvia Government International Bond - Reg 2.250% 15/02/2047	EUR	165 069	148 898	0.01
500 000	Republic Of Latvia 3.875% 12/07/2033	EUR	549 700	519 190	0.03
	Total Latvia		1 702 233	1 618 862	0.11
Lithuania					
500 000	Lithuania Government International Bond - Reg 0.500% 28/07/2050	EUR	246 805	217 562	0.01
100 000	Lithuania Government International Bond - Reg 0.950% 26/05/2027	EUR	99 305	94 240	0.01
1 000 000	Lithuania Government International Bond - Reg 1.250% 22/10/2025	EUR	1 034 215	992 978	0.07
100 000	Lithuania Government International Bond - Reg 2.100% 26/05/2047	EUR	83 312	76 069	0.01
450 000	Republic Of Lithuania 3.875% 14/06/2033	EUR	487 502	463 280	0.03
	Total Lithuania		1 951 139	1 844 129	0.13
Luxembourg					
1 000 000	Luxembourg Government Bond - Reg 0.625% 01/02/2027	EUR	1 003 008	969 207	0.07
150 000	State of the Grand-Duchy of Luxembourg 1.750% 25/05/2042	EUR	133 304	119 453	0.01
900 000	State of the Grand-Duchy of Luxembourg 3.000% 02/03/2033	EUR	991 241	930 117	0.06
300 000	State of the Grand-Duchy of Luxembourg 3.250% 02/03/2043	EUR	323 620	302 016	0.02
	Total Luxembourg		2 451 173	2 320 793	0.16

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Netherlands					
300 000	BNG Bank NV 0.000% 31/08/2028	EUR	280 064	269 621	0.02
350 000	BNG Bank NV 0.125% 09/07/2035	EUR	272 111	249 752	0.02
300 000	BNG Bank NV 0.805% 28/06/2049	EUR	186 725	160 673	0.01
200 000	BNG Bank NV 1.875% 13/07/2032	EUR	199 085	186 696	0.01
500 000	BNG Bank NV 2.750% 04/10/2027	EUR	536 904	517 773	0.04
300 000	BNG Bank NV 3.000% 23/02/2028	EUR	325 392	312 757	0.02
300 000	BNG Bank NV 3.000% 11/01/2033	EUR	325 965	305 345	0.02
200 000	BNG BANK NV 0.875% 17/10/2035	EUR	168 074	156 616	0.01
1 000 000	BNG Bank NV - Reg 0.125% 11/04/2026	EUR	1 006 564	973 289	0.07
700 000	BNG Bank NV - Reg 0.125% 19/04/2033	EUR	580 969	541 819	0.04
750 000	BNG Bank NV - Reg 0.200% 09/11/2024	EUR	787 380	763 070	0.05
150 000	BNG Bank NV - Reg 0.250% 22/11/2036	EUR	112 986	102 829	0.01
500 000	BNG Bank NV - Reg 0.500% 16/04/2025	EUR	520 838	504 337	0.04
1 000 000	BNG Bank NV - Reg 0.750% 24/01/2029	EUR	966 478	923 649	0.07
650 000	BNG Bank NV - Reg 0.875% 24/10/2036	EUR	529 106	494 240	0.04
200 000	BNG Bank NV - Reg 1.375% 21/10/2030	EUR	195 207	184 823	0.01
200 000	BNG Bank NV - Reg 1.500% 15/07/2039	EUR	172 569	156 012	0.01
150 000	Nederlandse Waterschapsbank NV 0.000% 08/09/2031	EUR	129 431	121 732	0.01
300 000	Nederlandse Waterschapsbank NV 0.125% 03/09/2035	EUR	230 832	211 865	0.02
300 000	Nederlandse Waterschapsbank NV 1.500% 15/06/2039	EUR	255 150	234 777	0.02
500 000	Nederlandse Waterschapsbank NV - Reg 0.000% 16/11/2026	EUR	493 246	476 347	0.03
500 000	Nederlandse Waterschapsbank NV - Reg 0.000% 16/02/2037	EUR	361 949	328 585	0.02
500 000	Nederlandse Waterschapsbank NV - Reg 0.050% 28/01/2030	EUR	453 005	430 428	0.03
500 000	Nederlandse Waterschapsbank NV - Reg 0.250% 07/06/2024	EUR	532 237	516 225	0.04
400 000	Nederlandse Waterschapsbank NV - Reg 0.375% 28/09/2046	EUR	231 082	207 285	0.02
500 000	Nederlandse Waterschapsbank NV - Reg 1.000% 01/03/2028	EUR	497 497	477 576	0.03
400 000	Nederlandse Waterschapsbank NV - Reg 1.500% 27/04/2038	EUR	353 711	321 784	0.02
200 000	Nederlandse Waterschapsbank NV - Reg 1.625% 29/01/2048	EUR	163 085	141 851	0.01
2 620 000	Netherlands Government Bond 144A 0.000% 15/01/2026	EUR	2 691 334	2 582 019	0.18
2 350 000	Netherlands Government Bond 144A 0.000% 15/01/2029	EUR	2 233 054	2 124 557	0.15
2 370 000	Netherlands Government Bond 0.000% 15/07/2031	EUR	2 089 107	1 983 367	0.14
1 540 000	Netherlands Government Bond 0.500% 15/07/2032	EUR	1 406 682	1 306 943	0.09
1 630 000	Netherlands Government Bond 144A 2.000% 15/01/2054	EUR	1 500 814	1 312 574	0.09
1 850 000	Netherlands Government Bond 2.500% 15/01/2030	EUR	2 001 575	1 896 777	0.13

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Netherlands (cont.)					
1 750 000	Netherlands Government Bond 144A 2.500% 15/07/2033	EUR	1 846 190	1 749 778	0.12
3 340 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2027	EUR	3 344 087	3 204 881	0.22
2 310 000	Netherlands Government Bond - Reg 144A 0.000% 15/07/2030	EUR	2 106 081	1 998 177	0.14
1 360 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2038	EUR	991 142	905 265	0.06
1 760 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2052	EUR	937 886	767 676	0.05
1 430 000	Netherlands Government Bond - Reg 144A 0.250% 15/07/2025	EUR	1 484 457	1 436 101	0.10
690 000	Netherlands Government Bond - Reg 144A 0.250% 15/07/2029	EUR	659 110	624 927	0.04
2 120 000	Netherlands Government Bond - Reg 144A 0.500% 15/07/2026	EUR	2 132 549	2 091 503	0.15
2 020 000	Netherlands Government Bond - Reg 144A 0.500% 15/01/2040	EUR	1 572 682	1 395 197	0.10
2 460 000	Netherlands Government Bond - Reg 144A 0.750% 15/07/2027	EUR	2 495 699	2 397 804	0.17
2 620 000	Netherlands Government Bond - Reg 144A 0.750% 15/07/2028	EUR	2 616 811	2 498 197	0.17
1 950 000	Netherlands Government Bond - Reg 144A 2.500% 15/01/2033	EUR	2 109 090	1 962 553	0.14
2 820 000	Netherlands Government Bond - Reg 144A 2.750% 15/01/2047	EUR	3 086 926	2 737 906	0.19
2 690 000	Netherlands Government Bond - Reg 144A 3.750% 15/01/2042	EUR	3 350 835	3 020 800	0.21
1 810 000	Netherlands Government Bond - Reg 144A 4.000% 15/01/2037	EUR	2 251 962	2 065 138	0.14
	Total Netherlands		53 775 715	50 333 896	3.52
Norway					
10 480 000	Norway Government Bond 144A 1.375% 19/08/2030	NOK	849 099	830 651	0.06
9 130 000	Norway Government Bond 144A 1.750% 06/09/2029	NOK	769 434	756 185	0.05
8 000 000	Norway Government Bond 144A 2.125% 18/05/2032	NOK	668 293	649 271	0.05
5 450 000	Norway Government Bond 144A 3.000% 15/08/2033	NOK	487 515	472 637	0.03
8 000 000	Norway Government Bond - Reg 144A 1.500% 19/02/2026	NOK	707 662	707 071	0.05
6 000 000	Norway Government Bond - Reg 144A 1.750% 13/03/2025	NOK	542 484	544 202	0.04

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Norway (cont.)					
9 600 000	Norway Government Bond - Reg 144A 1.750% 17/02/2027	NOK	840 656	834 800	0.06
8 600 000	Norway Government Bond - Reg 144A 2.000% 26/04/2028	NOK	747 778	738 883	0.05
Total Norway			5 612 921	5 533 700	0.39
Poland					
15 100 000	Republic of Poland Government Bond 0.000% 25/10/2025	PLN	3 305 800	3 118 818	0.22
21 000 000	Republic of Poland Government Bond 0.250% 25/10/2026	PLN	4 391 847	4 166 525	0.29
5 000 000	Republic of Poland Government Bond 1.250% 25/10/2030	PLN	925 053	864 329	0.06
9 200 000	Republic of Poland Government Bond 1.750% 25/04/2032	PLN	1 665 269	1 537 025	0.11
5 570 000	Republic of Poland Government Bond 2.750% 25/10/2029	PLN	1 174 340	1 106 867	0.08
3 000 000	Republic of Poland Government Bond 4.000% 25/04/2047	PLN	571 167	542 949	0.04
8 850 000	Republic of Poland Government Bond 7.500% 25/07/2028	PLN	2 311 965	2 216 272	0.15
Total Poland			14 345 441	13 552 785	0.95
Portugal					
950 000	Portugal Obrigacoes do Tesouro OT 144A 0.700% 15/10/2027	EUR	953 147	913 452	0.06
540 000	Portugal Obrigacoes do Tesouro OT 144A 1.650% 16/07/2032	EUR	528 325	489 554	0.03
750 000	Portugal Obrigacoes do Tesouro OT 144A 3.500% 18/06/2038	EUR	825 773	752 342	0.05
800 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 0.300% 17/10/2031	EUR	711 073	659 910	0.05
1 850 000	Portugal Obrigacoes do Tesouro OT - Reg 0.475% 18/10/2030	EUR	1 706 400	1 606 629	0.11
650 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 0.900% 12/10/2035	EUR	542 615	494 986	0.04
750 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.000% 12/04/2052	EUR	432 108	380 721	0.03
400 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.150% 11/04/2042	EUR	295 144	263 851	0.02
1 430 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.950% 15/06/2029	EUR	1 485 815	1 410 413	0.10
2 270 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.125% 17/10/2028	EUR	2 398 191	2 283 310	0.16
1 280 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.250% 18/04/2034	EUR	1 276 203	1 180 935	0.08

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Portugal (cont.)					
2 580 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.875% 15/10/2025	EUR	2 808 255	2 712 395	0.19
1 000 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.875% 21/07/2026	EUR	1 089 037	1 051 983	0.07
790 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 3.875% 15/02/2030	EUR	911 471	862 843	0.06
1 330 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.100% 15/04/2037	EUR	1 564 405	1 431 470	0.10
710 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.100% 15/02/2045	EUR	833 538	748 706	0.05
1 300 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.125% 14/04/2027	EUR	1 476 197	1 417 964	0.10
	Total Portugal		19 837 697	18 661 464	1.30
Romania					
20 000 000	Romania Government Bond 3.650% 28/07/2025	RON	4 198 362	4 065 265	0.28
3 750 000	Romania Government Bond 5.000% 12/02/2029	RON	778 884	738 130	0.05
3 800 000	Romania Government Bond 5.800% 26/07/2027	RON	817 999	785 894	0.06
8 000 000	Romania Government Bond 6.700% 25/02/2032	RON	1 754 555	1 665 815	0.12
2 160 000	Romania Government Bond 7.900% 24/02/2038	RON	519 641	491 549	0.03
	Total Romania		8 069 441	7 746 653	0.54
Slovakia					
1 000 000	Slovakia Government Bond 0.375% 21/04/2036	EUR	718 926	656 319	0.05
300 000	Slovakia Government Bond 4.000% 23/02/2043	EUR	319 483	295 919	0.02
500 000	Slovakia Government Bond - Reg 0.750% 09/04/2030	EUR	459 659	433 269	0.03
1 000 000	Slovakia Government Bond - Reg 1.000% 12/06/2028	EUR	980 458	935 312	0.07
660 000	Slovakia Government Bond - Reg 1.000% 09/10/2030	EUR	607 033	573 284	0.04
1 110 000	Slovakia Government Bond - Reg 1.000% 14/05/2032	EUR	983 982	914 762	0.06
150 000	Slovakia Government Bond - Reg 1.625% 21/01/2031	EUR	144 127	135 737	0.01
310 000	Slovakia Government Bond - Reg 1.875% 09/03/2037	EUR	269 591	244 907	0.02
520 000	Slovakia Government Bond - Reg 2.000% 17/10/2047	EUR	407 432	354 863	0.02
1 300 000	Slovakia Government Bond - Reg 3.375% 15/11/2024	EUR	1 414 129	1 371 247	0.10
200 000	Slovakia Government Bond - Reg 3.625% 16/01/2029	EUR	221 419	210 276	0.01
300 000	Slovakia Government Bond - Reg 4.350% 14/10/2025	EUR	331 695	321 151	0.02
	Total Slovakia		6 857 934	6 447 046	0.45
Slovenia					
650 000	Slovenia Government Bond 0.488% 20/10/2050	EUR	345 131	285 617	0.02
670 000	Slovenia Government Bond 0.875% 15/07/2030	EUR	621 537	591 264	0.04
390 000	Slovenia Government Bond 3.625% 11/03/2033	EUR	433 749	410 988	0.03
1 240 000	Slovenia Government Bond - Reg 1.250% 22/03/2027	EUR	1 262 512	1 209 584	0.08
760 000	Slovenia Government Bond - Reg 1.750% 03/11/2040	EUR	632 908	568 379	0.04

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Slovenia (cont.)					
200 000	Slovenia Government Bond - Reg 2.125% 28/07/2025	EUR	215 039	207 172	0.01
400 000	Slovenia Government Bond - Reg 2.250% 03/03/2032	EUR	405 176	379 460	0.03
Total Slovenia			3 916 052	3 652 464	0.25
Spain					
200 000	Adif Alta Velocidad - Reg 0.550% 30/04/2030	EUR	180 203	169 578	0.01
300 000	Adif Alta Velocidad - Reg 1.250% 04/05/2026	EUR	308 874	297 773	0.02
100 000	Adif Alta Velocidad - Reg 1.875% 28/01/2025	EUR	106 584	103 036	0.01
200 000	Adif Alta Velocidad - Reg 3.500% 30/07/2029	EUR	216 889	205 817	0.02
100 000	Adif Alta Velocidad - Reg 3.900% 30/04/2033	EUR	108 390	103 136	0.01
100 000	Autonomous Community of Andalusia Spain 1.375% 30/04/2029	EUR	97 967	92 837	0.01
200 000	Autonomous Community of Andalusia Spain 2.400% 30/04/2032	EUR	199 946	185 946	0.01
100 000	Autonomous Community of Andalusia Spain - Reg 0.500% 30/04/2031	EUR	87 605	81 733	0.01
200 000	Autonomous Community of Andalusia Spain - Reg 1.875% 31/10/2028	EUR	202 645	192 897	0.01
400 000	Autonomous Community of Madrid Spain 3.362% 31/10/2028	EUR	426 622	416 742	0.03
100 000	Autonomous Community of Madrid Spain 3.596% 30/04/2033	EUR	106 901	101 907	0.01
400 000	Autonomous Community of Madrid Spain - Reg 0.419% 30/04/2030	EUR	360 804	339 398	0.02
200 000	Autonomous Community of Madrid Spain - Reg 1.571% 30/04/2029	EUR	198 873	188 556	0.01
150 000	Autonomous Community of Madrid Spain - Reg 1.723% 30/04/2032	EUR	142 788	132 581	0.01
200 000	Autonomous Community of Madrid Spain - Reg 1.773% 30/04/2028	EUR	203 625	194 384	0.01
500 000	Autonomous Community of Madrid Spain - Reg 1.826% 30/04/2025	EUR	530 639	512 841	0.04
200 000	Autonomous Community of Madrid Spain - Reg 2.146% 30/04/2027	EUR	208 908	200 455	0.01
200 000	Autonomous Community of Madrid Spain - Reg 2.822% 31/10/2029	EUR	211 785	200 359	0.01
200 000	Basque Government 3.500% 30/04/2033	EUR	213 761	203 216	0.01
200 000	Basque Government - Reg 0.250% 30/04/2031	EUR	173 714	162 137	0.01
200 000	Basque Government - Reg 0.450% 30/04/2032	EUR	171 324	159 088	0.01
200 000	Basque Government - Reg 1.450% 30/04/2028	EUR	201 079	191 912	0.01
3,210,000	Bonos Y Obligaciones Del Estado 0.700% 30/04/2032	EUR	2 850 895	2 648 655	0.18
850 000	Bonos Y Obligaciones Del Estado 0.850% 30/07/2037	EUR	656 214	589 974	0.04
1 200 000	Bonos Y Obligaciones Del Estado 2.800% 31/05/2026	EUR	1 287 608	1 247 707	0.09
2 710 000	Bonos Y Obligaciones Del Estado 144A 3.550% 31/10/2033	EUR	2 939 374	2 782 970	0.20

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Spain (cont.)					
100 000	Instituto de Credito Oficial 2.650% 31/01/2028	EUR	106 082	101 467	0.01
100 000	Instituto de Credito Oficial - Reg 0.000% 30/04/2027	EUR	97 006	93 075	0.01
100 000	Junta De Andalucia 0.700% 30/07/2033	EUR	79 478	76 481	0.01
1 250 000	Obligaciomes Del Estado 3.450% 30/07/2043	EUR	1 307 869	1 159 871	0.08
2 000 000	Spain Government Bond 0.000% 31/05/2025	EUR	2 064 943	1 996 908	0.14
2 730 000	Spain Government Bond 0.000% 31/01/2026	EUR	2 754 078	2 667 492	0.19
4 850 000	Spain Government Bond 0.000% 31/01/2027	EUR	4 769 536	4 581 176	0.32
2 050 000	Spain Government Bond 0.000% 31/01/2028	EUR	1 959 685	1 871 898	0.13
2,970,000	Spain Government Bond 0.800% 30/07/2029	EUR	2 837 123	2 694 442	0.19
2 010 000	Spain Government Bond 144A 1.200% 31/10/2040	EUR	1 520 467	1 337 071	0.09
3 800 000	Spain Government Bond 144A 2.550% 31/10/2032	EUR	3 927 546	3 640 229	0.25
2 150 000	Spain Government Bond 144A 3.150% 30/04/2033	EUR	2 319 115	2 147 419	0.15
990 000	Spain Government Bond 144A 3.450% 30/07/2043	EUR	1 016 242	918 618	0.06
2 700 000	Spain Government Bond 144A 3.900% 30/07/2039	EUR	2 962 406	2 734 187	0.19
1 200 000	Spain Government Bond 5.750% 30/07/2032	EUR	1 564 328	1 457 980	0.10
1 900 000	Spain Government Bond 144A 5.900% 30/07/2026	EUR	2 210 539	2 138 422	0.15
350 000	Spain Government Bond 6.000% 31/01/2029	EUR	435 412	414 622	0.03
4 620 000	Spain Government Bond - Reg 144A 0.100% 30/04/2031	EUR	3 951 691	3 750 236	0.26
3 000 000	Spain Government Bond - Reg 0.500% 30/04/2030	EUR	2 773 666	2 609 131	0.18
5 130 000	Spain Government Bond - Reg 144A 0.500% 31/10/2031	EUR	4 523 493	4 230 595	0.30
2 230 000	Spain Government Bond - Reg 144A 0.600% 31/10/2029	EUR	2 102 453	1 984 880	0.14
2 020 000	Spain Government Bond - Reg 144A 0.800% 30/07/2027	EUR	2 021 455	1 936 570	0.14
1 080 000	Spain Government Bond - Reg 144A 0.850% 30/07/2037	EUR	833 778	749 614	0.05
1 290 000	Spain Government Bond - Reg 144A 1.000% 30/07/2042	EUR	903 235	787 064	0.06
3 120 000	Spain Government Bond - Reg 144A 1.000% 31/10/2050	EUR	1 822 477	1 544 623	0.11
3 330 000	Spain Government Bond - Reg 144A 1.250% 31/10/2030	EUR	3 192 833	3 007 164	0.21
7 680 000	Spain Government Bond - Reg 144A 1.300% 31/10/2026	EUR	7 854 747	7 624 464	0.53
2 650 000	Spain Government Bond - Reg 144A 1.400% 30/04/2028	EUR	2 685 859	2 562 724	0.18
8 240 000	Spain Government Bond - Reg 144A 1.400% 30/07/2028	EUR	8 249 237	7 927 067	0.55
980 000	Spain Government Bond - Reg 144A 1.450% 31/10/2027	EUR	1 001 978	958 919	0.07
3 940 000	Spain Government Bond - Reg 144A 1.450% 30/04/2029	EUR	3 945 404	3 739 811	0.26

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Spain (cont.)					
1 150 000	Spain Government Bond - Reg 144A 1.450% 31/10/2071	EUR	603 773	500 092	0.04
4 240 000	Spain Government Bond - Reg 144A 1.500% 30/04/2027	EUR	4 374 719	4 196 294	0.29
3 900 000	Spain Government Bond - Reg 144A 1.600% 30/04/2025	EUR	4 143 308	4 005 227	0.28
3 230 000	Spain Government Bond - Reg 144A 1.850% 30/07/2035	EUR	2 996 110	2 731 987	0.19
2 120 000	Spain Government Bond - Reg 144A 1.900% 31/10/2052	EUR	1 504 066	1 310 458	0.09
4 510 000	Spain Government Bond - Reg 144A 1.950% 30/04/2026	EUR	4 768 030	4 597 372	0.32
3 050 000	Spain Government Bond - Reg 144A 1.950% 30/07/2030	EUR	3 093 056	2 907 754	0.20
4 000 000	Spain Government Bond - Reg 144A 2.150% 31/10/2025	EUR	4 272 266	4 124 602	0.29
3 760 000	Spain Government Bond - Reg 144A 2.350% 30/07/2033	EUR	3 767 146	3 492 563	0.24
3 110 000	Spain Government Bond - Reg 144A 2.700% 31/10/2048	EUR	2 787 647	2 443 193	0.17
2 660 000	Spain Government Bond - Reg 144A 2.750% 31/10/2024	EUR	2 884 424	2 785 296	0.20
2 070 000	Spain Government Bond - Reg 144A 2.900% 31/10/2046	EUR	1 971 664	1 722 822	0.12
2 010 000	Spain Government Bond - Reg 144A 3.450% 30/07/2066	EUR	1 992 608	1 689 787	0.12
1 660 000	Spain Government Bond - Reg 144A 4.200% 31/01/2037	EUR	1 941 841	1 774 397	0.12
2 880 000	Spain Government Bond - Reg 144A 4.650% 30/07/2025	EUR	3 205 881	3 107 184	0.22
2 300 000	Spain Government Bond - Reg 144A 4.700% 30/07/2041	EUR	2 850 788	2 552 883	0.18
2 960 000	Spain Government Bond - Reg 144A 4.900% 30/07/2040	EUR	3 694 792	3 354 677	0.23
4 640 000	Spain Government Bond - Reg 144A 5.150% 31/10/2028	EUR	5 527 476	5 282 244	0.37
1 510 000	Spain Government Bond - Reg 144A 5.150% 31/10/2044	EUR	1 978 319	1 769 839	0.12
200 000	Xunta de Galicia 0.268% 30/07/2028	EUR	189 531	179 383	0.01
200 000	Xunta de Galicia 3.711% 30/07/2029	EUR	218 453	210 289	0.02
	Total Spain		148 954 076	139 888 198	9.77
Sweden					
12 000 000	Kommuninvest I Sverige AB - Reg 0.750% 12/05/2028	SEK	982 263	958 039	0.07
6 000 000	Kommuninvest I Sverige AB - Reg 1.000% 12/05/2025	SEK	534 997	525 910	0.04
500 000	Kommuninvest I Sverige AB - Reg 2.875% 23/05/2030	EUR	519 409	514 744	0.03

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Sweden (cont.)					
500 000	Kommuninvest I Sverige AB - Reg 3.125% 08/12/2027	EUR	539 100	524 644	0.04
6 000 000	Sweden Government Bond 0.125% 12/05/2031	SEK	467 199	446 876	0.03
5 000 000	Sweden Government Bond 0.500% 24/11/2045	SEK	301 844	273 366	0.02
8 450 000	Sweden Government Bond 0.750% 12/05/2028	SEK	722 453	701 435	0.05
2 000 000	Sweden Government Bond 1.375% 23/06/2071	SEK	111 658	101 233	0.01
8 000 000	Sweden Government Bond 2.500% 12/05/2025	SEK	737 018	724 736	0.05
6 300 000	Sweden Government Bond 3.500% 30/03/2039	SEK	651 589	615 108	0.04
13 080 000	Sweden Government Bond - Reg 0.750% 12/11/2029	SEK	1 068 444	1 055 348	0.07
14 870 000	Sweden Government Bond - Reg 1.000% 12/11/2026	SEK	1 301 994	1 279 259	0.09
13 080 000	Sweden Government Bond - Reg 2.250% 01/06/2032	SEK	1 195 824	1 141 361	0.08
Total Sweden			9 133 792	8 862 059	0.62
Switzerland					
350 000	Canton of Geneva Switzerland - Reg 0.000% 23/09/2059	CHF	226 423	212 406	0.01
3 630 000	Swiss Confederation Government Bond 0.000% 26/06/2034	CHF	3 693 911	3 527 941	0.25
150 000	Swiss Confederation Government Bond 0.500% 30/05/2058	CHF	140 850	137 784	0.01
100 000	Swiss Confederation Government Bond 2.000% 25/06/2064	CHF	161 832	146 572	0.01
5 010 000	Swiss Confederation Government Bond - Reg 0.000% 22/06/2029	CHF	5 356 847	5 159 227	0.36
4 960 000	Swiss Confederation Government Bond - Reg 0.000% 24/07/2039	CHF	4 778 918	4 537 413	0.32
Total Switzerland			14 358 781	13 721 343	0.96
United Kingdom					
3 910 000	United Kingdom Gilt 1.125% 31/01/2039	GBP	3 159 433	2 908 539	0.20
4 650 000	United Kingdom Gilt 3.250% 31/01/2033	GBP	5 445 976	5 173 714	0.36
4 450 000	United Kingdom Gilt 3.500% 22/10/2025	GBP	5 441 062	5 286 970	0.37
2 610 000	United Kingdom Gilt 3.750% 29/01/2038	GBP	3 031 055	2 865 446	0.20
3 050 000	United Kingdom Gilt 3.750% 22/10/2053	GBP	3 400 141	3 063 390	0.21
2 150 000	United Kingdom Gilt 4.000% 22/10/2063	GBP	2 426 091	2 266 071	0.16
4 620 000	United Kingdom Gilt 4.125% 29/01/2027	GBP	5 706 114	5 557 840	0.39
2 430 000	United Kingdom Gilt 4.500% 07/06/2028	GBP	3 063 954	2 966 624	0.21
1 250 000	United Kingdom Gilt 4.500% 07/09/2034	GBP	1 615 444	1 525 940	0.11
3 190 000	United Kingdom Gilt 6.000% 07/12/2028	GBP	4 279 680	4 192 750	0.29
4 510 000	United Kingdom Gilt - Reg 0.125% 30/01/2026	GBP	5 133 240	4 986 270	0.35
5 380 000	United Kingdom Gilt - Reg 0.125% 31/01/2025	GBP	5 646 248	5 488 066	0.38
1 520 000	United Kingdom Gilt - Reg 0.250% 31/01/2025	GBP	1 809 932	1 747 472	0.12
8 700 000	United Kingdom Gilt - Reg 0.250% 31/07/2031	GBP	8 125 265	7 772 524	0.54
5 630 000	United Kingdom Gilt - Reg 0.375% 22/10/2026	GBP	6 239 407	6 078 151	0.42
7 280 000	United Kingdom Gilt - Reg 0.375% 22/10/2030	GBP	7 050 127	6 786 645	0.47
1 570 000	United Kingdom Gilt - Reg 0.500% 31/01/2029	GBP	1 617 105	1 567 480	0.11

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United Kingdom (cont.)					
3 510 000	United Kingdom Gilt - Reg 0.500% 22/10/2061	GBP	1 396 391	1 163 570	0.08
3 980 000	United Kingdom Gilt - Reg 0.625% 07/06/2025	GBP	4 736 909	4 546 554	0.32
5 130 000	United Kingdom Gilt - Reg 0.625% 31/07/2035	GBP	4 277 290	4 027 232	0.28
5 500 000	United Kingdom Gilt - Reg 0.625% 22/10/2050	GBP	2 840 776	2 478 018	0.17
4 190 000	United Kingdom Gilt - Reg 0.875% 22/10/2029	GBP	4 316 878	4 201 829	0.29
4 260 000	United Kingdom Gilt - Reg 0.875% 31/07/2033	GBP	3 933 170	3 738 805	0.26
3 670 000	United Kingdom Gilt - Reg 0.875% 31/01/2046	GBP	2 296 901	2 066 224	0.14
2 200 000	United Kingdom Gilt - Reg 1.000% 31/01/2032	GBP	2 147 462	2 060 667	0.14
2 010 000	United Kingdom Gilt - Reg 1.125% 22/10/2073	GBP	953 511	826 028	0.06
4 780 000	United Kingdom Gilt - Reg 1.250% 22/07/2027	GBP	5 352 790	5 206 114	0.36
3 970 000	United Kingdom Gilt - Reg 1.250% 22/10/2041	GBP	3 083 475	2 789 602	0.20
4 270 000	United Kingdom Gilt - Reg 1.250% 31/07/2051	GBP	2 730 279	2 366 481	0.17
2 850 000	United Kingdom Gilt - Reg 1.500% 22/07/2026	GBP	3 316 286	3 214 195	0.22
2 720 000	United Kingdom Gilt - Reg 1.500% 22/07/2047	GBP	1 989 891	1 754 299	0.12
2 080 000	United Kingdom Gilt - Reg 1.500% 31/07/2053	GBP	1 378 464	1 209 813	0.08
5 660 000	United Kingdom Gilt - Reg 1.625% 22/10/2028	GBP	6 272 102	6 087 204	0.43
3 710 000	United Kingdom Gilt - Reg 1.625% 22/10/2054	GBP	2 528 913	2 211 049	0.15
3 130 000	United Kingdom Gilt - Reg 1.625% 22/10/2071	GBP	1 956 143	1 653 419	0.12
3 230 000	United Kingdom Gilt - Reg 1.750% 07/09/2037	GBP	2 980 913	2 771 916	0.19
4 380 000	United Kingdom Gilt - Reg 1.750% 22/01/2049	GBP	3 292 009	2 943 918	0.21
3 630 000	United Kingdom Gilt - Reg 1.750% 22/07/2057	GBP	2 590 898	2 203 424	0.15
6 060 000	United Kingdom Gilt - Reg 2.000% 07/09/2025	GBP	7 263 945	7 033 036	0.49
3 310 000	United Kingdom Gilt - Reg 2.500% 22/07/2065	GBP	2 834 932	2 423 325	0.17
4 950 000	United Kingdom Gilt - Reg 3.250% 22/01/2044	GBP	5 218 882	4 785 647	0.33
3 280 000	United Kingdom Gilt - Reg 3.500% 22/01/2045	GBP	3 624 438	3 271 725	0.23
1 910 000	United Kingdom Gilt - Reg 3.500% 22/07/2068	GBP	2 121 222	1 810 216	0.13
2 870 000	United Kingdom Gilt - Reg 3.750% 22/07/2052	GBP	3 223 261	2 900 185	0.20
2 770 000	United Kingdom Gilt - Reg 4.000% 22/01/2060	GBP	3 385 219	2 932 738	0.21
5 950 000	United Kingdom Gilt - Reg 4.250% 07/12/2027	GBP	7 421 325	7 224 116	0.51
4 300 000	United Kingdom Gilt - Reg 4.250% 07/06/2032	GBP	5 474 694	5 221 597	0.37
3 490 000	United Kingdom Gilt - Reg 4.250% 07/03/2036	GBP	4 394 108	4 128 528	0.29
2 860 000	United Kingdom Gilt - Reg 4.250% 07/09/2039	GBP	3 554 152	3 295 289	0.23
3 640 000	United Kingdom Gilt - Reg 4.250% 07/12/2040	GBP	4 486 118	4 164 681	0.29
2 810 000	United Kingdom Gilt - Reg 4.250% 07/12/2046	GBP	3 470 866	3 127 001	0.22
2 820 000	United Kingdom Gilt - Reg 4.250% 07/12/2049	GBP	3 428 359	3 122 497	0.22
2 910 000	United Kingdom Gilt - Reg 4.250% 07/12/2055	GBP	3 658 984	3 215 103	0.23
3 880 000	United Kingdom Gilt - Reg 4.500% 07/09/2034	GBP	4 882 639	4 736 519	0.33
3 870 000	United Kingdom Gilt - Reg 4.500% 07/12/2042	GBP	4 921 535	4 536 948	0.32
4 750 000	United Kingdom Gilt - Reg 4.750% 07/12/2030	GBP	6 214 488	5 961 799	0.42

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United Kingdom (cont.)					
4 130 000	United Kingdom Gilt - Reg 4.750% 07/12/2038	GBP	5 367 761	5 069 033	0.35
5 950 000	United Kingdom Gilt - Reg 5.000% 07/03/2025	GBP	7 537 495	7 282 611	0.51
Total United Kingdom			230 046 148	215 996 847	15.08
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 407 817 211	1 320 700 053	92.24
Other transferable securities					
Bonds					
Belgium					
200 000	Fluvius System Operator CVBA 0.250% 14/06/2028	EUR	186 236	178 450	0.01
Total Belgium			186 236	178 450	0.01
Germany					
200 000	Bayerische Landesbodenkreditanstalt - Reg 0.250% 21/03/2036	EUR	155 098	141 559	0.01
Total Germany			155 098	141 559	0.01
Ireland					
100 000	DAA Finance Plc. - Reg 1.601% 05/11/2032	EUR	88 958	84 113	0.00
Total Ireland			88 958	84 113	0.00
Italy					
100 000	Ferrovie dello Stato Italiane SpA 0.375% 25/03/2028	EUR	93 364	90 624	0.01
Total Italy			93 364	90 624	0.01
Total Bonds			523 656	494 746	0.03
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Austria					
200 000	Autobahnen Schnell 0.125% 02/06/2031	EUR	176 335	166 079	0.01
Total Austria			176 335	166 079	0.01
France					
100 000	SFIL S.A. 0.050% 04/06/2029	EUR	91 739	86 988	0.00
200 000	Societe Nationale SNCF S.A. 0.875% 28/02/2051	EUR	108 163	91 516	0.01
Total France			199 902	178 504	0.01
Germany					
3 890 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/08/2031	EUR	3 559 222	3 331 526	0.23
100 000	Free and Hanseatic City of Hamburg 0.000% 05/11/2035	EUR	75 982	69 645	0.01
500 000	Free State of Saxony 0.000% 05/11/2029	EUR	456 269	434 039	0.03

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
50 000	State of Saarland 0.050% 05/11/2040	EUR	32 657	28 843	0.00
100 000	State of Saxony-Anhalt - Reg 0.500% 24/03/2051	EUR	57 073	47 974	0.01
Total Germany			4 181 203	3 912 027	0.28
Ireland					
1 350 000	Ireland Government Bond 0.200% 18/10/2030	EUR	1 236 080	1 163 376	0.08
Total Ireland			1 236 080	1 163 376	0.08
Italy					
1 720 000	Italy Buoni Poliennali Del Tesoro 1.700% 01/09/2051	EUR	1 148 527	943 967	0.07
1 970 000	Italy Buoni Poliennali Del Tesoro 1.800% 01/03/2041	EUR	1 537 924	1 317 518	0.09
Total Italy			2 686 451	2 261 485	0.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			8 479 971	7 681 471	0.54
Total Investments			1 490 562 880	1 399 213 718	97.72

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Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2023)		Industrial classification of investments (cont.) (as a percentage of net assets as at September 30, 2023)	
	%		%
Sovereign	85.65	Pipelines	0.05
Banks	3.91	Diversified Financial Services	0.04
Machinery-Construction & Mining	3.08	Gas	0.03
Regional (State/Province)	2.64	Holding Companies-Diversified	0.03
Electric	0.89	Telecommunications	0.03
Transportation	0.81	Mining	0.02
Municipal	0.23	Oil & Gas	0.01
Commercial Services	0.14	Real Estate	0.01
Engineering & Construction	0.09		
Insurance	0.06		<u>97.72</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	13 450 000	USD	14 778 602	03/10/2023	Morgan Stanley & Co. International PLC	(75 934)
CZK	285 990 000	USD	12 459 809	03/10/2023	Standard Chartered Bank	(27 623)
DKK	65 025 000	USD	9 255 516	03/10/2023	Morgan Stanley & Co. International PLC	(23 207)
EUR	213 720 000	USD	226 694 941	03/10/2023	HSBC Bank Plc.	(418 883)
EUR	213 720 000	USD	226 726 999	03/10/2023	Morgan Stanley & Co. International PLC	(450 941)
EUR	213 720 000	USD	226 729 136	03/10/2023	Standard Chartered Bank	(453 078)
EUR	213 730 000	USD	226 735 471	03/10/2023	UBS AG	(448 825)
EUR	213 720 000	USD	226 724 862	03/10/2023	Westpac Banking Corporation	(448 804)
GBP	36 980 000	USD	45 305 677	03/10/2023	HSBC Bank Plc.	(169 751)
GBP	36 980 000	USD	45 298 281	03/10/2023	Morgan Stanley & Co. International PLC	(162 355)
GBP	36 980 000	USD	45 312 334	03/10/2023	Standard Chartered Bank	(176 407)
GBP	36 980 000	USD	45 307 896	03/10/2023	UBS AG	(171 970)
GBP	36 975 000	USD	45 294 005	03/10/2023	Westpac Banking Corporation	(164 182)
HUF	1 949 755 000	USD	5 288 432	03/10/2023	Barclays Bank Plc.	27 483
NOK	63 450 000	USD	5 983 049	03/10/2023	HSBC Bank Plc.	(20 180)
PLN	56 680 000	USD	12 973 517	03/10/2023	Bank of America N.A.	11 443
RON	38 500 000	USD	8 215 962	03/10/2023	Barclays Bank Plc.	(20 986)
SEK	81 810 000	USD	7 553 668	03/10/2023	Morgan Stanley & Co. International PLC	(23 431)
USD	727 539	CHF	640 000	03/10/2023	Morgan Stanley & Co. International PLC	27 932
USD	14 576 065	CHF	12 810 000	03/10/2023	UBS AG	573 004
USD	12 885 985	CZK	285 990 000	03/10/2023	UBS AG	453 799
USD	9 502 172	DKK	65 025 000	03/10/2023	Morgan Stanley & Co. International PLC	269 863
USD	1 171 157	EUR	1 095 000	03/10/2023	Bank of America N.A.	11 826
USD	230 977 670	EUR	212 100 000	03/10/2023	Barclays Bank Plc.	6 416 786
USD	236 943 411	EUR	217 865 000	03/10/2023	HSBC Bank Plc.	6 278 834
USD	226 407 371	EUR	207 955 000	03/10/2023	Morgan Stanley & Co. International PLC	6 235 006
USD	231 477 990	EUR	212 915 000	03/10/2023	Standard Chartered Bank	6 054 225
USD	235 543 387	EUR	216 680 000	03/10/2023	UBS AG	6 133 428
USD	1 715 735	GBP	1 375 000	03/10/2023	Bank of America N.A.	37 480
USD	48 693 210	GBP	38 375 000	03/10/2023	Barclays Bank Plc.	1 854 617
USD	45 734 622	GBP	36 075 000	03/10/2023	HSBC Bank Plc.	1 703 293
USD	45 693 244	GBP	36 075 000	03/10/2023	Standard Chartered Bank	1 661 915
USD	46 757 879	GBP	36 915 000	03/10/2023	UBS AG	1 701 288

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

Unaudited semi-annual report

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

Forward foreign exchange contracts (cont.)

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	45 689 583	GBP	36 080 000	03/10/2023	Westpac Banking Corporation	1 652 152
USD	5 543 644	HUF	1 949 755 000	03/10/2023	UBS AG	227 728
USD	5 953 874	NOK	63 450 000	03/10/2023	Morgan Stanley & Co. International PLC	(8 996)
USD	11 608 133	PLN	47 755 000	03/10/2023	Barclays Bank Plc.	667 823
USD	3 634	PLN	15 000	03/10/2023	Morgan Stanley & Co. International PLC	198
USD	2 158 533	PLN	8 910 000	03/10/2023	UBS AG	117 320
USD	8 468 382	RON	38 500 000	03/10/2023	Barclays Bank Plc.	273 405
USD	7 498 899	SEK	81 810 000	03/10/2023	Morgan Stanley & Co. International PLC	(31 337)
CHF	2 982 030	USD	3 377 785	04/10/2023	State Street Bank and Trust Company	(117 683)
EUR	635 046 983	USD	689 600 799	04/10/2023	State Street Bank and Trust Company	(17 217 661)
GBP	37 263 215	USD	47 085 992	04/10/2023	State Street Bank and Trust Company	(1 604 124)
USD	3 262 087	CHF	2 982 031	04/10/2023	State Street Bank and Trust Company	1 985
USD	672 667 982	EUR	635 046 980	04/10/2023	State Street Bank and Trust Company	284 847
USD	45 515 278	GBP	37 263 217	04/10/2023	State Street Bank and Trust Company	33 412
CHF	385 000	USD	422 196	02/11/2023	Bank of America N.A.	(2)
EUR	20 955 000	USD	22 213 541	02/11/2023	Bank of America N.A.	(63)
GBP	3 470 000	USD	4 236 116	02/11/2023	Bank of America N.A.	(27)
GBP	2 315 000	USD	2 826 096	02/11/2023	Morgan Stanley & Co. International PLC	(2)
USD	14 535 129	CHF	13 195 000	02/11/2023	Morgan Stanley & Co. International PLC	65 371
USD	707 276	CZK	16 290 000	02/11/2023	Morgan Stanley & Co. International PLC	5
USD	12 444 514	CZK	285 990 000	02/11/2023	Standard Chartered Bank	27 548
USD	9 694 485	DKK	68 010 000	02/11/2023	Morgan Stanley & Co. International PLC	23 343
USD	226 974 508	EUR	213 720 000	02/11/2023	HSBC Bank Plc.	419 296
USD	227 006 203	EUR	213 720 000	02/11/2023	Morgan Stanley & Co. International PLC	450 991
USD	227 008 468	EUR	213 720 000	02/11/2023	Standard Chartered Bank	453 256
USD	227 014 816	EUR	213 730 000	02/11/2023	UBS AG	449 003
USD	227 004 194	EUR	213 720 000	02/11/2023	Westpac Banking Corporation	448 982
USD	45 313 754	GBP	36 980 000	02/11/2023	HSBC Bank Plc.	169 494
USD	45 306 321	GBP	36 980 000	02/11/2023	Morgan Stanley & Co. International PLC	162 061
USD	45 320 469	GBP	36 980 000	02/11/2023	Standard Chartered Bank	176 210
USD	45 315 995	GBP	36 980 000	02/11/2023	UBS AG	171 735
USD	45 302 029	GBP	36 975 000	02/11/2023	Westpac Banking Corporation	163 873
USD	5 258 437	HUF	1 949 755 000	02/11/2023	Barclays Bank Plc.	(27 483)
USD	5 988 049	NOK	63 450 000	02/11/2023	HSBC Bank Plc.	20 254
USD	12 963 517	PLN	56 685 000	02/11/2023	Bank of America N.A.	(11 574)
USD	1 134 192	PLN	4 955 000	02/11/2023	Morgan Stanley & Co. International PLC	1
USD	8 210 625	RON	38 500 000	02/11/2023	Barclays Bank Plc.	21 029
USD	8 274 289	SEK	89 530 000	02/11/2023	Morgan Stanley & Co. International PLC	23 437
CHF	2 923 784	USD	3 206 712	03/11/2023	State Street Bank and Trust Company	(123)
EUR	622 501 167	USD	659 941 185	03/11/2023	State Street Bank and Trust Company	(27 673)
GBP	36 229 349	USD	44 229 311	03/11/2023	State Street Bank and Trust Company	(1 151)
USD	190 095	CHF	173 384	03/11/2023	State Street Bank and Trust Company	(60)
USD	32 500 488	EUR	30 680 350	03/11/2023	State Street Bank and Trust Company	(23 751)
USD	2 586 757	GBP	2 119 254	03/11/2023	State Street Bank and Trust Company	(392)
Total forward foreign exchange contracts						23 628 322

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

Lumyna – European Debt – Government UCITS Fund

Schedule of investments as at September 30, 2023 (cont.)

The counterparties for OTC Derivatives as at September 30, 2023 are Barclays Bank PLC, HSBC Bank PLC, Morgan Stanley & Co. International PLC, Standard Chartered Bank, State Street Bank and Trust Company, UBS Group AG and Westpac Banking Corporation. The maximum individual counterparty exposure for OTC Derivatives as at September 30, 2023 is Barclays Bank PLC with 0.64% of the NAV.

Notes to the financial statements as at September 30, 2023

1. Activity

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

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

As at September 30, 2023, sixteen sub-funds were available to investors:

Sub-funds	Launch date
Lumyna – MY Asian Event-Driven UCITS Fund	November 3, 2010
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	May 7, 2014
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	February 19, 2016
Lumyna – Millburn Diversified UCITS Fund	March 8, 2017
Lumyna – European Debt - Credit UCITS Fund	November 24, 2017
Lumyna – Asian Pacific Debt - Government UCITS Fund	November 24, 2017
Lumyna – American Debt - Securitised UCITS Fund	November 24, 2017
Lumyna – PSAM Global Event UCITS Fund	June 6, 2019
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	October 16, 2019
Lumyna – Bluecove Alternative Credit UCITS Fund	December 17, 2020
Lumyna – Weiss Multi - Strategy UCITS Fund	June 4, 2021
Lumyna – Proxy P Energy Transition UCITS Fund	April 6, 2022
Lumyna – American Debt – Credit UCITS Fund	June 13, 2023
Lumyna – European Debt – Securitised UCITS Fund	June 20, 2023
Lumyna – American Debt – Government UCITS Fund	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	June 27, 2023

During the period, the following sub-funds were launched:

Sub-funds	Launch date
Lumyna – American Debt – Credit UCITS Fund	June 13, 2023
Lumyna – European Debt – Securitised UCITS Fund	June 20, 2023
Lumyna – American Debt – Government UCITS Fund	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	June 27, 2023

During the period, the following sub-funds were liquidated:

Sub-funds	Liquidation date
Lumyna – Zeal Greater China Long Short UCITS Fund	April 18, 2023
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	June 27, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	July 31, 2023

During the period, the following sub-funds names were changed :

Sub-funds	Name change date
Lumyna – Global Debt - Credit UCITS Fund became Lumyna – European Debt - Credit UCITS Fund	June 13, 2023
Lumyna – Global Debt - Securitised UCITS Fund became Lumyna – American Debt - Securitised UCITS Fund	June 20, 2023
Lumyna – Global Debt - Government UCITS Fund became Lumyna – Asian Pacific Debt - Government UCITS Fund	June 27, 2023

Notes to the financial statements as at September 30, 2023 (cont.)

1. Activity (cont.)

During the period, the following share classes were launched:

Sub-Funds	Class	Launch date
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class EUR Y4 (acc)	May 16, 2023
Lumyna – Bluecove Alternative Credit UCITS Fund	Class EUR B (acc)	June 7, 2023
Lumyna – Bluecove Alternative Credit UCITS Fund	Class GBP B (acc)	June 7, 2023
Lumyna – American Debt – Credit UCITS Fund	Class EUR B (acc)	June 13, 2023
Lumyna – American Debt – Credit UCITS Fund	Class EUR B (inc)	June 13, 2023
Lumyna – American Debt – Credit UCITS Fund	Class GBP B (inc)	June 13, 2023
Lumyna – American Debt – Credit UCITS Fund	Class USD B (acc)	June 13, 2023
Lumyna – American Debt – Credit UCITS Fund	Class USD B (inc)	June 13, 2023
Lumyna – American Debt – Credit UCITS Fund	Class CHF B (acc)	June 13, 2023
Lumyna – My Asian Event-Driven UCITS Fund	Class GBP Z (acc)	June 14, 2023
Lumyna – European Debt – Securitised UCITS Fund	Class EUR B (acc)	June 20, 2023
Lumyna – European Debt – Securitised UCITS Fund	Class EUR B (inc)	June 20, 2023
Lumyna – European Debt – Securitised UCITS Fund	Class GBP B (inc)	June 20, 2023
Lumyna – European Debt – Securitised UCITS Fund	Class USD B (acc)	June 20, 2023
Lumyna – European Debt – Securitised UCITS Fund	Class USD B (inc)	June 20, 2023
Lumyna – European Debt – Securitised UCITS Fund	Class CHF B (acc)	June 20, 2023
Lumyna – American Debt – Government UCITS Fund	Class EUR B (acc)	June 27, 2023
Lumyna – American Debt – Government UCITS Fund	Class EUR B (inc)	June 27, 2023
Lumyna – American Debt – Government UCITS Fund	Class GBP B (inc)	June 27, 2023
Lumyna – American Debt – Government UCITS Fund	Class USD B (acc)	June 27, 2023
Lumyna – American Debt – Government UCITS Fund	Class USD B (inc)	June 27, 2023
Lumyna – American Debt – Government UCITS Fund	Class CHF B (acc)	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	Class EUR B (acc)	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	Class EUR B (inc)	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	Class GBP B (inc)	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	Class USD B (acc)	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	Class USD B (inc)	June 27, 2023
Lumyna – European Debt – Government UCITS Fund	Class CHF B (acc)	June 27, 2023
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class GBP E1 (acc)	September 5, 2023
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class GBP E1 (inc)	September 22, 2023

During the period, the following share classes were liquidated:

Sub-Funds	Class	Liquidation date
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class USD C (acc)	April 4, 2023
Lumyna – Zeal Greater China Long Short UCITS Fund	Class USD B (acc)	April 17, 2023
Lumyna – Zeal Greater China Long Short UCITS Fund	Class USD Management (acc)	April 18, 2023
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class EUR X5 (acc)	June 1, 2023
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Class EUR X1 (acc)	June 27, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR X2 (acc)	June 28, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR X4 (acc)	June 29, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class USD D (acc)	June 29, 2023
Lumyna – PSAM Global Event UCITS Fund	Class EUR X1 (acc)	July 6, 2023

Notes to the financial statements as at September 30, 2023 (cont.)

1. Activity (cont.)

Sub-Funds	Class	Liquidation date
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR X3 (acc)	July 31, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR B (acc)	July 31, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR C (acc)	July 31, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR D (acc)	July 31, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class SEK X1 (acc)	July 31, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class USD B (acc)	July 31, 2023
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class EUR X8 (acc)	August 9, 2023
Lumyna – PSAM Global Event UCITS Fund	Class GBP A2 (acc)	August 11, 2023
Lumyna – Weiss Multi - Strategy UCITS Fund	Class GBP D (acc)	August 23, 2023

Cash held by State Street custodians relating to liquidated sub funds that have not been settled as at September 30, 2023:

Sub-Funds	Remaining cash amounts	Liquidation date of Sub-Fund
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	EUR 16 000 USD 21 798	June 27, 2023
Lumyna – Ramius Merger Arbitrage UCITS Fund	USD 32 160	July 31, 2023
Lumyna – AQR Global Relative Value UCITS Fund	USD 836 210	May 5, 2020

2. Principal accounting policies

2.1 Presentation of financial statements

The financial statements are prepared on a going-concern basis of accounting (except for Lumyna - Zeal Greater China Long Short UCITS Fund, Lumyna - Millburn Adaptive Allocation Program UCITS Fund and Lumyna - Ramius Merger Arbitrage UCITS Fund where a decision to liquidate exists) in accordance with Luxembourg regulations relating to undertakings for Collective Investment. Portfolios were valued as at September 30, 2023.

2.2 Valuation of investment in securities

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

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

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

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

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

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

Notes to the financial statements as at September 30, 2023 (cont.)

2. Principal accounting policies (cont.)

2.3 Valuation of swaps

2.3.1 Credit default swap

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

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

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

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

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

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

2.3.2 Total return swap

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

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

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

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

2.3.3 Interest rate swap

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

Notes to the financial statements as at September 30, 2023 (cont.)

2. Principal accounting policies (cont.)

2.3 Valuation of swaps (cont.)

2.3.3 Interest rate swap (cont.)

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

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

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

2.4 Valuation of contracts for difference

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

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

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

2.5 Valuation of futures contracts

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

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

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

2.6 Valuation of options contracts

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

Notes to the financial statements as at September 30, 2023 (cont.)

2. Principal accounting policies (cont.)

2.6 Valuation of options contracts (cont.)

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

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

Written uncovered call options expose the sub-fund to unlimited risk of loss. Written covered call options limit the upside potential of a security above the strike price. Written put options expose the Fund to risk of loss if the value of the security declines below the exercise price minus the put premium. The sub-fund is not subject to credit risk on written options as the counterparty has already performed its obligation by paying the premium at the inception of the contract.

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

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

2.7 Valuation of forward foreign exchange contracts

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

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

2.8 Valuation of repurchase agreements and reverse repurchase agreements

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

Notes to the financial statements as at September 30, 2023 (cont.)

2. Principal accounting policies (cont.)

2.8 Valuation of repurchase agreements and reverse repurchase agreements (cont.)

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

2.9 Valuation of To be announced contracts

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

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

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

The funds had unsettled TBAs as of September 30, 2023 which are included within receivable for investments sold and payable for investments purchased in the statement of net assets.

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

2.10 Net realised gains or losses resulting from investments

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

2.11 Foreign exchange translation

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

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

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

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

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

Currency	September 29, 2023
AUD	1.640456
BRL	5.299256

Notes to the financial statements as at September 30, 2023 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

Currency	September 29, 2023
CAD	1.431430
CHF	0.968545
CNH	7.713788
CNY	7.733163
CZK	24.355486
GBP	0.867437
HKD	8.291971
IDR	16,362.981864
INR	87.919927
JPY	157.991975
KRW	1,428.677304
MYR	4.971096
NOK	11.266000
NZD	1.762087
PHP	59.899842
SEK	11.502472
SGD	1.445088
THB	38.551736
TWD	34.176981
USD	1.058750

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

Currency	September 29, 2023
AUD	1.643006
CAD	1.434074
CHF	0.968408
DKK	7.457998
GBP	0.866663
HKD	8.283597
JPY	158.032146
MXN	18.413458
NOK	11.285985
NZD	1.762642
PLN	4.624231
SEK	11.529978
SGD	1.445287
USD	1.057850
ZAR	19.989390

Notes to the financial statements as at September 30, 2023 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

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

Currency	September 29, 2023
AUD	1.549427
BRL	5.005200
CAD	1.352000
CAD	1.352000
CHF	0.914800
CLP	893.350000
COP	4,045.965000
CZK	23.004000
DKK	7.043200
EUR	0.944510
GBP	0.819303
HKD	7.831850
ILS	3.807000
INR	83.041250
JPY	149.225000
KRW	1,349.400000
MXN	17.378500
MYR	4.695250
NOK	10.640850
NZD	1.664309
PLN	4.365050
RUB	97.600000
SEK	10.864200
SEK	10.864200
SGD	1.364900
THB	36.412500
TRY	27.415000
TWD	32.280500
ZAR	18.839400

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

Currency	September 29, 2023
AUD	1.553157
BRL	5.026100
CAD	1.355650
CHF	0.915450
CLP	894.550000
CNH	7.294650

Notes to the financial statements as at September 30, 2023 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

Currency	September 29, 2023
CNY	7.304050
COP	4,077.670000
CZK	23.054800
DKK	7.050150
EUR	0.945314
GBP	0.819269
HKD	7.830600
HUF	368.388750
IDR	15,455.000000
ILS	3.811000
JPY	149.390000
KRW	1,349.400000
MXN	17.406500
MYR	4.695250
NOK	10.668800
NZD	1.666250
PEN	3.786400
PLN	4.371350
RON	4.702000
RUB	96.500000

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

Currency	September 29, 2023
USD	1.058750

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

Currency	September 29, 2023
USD	1.057850

2.12 Income

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

3. Investment management, distributor and performance fees

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

Notes to the financial statements as at September 30, 2023 (cont.)

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

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

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

For the period from April 1, 2023 to September 30, 2023 the performance fees charged per share class were:

Sub-funds	Class	Local currency	Amount in base currency	% of net assets*
Lumyna – MY Asian Event-Driven UCITS Fund	Class GBP Z (acc)	GBP	272	0.00
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class USD B (acc)	USD	1 341	0.03
Lumyna – Millburn Diversified UCITS Fund	Class CHF Z (acc)	CHF	1 070	1.51
	Class EUR B (acc)	EUR	304 350	2.10
	Class EUR C (acc)	EUR	20 456	0.95
	Class EUR D (acc)	EUR	60 495	1.86
	Class EUR X6 (acc)	EUR	136 305	2.75
	Class EUR Z (acc)	EUR	7 235	1.03
	Class GBP B (acc)	GBP	13 031	2.11
	Class GBP Z (acc)	GBP	11 168	1.50
	Class JPY X5 (acc)	JPY	1 049 477	1.79
	Class USD B (acc)	USD	185 610	2.45
	Class USD C (acc)	USD	6 044	0.69
	Class USD Y1 (acc)	USD	50 868	2.66
	Class USD Z (acc)	USD	49 115	2.08
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class EUR X4 (acc)	EUR	215	0.07
Lumyna – Bluecove Alternative Credit UCITS Fund	Class EUR B (acc)	EUR	361	0.02
	Class EUR D (acc)	EUR	451	0.00
	Class GBP B (acc)	GBP	15 681	0.10
	Class GBP D (acc)	GBP	563	0.00
	Class USD B (acc)	USD	2 404	0.20
	Class USD D (acc)	USD	494	0.03

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

4. Operating and administrative fees

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

5. Custodian, administrator, registrar agent fees

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

Notes to the financial statements as at September 30, 2023 (cont.)

6. Taxation

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

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

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

7. Cash collateral information

The table below provides the cash collateral balances due from / due to the brokers in relations to the futures contracts, swaps, forward foreign exchange contracts, OTC options contracts and contracts for difference held as at September 30, 2023. The cash collateral balances are included in the statement of net assets respectively under "Due from broker" and "Due to broker".

Sub-funds	Due from / (Due to) brokers	Investment type	Currency	Cash collateral balances
Lumyna – MY Asian Event-Driven UCITS Fund	Due from	Exchange Traded Derivatives	EUR	22 249 415
	Due to	Exchange Traded Derivatives	EUR	(17 555 342)
	Due from	OTC Derivatives	EUR	22 587 471
	Due to	OTC Derivatives	EUR	(174 148)
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Due from	OTC Derivatives	USD	15 910 000
Lumyna – Millburn Diversified UCITS Fund	Due from	Exchange Traded Derivatives	USD	19 657 059
	Due to	Exchange Traded Derivatives	USD	(8 798 519)
	Due from	OTC Derivatives	USD	6 155 246
Lumyna – European Debt - Credit UCITS Fund	Due from	Exchange Traded Derivatives	USD	278 957
	Due to	Exchange Traded Derivatives	USD	(13)
Lumyna – Asian Pacific Debt - Government UCITS Fund	Due to	OTC Derivatives	USD	(2 280 000)
Lumyna – PSAM Global Event UCITS Fund	Due from	Exchange Traded Derivatives	EUR	34 550 359
	Due to	Exchange Traded Derivatives	EUR	(24 890 777)
	Due from	OTC Derivatives	EUR	12 917 885
	Due to	OTC Derivatives	EUR	(13 258 917)
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Due from	OTC Derivatives	USD	26 331 493
	Due to	OTC Derivatives	USD	(3 555 785)
Lumyna – Bluecove Alternative Credit UCITS Fund	Due from	Exchange Traded Derivatives	USD	1 331 622
	Due to	Exchange Traded Derivatives	USD	(589 762)
	Due from	OTC Derivatives	USD	14 279 285
	Due to	OTC Derivatives	USD	(2 031 253)
Lumyna – Weiss Multi - Strategy UCITS Fund	Due from	OTC Derivatives	USD	2 970 000
Lumyna – Proxy P Energy Transition UCITS Fund	Due from	Exchange Traded Derivatives	USD	436 031
	Due to	Exchange Traded Derivatives	USD	(329 752)
	Due from	OTC Derivatives	USD	2 660 333
Lumyna – American Debt – Credit UCITS Fund	Due from	Exchange Traded Derivatives	USD	3 091 978

Notes to the financial statements as at September 30, 2023 (cont.)

7. Cash collateral information (cont.)

Sub-funds	Due from / (Due to) brokers	Investment type	Currency	Cash collateral balances
Lumyna – European Debt – Securitised UCITS Fund	Due to	Exchange Traded Derivatives	USD	(9)
Lumyna – American Debt – Government UCITS Fund	Due from	Exchange Traded Derivatives	USD	6 411

8. Stock collateral information

The table below provides the stock collateral information as at September 30, 2023.

Sub-funds	Counterparty	Security name	Type of collateral	Currency	Nominal value
Lumyna – PSAM Global Event UCITS Fund	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 13/10/2023	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/11/2023	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 30/11/2023	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/12/2023	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 12/01/2024	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/01/2024	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/02/2024	Bond	EUR	10 000 000
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Morgan Stanley & Co.	United States Treasury Bill 0.000% 10/10/2023	Bond	USD	50 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 31/10/2023	Bond	USD	20 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 07/11/2023	Bond	USD	15 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 16/11/2023	Bond	USD	30 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 30/11/2023	Bond	USD	5 000 000
Lumyna – Proxy P Energy Transition UCITS Fund	Brown Brothers Harriman & Co.	Atlantica Sustainable Infrastructure Plc.	Stock	USD	26 420
	Brown Brothers Harriman & Co.	Canadian Solar, Inc.	Stock	USD	12 400
	Brown Brothers Harriman & Co.	Enphase Energy, Inc.	Stock	USD	4 400
	Brown Brothers Harriman & Co.	First Solar, Inc.	Stock	USD	3 580
	Brown Brothers Harriman & Co.	NKT A/S	Stock	DKK	11 550
	Brown Brothers Harriman & Co.	SolarEdge Technologies, Inc.	Stock	USD	2 000
	Brown Brothers Harriman & Co.	Universal Display Corp.	Stock	USD	6 030

Notes to the financial statements as at September 30, 2023 (cont.)

9. Fair valuation

The following table sets forth the securities where the valuation committee was used to determine the value as at September 30, 2023.

Sub-funds	Currency	Number of assets fair valued	Value	% of net assets
Lumyna – MY Asian Event-Driven UCITS Fund	EUR	3	606 288	0.73
Lumyna – PSAM Global Event UCITS Fund	EUR	17	110 851 522	27.14

10. Distributions

There were no distributions during the period ended September 30, 2023.

11. Director fees

Unaffiliated directors were each paid an annual gross fee of EUR 48 000 during the period ended September 30, 2023, which were borne by the SICAV.

12. Significant events

The Articles of Association have been amended to allow the partial divisions of the three existing BlackRock's global debt sub-funds by way of split as contemplated under the 10th of August 1915 Luxembourg Law on commercial companies.

The split of the three existing sub-funds into seven regional sub-funds are effective as follows:

Sub-Funds before the split	Sub-Funds after split	Effective date of the split
Lumyna - Global Debt - Credit UCITS Fund	Lumyna - American Debt Credit UCITS Fund Lumyna - European Debt Credit UCITS Fund	13 June 2023
Lumyna - Global Debt - Securitised UCITS Fund	Lumyna – American Debt Securitised UCITS Fund Lumyna – European Debt Securitised UCITS Fund	20 June 2023
Lumyna - Global Debt - Government UCITS Fund	Lumyna – Asian Pacific Debt Government UCITS Fund Lumyna - American Debt Government UCITS Fund Lumyna – European Debt Government UCITS Fund	27 June 2023

13. Subsequent events

New sub-fund Lumyna – HBK Diversified Strategies UCITS Fund has been launched on October 31, 2023.

Appendix I – Total Expense Ratio (TER)

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

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

Sub-funds	Share Class	Currency	TER %
Lumyna – MY Asian Event-Driven UCITS Fund	Class CHF B (acc)	CHF	1.94%
	Class EUR B (acc)	EUR	1.91%
	Class EUR C (acc)	EUR	2.70%
	Class EUR D (acc)	EUR	1.66%
	Class EUR Z (acc)	EUR	1.94%
	Class GBP C (acc)	GBP	2.72%
	Class GBP Z (acc) ¹	GBP	2.01%
	Class USD B (acc)	USD	1.93%
	Class USD D (acc)	USD	1.69%
	Class USD Z (acc)	USD	1.99%
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Class EUR B (acc)	EUR	0.93%
	Class EUR C (acc)	EUR	1.98%
	Class EUR E (acc)	EUR	0.78%
	Class EUR Z (acc)	EUR	1.00%
	Class USD B (acc)	USD	0.92%
	Class USD C (acc)	USD	1.95%
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class EUR B5 (acc)	EUR	0.79%
	Class EUR C5 (acc)	EUR	1.82%
	Class EUR E1 (acc)	EUR	0.44%
	Class EUR Y4 (acc) ¹	EUR	1.95%
	Class EUR Z5 (acc)	EUR	0.83%
	Class GBP B5 (acc)	GBP	0.79%
	Class GBP E1 (acc) ¹	GBP	0.59%
	Class GBP E1 (inc) ¹	GBP	0.73%
	Class USD B5 (acc)	USD	0.77%
	Class USD C5 (acc)	USD	1.80%
	Class USD E1 (acc)	USD	0.41%
	Class USD Z5 (acc)	USD	0.80%
Lumyna – Zeal Greater China Long Short UCITS Fund	Class USD B (acc) ¹	USD	2.14%
	Class USD Management (acc) ¹	USD	0.41%
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR B (acc) ¹	EUR	1.49%
	Class EUR C (acc) ¹	EUR	2.25%
	Class EUR D (acc) ¹	EUR	1.26%
	Class EUR X2 (acc) ¹	EUR	1.03%
	Class EUR X3 (acc) ¹	EUR	0.68%
	Class EUR X4 (acc) ¹	EUR	1.23%
	Class SEK X1 (acc) ¹	SEK	1.23%
	Class USD B (acc) ¹	USD	1.42%
	Class USD C (acc) ¹	USD	2.37%
	Class USD D (acc) ¹	USD	1.40%

¹ Refer to Note 1

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

Sub-funds	Share Class	Currency	TER %
Lumyna – Millburn Diversified UCITS Fund	Class CHF Z (acc)	CHF	1.98%
	Class EUR B (acc)	EUR	1.94%
	Class EUR C (acc)	EUR	2.73%
	Class EUR D (acc)	EUR	1.44%
	Class EUR X6 (acc)	EUR	1.45%
	Class EUR Z (acc)	EUR	1.97%
	Class GBP B (acc)	GBP	1.95%
	Class GBP Z (acc)	GBP	1.97%
	Class JPY X5 (acc)	JPY	1.49%
	Class USD B (acc)	USD	1.92%
	Class USD C (acc)	USD	2.70%
	Class USD Y1 (acc)	USD	2.22%
	Class USD Z (acc)	USD	1.95%
Lumyna – European Debt – Credit UCITS Fund	Class CHF B (acc)	CHF	0.24%
	Class EUR B (acc)	EUR	0.23%
	Class EUR B (inc)	EUR	0.23%
	Class GBP B (inc)	GBP	0.23%
	Class USD B (acc)	USD	0.21%
	Class USD B (inc)	USD	0.21%
Lumyna – Asian Pacific Debt - Government UCITS Fund	Class CHF B (acc)	CHF	0.15%
	Class EUR B (acc)	EUR	0.15%
	Class EUR B (inc)	EUR	0.15%
	Class GBP B (inc)	GBP	0.15%
	Class USD B (acc)	USD	0.13%
	Class USD B (inc)	USD	0.13%
Lumyna – American Debt - Securitised UCITS Fund	Class CHF B (acc)	CHF	0.21%
	Class EUR B (acc)	EUR	0.21%
	Class EUR B (inc)	EUR	0.21%
	Class GBP B (inc)	GBP	0.21%
	Class USD B (acc)	USD	0.18%
	Class USD B (inc)	USD	0.18%

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

Sub-funds	Share Class	Currency	TER %
Lumyna – PSAM Global Event UCITS Fund	Class EUR A (acc)	EUR	1.91%
	Class EUR A2 (acc)	EUR	1.41%
	Class EUR A3 (acc)	EUR	1.91%
	Class EUR B (acc)	EUR	1.91%
	Class EUR C (acc)	EUR	2.44%
	Class EUR E (acc)	EUR	2.45%
	Class EUR X1 (acc) ¹	EUR	1.66%
	Class EUR X2 (acc)	EUR	1.71%
	Class EUR Y2 (acc)	EUR	1.45%
	Class EUR Z (acc)	EUR	1.95%
	Class GBP A (acc)	GBP	1.94%
	Class GBP A2 (acc) ¹	GBP	1.43%
	Class GBP A3 (acc)	GBP	1.94%
	Class GBP E (acc)	GBP	2.48%
	Class GBP Z (acc)	GBP	1.96%
	Class SEK A3 (acc)	SEK	1.94%
	Class USD A (acc)	USD	1.94%
	Class USD A2 (acc)	USD	1.43%
	Class USD A3 (acc)	USD	1.94%
	Class USD B (acc)	USD	1.93%
	Class USD C (acc)	USD	2.48%
	Class USD E (acc)	USD	2.47%
Class USD Z (acc)	USD	1.97%	
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class CHF B (acc)	CHF	1.84%
	Class EUR B (acc)	EUR	1.84%
	Class EUR C (acc)	EUR	2.38%
	Class EUR D (acc)	EUR	1.44%
	Class EUR X2 (inc)	EUR	1.04%
	Class EUR X4 (acc)	EUR	1.33%
	Class EUR X5 (acc) ¹	EUR	1.68%
	Class EUR X7 (acc)	EUR	0.87%
	Class EUR X8 (acc) ¹	EUR	1.74%
	Class EUR Z (acc)	EUR	1.86%
	Class GBP B (acc)	GBP	1.84%
	Class GBP D (acc)	GBP	1.44%
	Class GBP Management (acc)	GBP	0.48%
	Class GBP X1 (acc)	GBP	0.24%
	Class GBP X2 (inc)	GBP	1.04%
	Class SEK Z (acc)	SEK	1.88%
	Class USD B (acc)	USD	1.81%
	Class USD C (acc)	USD	2.35%
	Class USD D (acc)	USD	1.41%
	Class USD X1 (acc)	USD	0.22%
Class USD X2 (inc)	USD	1.01%	
Class USD Z (acc)	USD	1.85%	
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Class EUR X1 (acc) ¹	EUR	1.01%

¹ Refer to Note 1

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

Sub-funds	Share Class	Currency	TER %
Lumyna – Bluecove Alternative Credit UCITS Fund	Class EUR B (acc) ¹	EUR	1.29%
	Class EUR D (acc)	EUR	1.14%
	Class EUR M1 (acc)	EUR	0.34%
	Class EUR X1 (acc)	EUR	0.94%
	Class EUR Z (acc)	EUR	1.32%
	Class GBP B (acc) ¹	GBP	1.29%
	Class GBP D (acc)	GBP	1.14%
	Class GBP M1 (acc)	GBP	0.34%
	Class GBP X2 (acc)	GBP	1.54%
	Class USD B (acc)	USD	1.27%
	Class USD D (acc)	USD	1.11%
Lumyna – Weiss Multi Strategy Fund	Class CHF Y1 (acc)	CHF	1.93%
	Class EUR D (acc)	EUR	1.14%
	Class EUR Y1 (acc)	EUR	1.93%
	Class GBP D (acc) ¹	GBP	1.13%
	Class USD B (acc)	USD	1.37%
	Class USD Y1 (acc)	USD	1.89%
	Class USD Y2 (acc)	USD	1.15%
Lumyna – Proxy P Energy Transition UCITS Fund	Class EUR C (acc)	EUR	1.62%
	Class EUR D (acc)	EUR	0.99%
	Class SEK C (acc)	SEK	1.72%
	Class USD B (acc)	USD	1.15%
	Class USD C (acc)	USD	1.71%
	Class USD D (acc)	USD	0.96%
	Class USD Z (acc)	USD	1.29%
Lumyna – American Debt - Credit UCITS Fund	Class CHF B (acc) ¹	CHF	0.24%
	Class EUR B (acc) ¹	EUR	0.24%
	Class EUR B (inc) ¹	EUR	0.24%
	Class GBP B (inc) ¹	GBP	0.24%
	Class USD B (acc) ¹	USD	0.22%
	Class USD B (inc) ¹	USD	0.22%
Lumyna – European Debt - Securitised UCITS Fund	Class CHF B (acc) ¹	CHF	0.21%
	Class EUR B (acc) ¹	EUR	0.22%
	Class EUR B (inc) ¹	EUR	0.22%
	Class GBP B (inc) ¹	GBP	0.22%
	Class USD B (acc) ¹	USD	0.19%
	Class USD B (inc) ¹	USD	0.19%
Lumyna – American Debt - Government UCITS Fund	Class CHF B (acc) ¹	CHF	0.16%
	Class EUR B (acc) ¹	EUR	0.16%
	Class EUR B (inc) ¹	EUR	0.16%
	Class GBP B (inc) ¹	GBP	0.16%
	Class USD B (acc) ¹	USD	0.14%
	Class USD B (inc) ¹	USD	0.14%
Lumyna – European Debt - Government UCITS Fund	Class CHF B (acc) ¹	CHF	0.16%
	Class EUR B (acc) ¹	EUR	0.16%
	Class EUR B (inc) ¹	EUR	0.16%
	Class GBP B (inc) ¹	GBP	0.16%
	Class USD B (acc) ¹	USD	0.14%
	Class USD B (inc) ¹	USD	0.14%

¹ Refer to Note 1

Appendix II – Securities Financing Transactions Regulation (SFTR) Disclosures

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

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

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

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

The following table details the value of TRS, CFDs and repurchase agreements as a proportion of the sub-funds’ NAV, as at September 30, 2023. The value of TRS, CFDs and repurchase agreements is based on the underlying exposure value (notional).

Sub-funds	Currency	Underlying exposure value	% of net assets
Lumyna – MY Asian Event-Driven UCITS Fund			
CFD	EUR	114 671 416	137.66
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund			
TRS	USD	9 187 470	99.14
Reverse repurchase	USD	9 000 000	97.11
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund			
TRS	USD	305 413 152	100.08
Reverse repurchase	USD	294 060 000	96.36
Lumyna – PSAM Global Event UCITS Fund			
CFD	EUR	301 310 427	73.77
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund			
CFD	USD	710 458 629	173.07
Reverse repurchase	USD	110 000 000	26.80
Lumyna – Weiss Multi - Strategy UCITS Fund			
CFD	USD	128 215 932	199.08
Lumyna – Proxy P Energy Transition UCITS Fund			
CFD	USD	15 526 873	41.60

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

The following table details the underlying exposure value (notional) in base currency for TRS, CFDs and repurchase agreements, analyzed for top 10 counterparties, as at September 30, 2023.

Counterparty	Currency	Counterparty's country of establishment	Underlying exposure value for TRS and CFDs	Underlying exposure value for reverse repurchase
Lumyna – MY Asian Event-Driven UCITS Fund	EUR			
JPMorgan Chase Bank, NA		United States	37 018 918	-
Merrill Lynch International		United Kingdom	22 248 280	-
UBS AG		Switzerland	16 394 738	-
Goldman Sachs International		United Kingdom	15 075 511	-
Morgan Stanley & Co. International PLC		United Kingdom	12 324 277	-
Citibank, NA		United States	11 609 692	-
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	USD			
Merrill Lynch International		United Kingdom	9 187 470	-
Merrill Lynch International		United Kingdom	-	9 000 000
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	USD			
Merrill Lynch International		United Kingdom	305 413 152	-
Merrill Lynch International		United Kingdom	-	294 060 000
Lumyna – PSAM Global Event UCITS Fund	EUR			
Morgan Stanley & Co. International PLC		United Kingdom	189 057 847	-
Merrill Lynch International		United Kingdom	89 583 744	-
JPMorgan Chase Bank, NA		United States	21 786 437	-
Goldman Sachs International		United Kingdom	882 399	-
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	USD			
Morgan Stanley & Co International PLC		United Kingdom	319 552 325	-
Merrill Lynch International		United Kingdom	160 514 862	-
JPMorgan Chase Bank, NA		United States	149 754 265	-
State Street Bank & Trust Co		United States	-	110 000 000
Goldman Sachs International		United Kingdom	80 637 177	-
Lumyna – Weiss Multi - Strategy UCITS Fund	USD			
Morgan Stanley Capital Services Inc.		United States	128 215 932	-
Lumyna – Proxy P Energy Transition UCITS Fund	USD			
Morgan Stanley & Co International PLC		United Kingdom	8 782 144	-
Skandinaviska Enskilda Banken AB		Sweden	6 744 729	-

The following table provides an analysis of the maturity tenor of TRS, CFDs and repurchase agreements outstanding as at September 30, 2023.

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open transaction
Lumyna – MY Asian Event-Driven UCITS Fund							
CFD	-	-	-	-	-	-	114 671 416
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund							
TRS	-	-	-	-	-	-	9 187 470
Reverse repurchase	-	-	9 000 000	-	-	-	-
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund							
TRS	-	-	-	-	-	-	305 413 152
Reverse repurchase	-	-	294 060 000	-	-	-	-
Lumyna – PSAM Global Event UCITS Fund							
CFD	-	-	-	-	-	-	301 310 427
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund							
CFD	-	-	-	-	-	-	710 458 629
Reverse repurchase	-	-	110 000 000	-	-	-	-

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

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open transaction
Lumyna – Weiss Multi - Strategy UCITS Fund CFD	-	-	-	-	-	-	128 215 932
Lumyna – Proxy P Energy Transition UCITS Fund CFD	-	-	-	-	-	-	15 526 873

All cash collaterals posted or received were open maturity as at September 30, 2023.

The following table provides an analysis of the maturity tenor of the non-cash collateral posted/(received) as at September 30, 2023.

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One month to one year	Above one year	Open maturity
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund Reverse repurchase Government Bond	-	-	(2 990 640)	(6 053 864)	-	-
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund Reverse repurchase Government Bond	-	-	(73 442 961)	(151 875 584)	(51 784 138)	(18 602 000)
Lumyna – PSAM Global Event UCITS Fund CFD Government Bond	9 998 900	-	39 900 200	89 105 200	-	-
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund CFD Government Bond	-	-	114 579 990	4 956 325	-	-
Reverse repurchase Government Bond	-	-	-	-	(112 200 045)	-

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

The following table lists the ten largest issuers by value of non-cash collateral received by the funds by way of title transfer in respect of repurchase agreements as at September 30, 2023.

Issuer	Local currency	Non-cash collateral received
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund		
Reverse repurchase		
United States Treasury Note/Bond	USD	2 989 019
Japan Treasury Discount Bill	JPY	2 942 170
United States Treasury Bill	USD	1 500 521
Bundesrepublik Deutschland Bundesanleihe	EUR	1 407 176
French Republic Government Bond OAT	EUR	205 617
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund		
Reverse repurchase		
United States Treasury Note/Bond	USD	75 702 019
Japan Treasury Discount Bill	JPY	69 327 179
Netherlands Government Bond	EUR	53 754 534
Bundesrepublik Deutschland Bundesanleihe	EUR	41 742 648
French Republic Government Bond OAT	EUR	28 215 147
Bundesobligation	EUR	22 123 335
Canadian Government Bond	CAD	2 925 297
Deutsche Bundesrepublik Coupon Strips	EUR	1 914 526
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund		
Reverse repurchase		
United States Treasury Note/Bond	USD	112 200 045

The following table presents information on the safekeeping of collateral posted/(received) by the funds in respect of TRS transactions (including CFDs and, if applicable, OTC derivative transactions conducted with the same counterparties) and repurchase agreements as at September 30, 2023.

	Received pooled	Received segregated	Posted pooled	Posted segregated
Lumyna – MY Asian Event-Driven UCITS Fund				
CFD	0.00%	100.00%	95.52%	4.48%
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund				
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund				
TRS	0.00%	0.00%	100.00%	0.00%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – PSAM Global Event UCITS Fund				
CFD	100.00%	0.00%	5.21%	94.79%
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund				
CFD	84.34%	15.66%	9.61%	90.39%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – Weiss Multi - Strategy UCITS Fund				
CFD	0.00%	0.00%	100.00%	0.00%
Lumyna – Proxy P Energy Transition UCITS Fund				
CFD	0.00%	0.00%	87.87%	12.13%

The following table presents name of custodians and amount held in safekeeping by each custodian as at September 30, 2023.

Account name	Currency	Custodian	Cash collateral received
Lumyna – MY Asian Event-Driven UCITS Fund	EUR	State Street Bank International GmbH, Luxembourg Branch	171 098
Lumyna – PSAM Global Event UCITS Fund	EUR	State Street Bank International GmbH, Luxembourg Branch	12 931 791

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

Account name	Currency	Custodian	Cash collateral received
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	3 542 188

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

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

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

Account name	Counterparty name	Settlement and clearing
Lumyna - BOFA MLCX Commodity Alpha UCITS Fund	Merrill Lynch International	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Goldman Sachs International	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Merrill Lynch International	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	UBS AG	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Morgan Stanley & Co. International PLC	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	JPMorgan Chase Bank, National Association	Bilateral
Lumyna - MY Asian Event-Driven UCITS Fund	Citibank, National Association	Bilateral
Lumyna - Proxy P Energy Transition UCITS Fund	Morgan Stanley & Co. International PLC	Bilateral
Lumyna - PSAM Global Event UCITS Fund	Merrill Lynch International	Bilateral
Lumyna - PSAM Global Event UCITS Fund	Morgan Stanley & Co. International PLC	Bilateral
Lumyna - PSAM Global Event UCITS Fund	JPMorgan Chase Bank, National Association	Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Goldman Sachs International	Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Merrill Lynch International	Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Morgan Stanley & Co. International PLC	Bilateral
Lumyna - Weiss Multi-Strategy UCITS Fund	Morgan Stanley Capital Services Inc.	Bilateral

Appendix III – Index Tracking Portfolios

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

Fund	NAV @ 31/03/2023	NAV @ 30/09/2023	NAV performance	Index tracked	Index @ 31/03/2023	Index @ 30/09/2023	Index performance	Tracking difference	Anticipated tracking error	Tracking error	Comments
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	238.24	221.12	-7.19%	MLCXAFAST Index	3 726.06	3 476.37	-6.70%	0.48%	Within 1 to 2% annually	0.09%	Outperformed tolerance for Tracking Errors. Total Tracking Differences from Index not inclusive of fund fees.
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	112.03	117.39	4.78%	MLCX03TR Index	809.27	851.32	5.20%	0.42%	Within 1 to 2% annually	0.15%	Outperformed tolerance for Tracking Errors. Total Tracking Differences from Index not inclusive of fund fees.

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

Appendix IV – Supplementary information

Facility Agent for German Investors:

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

PwC Société coopérative – GFD
2, rue Gerhard Mercator B.P. 1443
L-1014 Luxembourg
Luxembourg
Email: lu_pwc.gfd.facsvs@pwc.com

In addition, the tasks specified in § 306a para. 1, no. 1 KAGB are performed by the following entity:

Registrar and transfer agent

State Street Bank International GmbH, Luxembourg Branch
49, avenue J.F. Kennedy
L-1855 Luxembourg
Luxembourg
Email: info@lumyna.com; lumynaenquiries@statestreet.com

Additional information for investors in Switzerland

Representative and paying agent in Switzerland:

Société Générale Paris, Zurich Branch
Talacker 50
P.O. Box 5070
CH-8021 Zurich

The legal documents, including the Prospectus, the KIDs, the Memorandum and Articles of Association, as well as the annual and semi-annual reports, and the list of changes in the portfolio during the period may be obtained free of charge, upon request from the office of the representative in Switzerland.



Lumyna Funds

Unaudited semi-annual report
as at September 30, 2023

LUMYNA