

Lumyna Funds

Unaudited semi-annual report
as at September 30, 2021

Société d'Investissement à Capital Variable
R.C.S. Luxembourg B 133.445



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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, (appointed on July 22, 2021)
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 –
Marshall Wace TOPS (Market Neutral) UCITS Fund:
Marshall Wace LLP,
George House,
131 Sloane Street,
London SW1X 9AT,
United Kingdom

Lumyna –
York Asian Event-Driven UCITS Fund
York UCITS Holdings, LLC,
767 Fifth Avenue, 17th Floor,
New York 10153,
USA

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

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

Management and administration (cont.)

Investment Managers (cont)

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

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

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

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

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

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

Lumyna -
Weiss Multi Strategy UCITS Fund¹:
Weiss Multi-Strategy Advisers LLC,
320 Park Ave,
New York 10022,
USA

¹ Weiss Multi Strategy UCITS Fund was launched on June 4, 2021

Investment Advisors

For the sub-funds Lumyna –
Marshall Wace TOPS (Market Neutral) UCITS Fund:

Marshall Wace Asia Limited,
28/F One IFC One Harbour View Road,
Hong Kong

Marshall Wace North America L.P.,
55 Railroad Avenue, Greenwich,
Connecticut,
USA

Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund:
Union Investment Institutional GmbH,
Product Management,
Wiesenhüttenstraße 10,
60329 Frankfurt am Main,
Germany

Shareholders' information

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

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 to shareholders will be published in the Luxemburger Wort and / or in any other newspaper(s) in those countries where the shares are sold, as determined by the Board of Directors from time to time. In addition, such notices to shareholders may be sent by fax, email or other electronic information means, as determined by the Board of Directors from time to time in accordance with applicable laws and regulations. Notices to shareholders are also available at the Management Company website: <https://www.general-investments.lu/>.

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

Statement of net assets as at September 30, 2021

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund USD	Lumyna – York Asian Event-Driven UCITS Fund EUR	Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund EUR	Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund USD	Lumyna – BOFA MLCX Commodity Alpha UCITS Fund USD	Lumyna – Zeal Greater China Long Short UCITS Fund USD	Lumyna – Ramius Merger Arbitrage UCITS Fund USD
Assets								
Investments in securities at cost		818 636 210	149 526 583	6 470	7 099	7 146	46 767 145	151 821 020
Investments in securities at market value	2	804 864 651	153 790 703	7 079	7 453	7 453	53 159 166	151 080 724
Cash at bank	2	110 823 681	32 547 487	5 014 783	1 847 724	12 348 978	5 849 074	18 730 111
Due from broker	7	239 893 687	87 018 855	1 065 000	710 000	3 350 000	13 108 632	12 736 572
Receivable for fund shares issued		28 598 043	2 480 679	-	-	-	-	104 244
Receivable on securities sold		56 251 849	3 743 146	-	-	-	-	5 474 787
Receivable on options sold		-	656 088	1 387 076	-	-	-	4 202 277
Receivable on swaps sold		-	-	252 158	376 943	-	-	-
Receivable on spot exchange		118 788 271	381 717	-	-	-	-	-
Interest receivable on bonds	2	64 612	-	121	517	966	10	32
Dividends receivable	2	432 660	230 159	-	-	-	32 114	1 022
Interest receivable on swaps contracts	2	-	1 968 344	279 739	-	-	-	-
Upfront payments received on swap transactions	2	1 569 590	-	-	-	-	-	-
Reverse repurchase agreements at market value	2	-	-	86 750 000	57 620 000	225 960 000	-	-
Contracts for difference at market value	2	52 317 028	5 619 536	-	-	-	967 000	1
Options bought at market value	2	148 352	2 341 352	235 263	-	-	-	7 172 989
Unrealised appreciation on swaps contracts	2	771 209	-	-	1 994 091	437 638	-	-
Unrealised appreciation on futures contracts	2	4 419 609	944 465	-	-	-	1 419	-
Unrealised appreciation on forward foreign exchange contracts	2	1 707 840	1 757 634	-	69	8 960	7 356	6 514
Market value of the to be announced contracts	2	-	-	-	-	-	-	-
Total Assets		1 420 651 082	293 480 165	94 991 219	62 556 797	242 113 995	73 124 771	199 509 273
Liabilities								
Due to broker	7	29 147 577	15 442 465	-	1 840 000	850 000	2 741 501	35 639
Payable for fund shares redeemed		3 757 383	825 612	-	38	-	-	2 122 755
Payable on securities purchased		87 828 504	3 175 086	-	-	-	-	15 443 657
Payable on options purchased		-	2 624 432	1 666 814	-	-	-	3 833 434
Payable on swaps purchased		-	-	-	376 943	-	-	-
Payable on spot exchange		118 828 964	382 325	-	-	-	-	-
Investment management and distributor fees payable	3	2 725 378	303 275	22 775	33 632	116 503	58 418	125 286
Performance fees payable	3	22 123 913	-	-	-	-	26 993	260 601
Operating and administrative fees payable	4	570 575	83 648	22 615	7 458	28 464	24 636	54 865
"Taxe d'abonnement" payable	6	45 211	7 079	2 343	2 025	6 520	6 876	5 937
Upfront payments paid on swap transactions	2	-	-	-	113	-	-	-
Contracts for difference at market value	2	2 435 530	1 576 840	-	-	-	319 460	151 842
Options sold at market value	2	-	756 233	1 773 853	-	-	-	6 400 433
Unrealised depreciation on swaps contracts	2	-	-	-	-	-	-	-
Unrealised depreciation on futures contracts	2	2 106 551	510 640	-	-	-	89 005	-
Unrealised depreciation on forward foreign exchange contracts	2	18 914 789	5 411 021	-	755 725	3 283 405	16 373	1 827 753
Other liabilities		1 029 777	95 343	3 316	3 703	12 705	12 584	37 752
Total Liabilities		289 514 152	31 193 999	3 491 716	3 019 637	4 297 597	3 295 846	30 299 954
Net assets at the end of period		1 131 136 930	262 286 166	91 499 503	59 537 160	237 816 398	69 828 925	169 209 319

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

Unaudited semi-annual report

Statement of net assets as at September 30, 2021 (cont.)

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – Millburn Diversified UCITS Fund USD	Lumyna – Global Debt - Credit UCITS Fund USD	Lumyna – Global Debt - Government UCITS Fund USD	Lumyna – Global Debt - Securitized UCITS Fund USD	Lumyna – PSAM Global Event UCITS Fund EUR	Lumyna – Sandbar Global Equity Market Neutral UCITS Fund USD	Lumyna – Millburn Adaptive Allocation Program UCITS Fund USD
Assets								
Investments in securities at cost		60 762 209	802 988 565	4 367 568 819	1 393 288 347	692 465 662	1 447 100 010	39 975 091
Investments in securities at market value	2	62 592 311	819 640 212	4 507 493 350	1 388 914 834	735 621 350	1 447 136 886	39 411 088
Cash at bank	2	6 525 443	16 750 723	46 652 077	75 231 339	88 374 927	29 576 230	1 060 222
Due from broker	7	29 914 712	1 134 238	100 000	-	42 050 832	110 640 399	4 759 241
Receivable for fund shares issued		-	2 876 979	6 808 799	2 045 195	6 895 854	859 178	-
Receivable on securities sold		1 800 000	880 947	34 455 223	17 332 808	3 754 714	407 499	-
Receivable on options sold		4 869	-	-	-	-	-	-
Receivable on swaps sold		-	-	-	-	-	-	-
Receivable on spot exchange		202 821 389	-	615 921 820	26 467 557	-	-	-
Interest receivable on bonds	2	232 933	5 747 972	26 300 079	3 008 854	1 249 860	17 616	116 303
Dividends receivable	2	-	-	2 078	36	115 646	75 328	-
Interest receivable on swaps contracts	2	-	-	-	-	1 096	-	-
Upfront payments received on swap transactions	2	-	-	-	-	2 283 039	-	-
Reverse repurchase agreements at market value	2	-	-	-	-	-	40 000 000	-
Contracts for difference at market value	2	-	-	-	-	58 004	53 601 463	-
Options bought at market value	2	-	-	-	-	8 047 269	-	-
Unrealised appreciation on swaps contracts	2	-	-	-	-	295 229	-	-
Unrealised appreciation on futures contracts	2	148 438	1 014 090	-	-	116 554	-	23 038
Unrealised appreciation on forward foreign exchange contracts	2	3 465 095	6 458 041	58 474 775	7 858 977	1 771 946	170 835	4 639
Market value of the to be announced contracts	2	-	-	-	94 159 290	-	-	-
Total Assets		307 505 190	854 503 202	5 296 208 201	1 615 018 890	890 636 320	1 682 485 434	45 374 531
Liabilities								
Due to broker	7	7 516 030	551 684	1 900 000	-	32 575 399	50 939 065	103 860
Payable for fund shares redeemed		1 885	97 666	1 141 382	1 185 958	317 560	4 120 225	-
Payable on securities purchased		-	6 514 420	79 805 268	165 246 393	4 867 637	-	-
Payable on options purchased		-	-	-	-	-	-	-
Payable on swaps purchased		-	-	-	-	-	-	-
Payable on spot exchange		202 688 286	-	613 657 402	26 379 078	-	-	-
Investment management and distributor fees payable	3	194 973	84 231	151 345	105 120	1 726 821	1 194 010	60 948
Performance fees payable	3	55 313	-	-	-	3 327 687	-	-
Operating and administrative fees payable	4	66 067	90 198	486 197	150 088	537 240	501 172	15 628
"Taxe d'abonnement" payable	6	3 129	21 490	116 484	36 001	24 907	56 282	1 102
Upfront payments paid on swap transactions	2	-	-	-	-	801 483	-	-
Contracts for difference at market value	2	-	-	-	-	5 172 537	8 566 307	1 318 262
Options sold at market value	2	-	-	-	-	3 879 804	-	-
Unrealised depreciation on swaps contracts	2	-	-	-	-	7 230	-	-
Unrealised depreciation on futures contracts	2	831 488	614 698	-	-	-	-	527 716
Unrealised depreciation on forward foreign exchange contracts	2	5 654 138	7 131 302	50 416 417	13 086 417	8 020 869	24 692 985	647 152
Other liabilities		5 619	22 426	131 801	41 099	408 365	3 212 059	12 274
Total Liabilities		217 016 928	15 128 115	747 806 296	206 230 154	61 667 539	93 282 105	2 686 942
Net assets at the end of period		90 488 262	839 375 087	4 548 401 905	1 408 788 736	828 968 781	1 589 203 329	42 687 589

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

Unaudited semi-annual report

Statement of net assets as at September 30, 2021 (cont.)

(expressed in the sub-fund's currency)

Sub-funds	Notes	Lumyna – Bluecove Alternative Credit UCITS Fund USD	Lumyna – Weiss Multi Strategy UCITS Fund ¹ USD	Combined EUR
Assets				
Investments in securities at cost		121 317 054	65 705 043	8 880 952 670
Investments in securities at market value	2	121 570 879	64 879 517	9 053 327 090
Cash at bank	2	2 412 710	6 611 384	414 507 843
Due from broker	7	8 030 023	280 000	496 615 370
Receivable for fund shares issued		-	5 390	45 010 748
Receivable on securities sold		-	5 892 620	113 194 290
Receivable on options sold		-	-	5 673 302
Receivable on swaps sold		-	-	577 403
Receivable on spot exchange		-	-	832 258 947
Interest receivable on bonds	2	490 899	4 251	32 299 840
Dividends receivable	2	-	-	814 572
Interest receivable on swaps contracts	2	114 325	-	2 347 824
Upfront payments received on swap transactions	2	23 473 167	-	23 891 182
Reverse repurchase agreements at market value	2	-	-	365 968 883
Contracts for difference at market value	2	-	921 498	98 722 761
Options bought at market value	2	-	-	16 941 103
Unrealised appreciation on swaps contracts	2	2 338 240	-	5 076 434
Unrealised appreciation on futures contracts	2	802	-	5 899 437
Unrealised appreciation on forward foreign exchange contracts	2	399 495	1 248	71 320 020
Market value of the to be announced contracts	2	-	-	81 245 343
Total Assets		158 830 540	78 595 908	11 665 692 392
Liabilities				
Due to broker	7	2 898 393	430 000	133 426 282
Payable for fund shares redeemed		-	-	11 867 903
Payable on securities purchased		-	5 892 632	319 299 358
Payable on options purchased		-	-	7 598 925
Payable on swaps purchased		-	-	325 245
Payable on spot exchange		-	-	830 149 563
Investment management and distributor fees payable	3	75 719	39 948	6 338 010
Performance fees payable	3	-	94	22 713 288
Operating and administrative fees payable	4	70 928	22 828	2 446 347
"Taxe d'abonnement" payable	6	3 631	1 842	298 845
Upfront payments paid on swap transactions	2	8 455 861	-	8 097 720
Contracts for difference at market value	2	-	-	17 790 856
Options sold at market value	2	-	-	11 932 504
Unrealised depreciation on swaps contracts	2	2 906 488	-	2 515 093
Unrealised depreciation on futures contracts	2	16 025	-	4 122 692
Unrealised depreciation on forward foreign exchange contracts	2	2 487 524	424 280	125 045 262
Other liabilities		8 875	9 590	4 426 035
Total Liabilities		16 923 444	6 821 214	1 508 393 928
Net assets at the end of period		141 907 096	71 774 694	10 157 298 464

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, 2021	March 31, 2021	March 31, 2020
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund				
Total Net Assets	USD	1 131 136 930	951 038 387	1 117 643 624
Class EUR B (acc)				
Number of shares		2 742 809.715	2 497 020.426	4 691 615.227
Net asset value per share	EUR	159.94	151.07	130.95
Total Net Assets	EUR	438 685 900	377 217 028	614 370 734
Class EUR B (inc)				
Number of shares		33 599.278	5 260.613	54 776.931
Net asset value per share	EUR	138.03	130.39	112.67
Total Net Assets	EUR	4 637 544	685 932	6 171 776
Class EUR C (acc)				
Number of shares		485 269.782	291 406.690	399 032.824
Net asset value per share	EUR	148.39	140.67	122.27
Total Net Assets	EUR	72 008 450	40 992 515	48 789 977
Class EUR C (inc)				
Number of shares		10 742.936	11 986.926	17 641.289
Net asset value per share	EUR	130.09	123.31	107.04
Total Net Assets	EUR	1 397 522	1 478 111	1 888 260
Class EUR G (acc)				
Number of shares		39 477.541	37 133.735	54 622.483
Net asset value per share	EUR	153.07	144.60	125.10
Total Net Assets	EUR	6 042 791	5 369 470	6 833 444
Class EUR X1 (acc)				
Number of shares		-	-	1 314 924.209
Net asset value per share	EUR	-	-	91.53
Total Net Assets	EUR	-	-	120 350 785
Class EUR X2 (acc)				
Number of shares		2 189 169.000	2 082 576.000	-
Net asset value per share	EUR	106.28	100.53	-
Total Net Assets	EUR	232 666 663	209 356 389	-
Class EUR Z (acc)				
Number of shares		160 302.335	95 998.416	124 119.549
Net asset value per share	EUR	136.18	128.71	111.78
Total Net Assets	EUR	21 829 344	12 355 647	13 874 078
Class GBP B (acc)				
Number of shares		121 774.705	98 710.758	278 289.250
Net asset value per share	GBP	170.04	160.23	138.40
Total Net Assets	GBP	20 706 875	15 816 113	38 515 439
Class GBP B (inc)				
Number of shares		11 396.458	11 478.296	29 288.314
Net asset value per share	GBP	168.44	158.69	137.16
Total Net Assets	GBP	1 919 659	1 821 525	4 017 180
Class GBP C (acc)				
Number of shares		2 682.707	2 685.707	2 317.784
Net asset value per share	GBP	148.38	140.31	121.61
Total Net Assets	GBP	398 064	376 826	281 871
Class GBP G (acc)				
Number of shares		9 829.493	10 429.493	12 424.640
Net asset value per share	GBP	161.59	152.26	131.49
Total Net Assets	GBP	1 588 395	1 588 041	1 633 663
Class GBP Management (inc)				
Number of shares		293.678	293.678	293.678
Net asset value per share	GBP	218.16	203.27	172.99
Total Net Assets	GBP	64 069	59 696	50 805

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund (cont.)				
Class GBP Z (acc)				
Number of shares		28 129.008	562.160	562.160
Net asset value per share	GBP	139.17	131.28	113.41
Total Net Assets	GBP	3 914 827	73 799	63 755
Class JPY B (acc)				
Number of shares		-	-	4 569 613.065
Net asset value per share	JPY	-	-	907.24
Total Net Assets	JPY	-	-	4 145 750 051
Class USD B (acc)				
Number of shares		914 353.983	830 412.910	753 126.877
Net asset value per share	USD	179.67	169.21	146.45
Total Net Assets	USD	164 282 126	140 514 158	110 296 781
Class USD C (acc)				
Number of shares		162 105.681	129 138.303	151 948.731
Net asset value per share	USD	156.60	148.02	128.69
Total Net Assets	USD	25 385 326	19 115 264	19 555 041
Class USD G (acc)				
Number of shares		8 224.691	18 721.137	20 450.525
Net asset value per share	USD	168.03	158.26	137.04
Total Net Assets	USD	1 381 989	2 962 863	2 802 574
Class USD Z (acc)				
Number of shares		6 177.667	2 390.103	602.255
Net asset value per share	USD	116.65	109.92	95.62
Total Net Assets	USD	720 613	262 728	57 588
Lumyna – York Asian Event-Driven UCITS Fund				
Total Net Assets	EUR	262 286 166	216 234 551	130 696 163
Class CHF B (acc)				
Number of shares		10 553.295	10 553.295	-
Net asset value per share	CHF	112.36	114.82	-
Total Net Assets	CHF	1 185 812	1 211 775	-
Class EUR B (acc)				
Number of shares		892 582.033	715 592.607	530 364.130
Net asset value per share	EUR	172.97	176.77	143.62
Total Net Assets	EUR	154 388 087	126 496 504	76 170 273
Class EUR C (acc)				
Number of shares		4 589.687	2 259.220	10.332
Net asset value per share	EUR	127.21	130.41	106.41
Total Net Assets	EUR	583 847	294 631	1 099
Class EUR D (acc)				
Number of shares		242 371.929	238 844.169	256 448.216
Net asset value per share	EUR	198.26	202.21	159.76
Total Net Assets	EUR	48 053 736	48 295 685	40 969 928
Class EUR Z (acc)				
Number of shares		31 221.632	17 577.085	4 636.923
Net asset value per share	EUR	114.11	116.69	94.09
Total Net Assets	EUR	3 562 826	2 051 025	436 274
Class GBP C (acc)				
Number of shares		114.384	114.384	70.000
Net asset value per share	GBP	176.39	180.29	146.92
Total Net Assets	GBP	20 176	20 623	10 284
Class USD B (acc)				
Number of shares		298 873.404	198 641.312	63 337.330
Net asset value per share	USD	193.71	197.28	158.85

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – York Asian Event-Driven UCITS Fund (cont.)				
Total Net Assets	USD	57 893 812	39 188 801	10 061 204
Class USD D (acc)				
Number of shares		24 375.598	24 375.598	24 711.598
Net asset value per share	USD	219.84	223.40	174.83
Total Net Assets	USD	5 358 626	5 445 537	4 320 421
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund				
Total Net Assets	EUR	91 499 503	87 292 601	97 123 524
Class EUR A (acc)				
Number of shares		789 953.000	781 203.000	867 821.000
Net asset value per share	EUR	115.22	111.12	103.11
Total Net Assets	EUR	91 014 764	86 804 723	89 482 436
Class EUR B (acc)				
Number of shares		4 329.315	4 509.026	75 802.599
Net asset value per share	EUR	111.97	108.20	100.80
Total Net Assets	EUR	484 739	487 878	7 641 089
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund				
Total Net Assets	USD	59 537 160	55 034 655	24 242 332
Class EUR B (acc)				
Number of shares		12.016	12.016	12.016
Net asset value per share	EUR	78.06	66.66	45.36
Total Net Assets	EUR	938	801	545
Class EUR C (acc)				
Number of shares		146.168	146.168	146.168
Net asset value per share	EUR	69.47	59.70	41.09
Total Net Assets	EUR	10 155	8 726	6 007
Class EUR E (acc)				
Number of shares		315 894.509	337 864.796	244 998.651
Net asset value per share	EUR	148.01	126.42	85.99
Total Net Assets	EUR	46 754 850	42 713 830	21 068 177
Class EUR Z (acc)				
Number of shares		1 845.000	1 845.000	-
Net asset value per share	EUR	117.99	100.88	-
Total Net Assets	EUR	217 688	186 122	-
Class USD B (acc)				
Number of shares		4 369.323	36 728.808	4 821.538
Net asset value per share	USD	92.29	78.44	52.63
Total Net Assets	USD	403 241	2 880 997	253 752
Class USD C (acc)				
Number of shares		57 796.370	24 879.044	18 415.950
Net asset value per share	USD	81.01	69.22	46.93
Total Net Assets	USD	4 682 240	1 722 170	864 324
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund				
Total Net Assets	USD	237 816 398	185 081 518	126 319 331
Class EUR B5 (acc)				
Number of shares		1 059 801.902	854 300.376	235 202.149
Net asset value per share	EUR	172.67	163.51	154.39
Total Net Assets	EUR	182 997 533	139 686 690	36 312 499
Class EUR C5 (acc)				
Number of shares		15 685.871	9 022.750	2 650.013
Net asset value per share	EUR	149.17	141.99	135.48

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund (cont.)				
Total Net Assets	EUR	2 339 815	1 281 179	359 018
Class EUR E5 (acc)				
Number of shares		-	-	483 783.664
Net asset value per share	EUR	-	-	129.03
Total Net Assets	EUR	-	-	62 422 281
Class EUR Z5 (acc) ¹				
Number of shares		4 810.483	-	-
Net asset value per share	EUR	107.93	-	-
Total Net Assets	EUR	519 174	-	-
Class GBP B5 (acc)				
Number of shares		53 065.776	39 465.776	31 192.421
Net asset value per share	GBP	186.36	175.85	164.91
Total Net Assets	GBP	9 889 385	6 940 163	5 143 894
Class USD B5 (acc)				
Number of shares		42 672.618	47 080.250	25 495.217
Net asset value per share	USD	196.02	184.83	172.37
Total Net Assets	USD	8 364 535	8 701 715	4 394 604
Class USD C5 (acc)				
Number of shares		4 289.641	7 091.386	1 060.599
Net asset value per share	USD	167.38	158.64	149.51
Total Net Assets	USD	718 017	1 125 000	158 574
Class USD E1 (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	USD	107.61	-	-
Total Net Assets	USD	1 076	-	-
Class USD E5 (acc)				
Number of shares		-	-	57 571.480
Net asset value per share	USD	-	-	115.63
Total Net Assets	USD	-	-	6 657 271
Lumyna – Zeal Greater China Long Short UCITS Fund				
Total Net Assets	USD	69 828 925	80 216 662	53 417 057
Class EUR B (acc)				
Number of shares		500.000	5 000.000	5 000.000
Net asset value per share	EUR	128.48	128.37	91.70
Total Net Assets	EUR	64 239	641 865	458 502
Class EUR Z (acc)				
Number of shares		4 100.000	100.000	-
Net asset value per share	EUR	88.57	88.65	-
Total Net Assets	EUR	363 132	8 865	-
Class USD B (acc)				
Number of shares		18 021.770	25 139.625	27 282.330
Net asset value per share	USD	167.24	166.45	123.56
Total Net Assets	USD	3 013 944	4 184 544	3 370 895
Class USD D (acc)				
Number of shares		92 837.862	99 737.862	80 807.078
Net asset value per share	USD	175.47	174.27	128.46
Total Net Assets	USD	16 290 515	17 381 500	10 380 195
Class USD Management (acc)				
Number of shares		230 258.445	269 122.059	269 122.059
Net asset value per share	USD	211.85	208.97	144.91
Total Net Assets	USD	48 779 783	56 238 311	38 998 100

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Zeal Greater China Long Short UCITS Fund (cont.)				
Class USD Z (acc)				
Number of shares		7 345.595	9 730.595	1 317.595
Net asset value per share	USD	170.09	169.31	125.06
Total Net Assets	USD	1 249 381	1 647 504	164 774
Lumyna – Ramius Merger Arbitrage UCITS Fund				
Total Net Assets	USD	169 209 319	213 247 432	291 846 685
Class EUR B (acc)				
Number of shares		143 286.572	139 035.185	202 269.129
Net asset value per share	EUR	104.58	103.46	89.14
Total Net Assets	EUR	14 984 202	14 384 607	18 030 956
Class EUR C (acc)				
Number of shares		12 351.980	11 580.605	14 395.981
Net asset value per share	EUR	108.15	107.34	92.52
Total Net Assets	EUR	1 335 829	1 243 010	1 331 921
Class EUR D (acc)				
Number of shares		588 585.846	793 777.067	815 961.221
Net asset value per share	EUR	114.44	112.94	96.52
Total Net Assets	EUR	67 355 909	89 652 527	78 757 366
Class EUR X1 (acc)				
Number of shares		-	-	227 954.000
Net asset value per share	EUR	-	-	94.14
Total Net Assets	EUR	-	-	21 458 966
Class EUR X2 (acc)				
Number of shares		166 055.675	140 120.143	126 437.424
Net asset value per share	EUR	109.16	107.62	91.67
Total Net Assets	EUR	18 126 050	15 080 141	11 590 250
Class EUR X3 (acc)				
Number of shares		46 278.184	25 970.878	509 414.869
Net asset value per share	EUR	108.67	107.01	90.99
Total Net Assets	EUR	5 029 172	2 779 179	46 353 143
Class EUR X4 (acc)				
Number of shares		37 272.000	259 277.000	330 104.000
Net asset value per share	EUR	107.99	106.57	90.83
Total Net Assets	EUR	4 025 066	27 630 729	29 984 934
Class EUR X5 (acc)				
Number of shares		-	-	150 000.000
Net asset value per share	EUR	-	-	88.56
Total Net Assets	EUR	-	-	13 283 775
Class EUR Z (acc) ¹				
Number of shares		-	3 511.771	3 000.000
Net asset value per share	EUR	-	116.48	102.37
Total Net Assets	EUR	-	409 048	307 099
Class SEK X1 (acc)				
Number of shares		742.624	742.624	5 605.491
Net asset value per share	SEK	111.37	109.70	93.21
Total Net Assets	SEK	82 707	81 463	522 469
Class USD B (acc)				
Number of shares		181 692.308	106 873.598	94 553.997
Net asset value per share	USD	124.21	122.55	105.39
Total Net Assets	USD	22 568 682	13 097 327	9 964 762

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Ramius Merger Arbitrage UCITS Fund (cont.)				
Class USD C (acc)				
Number of shares		15.000	15.000	124.314
Net asset value per share	USD	121.35	120.08	102.90
Total Net Assets	USD	1 820	1 801	12 792
Class USD D (acc)				
Number of shares		30 273.474	15 427.935	50 462.466
Net asset value per share	USD	130.28	128.16	108.46
Total Net Assets	USD	3 943 978	1 977 284	5 473 314
Class USD Management (acc)				
Number of shares		99 898.873	147 356.873	293 017.873
Net asset value per share	USD	142.23	138.99	115.16
Total Net Assets	USD	14 208 559	20 480 796	33 742 764
Lumyna – Millburn Diversified UCITS Fund				
Total Net Assets	USD	90 488 262	120 223 096	165 154 292
Class CHF Z (acc)				
Number of shares		150.000	150.000	150.000
Net asset value per share	CHF	105.08	105.24	94.63
Total Net Assets	CHF	15 763	15 786	14 195
Class EUR B (acc)				
Number of shares		99 545.259	75 510.869	70 651.788
Net asset value per share	EUR	98.86	99.29	89.12
Total Net Assets	EUR	9 841 280	7 497 350	6 296 239
Class EUR C (acc)				
Number of shares		5 847.652	6 347.652	13 462.275
Net asset value per share	EUR	98.05	98.48	88.99
Total Net Assets	EUR	573 345	625 096	1 198 060
Class EUR D (acc)				
Number of shares		35 808.088	49 219.575	152 888.513
Net asset value per share	EUR	106.96	106.37	94.89
Total Net Assets	EUR	3 829 903	5 235 514	14 508 010
Class EUR X2 (acc)				
Number of shares		108 172.743	108 172.743	137 928.744
Net asset value per share	EUR	103.77	103.39	91.86
Total Net Assets	EUR	11 225 375	11 183 966	12 670 668
Class EUR X4 (inc)				
Number of shares		910.000	910.000	13 505.000
Net asset value per share	EUR	102.49	102.32	91.70
Total Net Assets	EUR	93 264	93 109	1 238 353
Class EUR X6 (acc)				
Number of shares		64 069.296	67 438.466	64 386.180
Net asset value per share	EUR	99.58	99.31	88.59
Total Net Assets	EUR	6 380 017	6 697 411	5 703 903
Class EUR Z (acc)				
Number of shares		3 338.571	4 678.977	6 879.300
Net asset value per share	EUR	96.74	96.86	86.87
Total Net Assets	EUR	322 974	453 186	597 633
Class GBP B (acc)				
Number of shares		6 728.000	6 708.000	32 772.947
Net asset value per share	GBP	103.80	103.55	92.28
Total Net Assets	GBP	698 364	694 631	3 024 150
Class GBP D (acc)				
Number of shares		-	-	586.790
Net asset value per share	GBP	-	-	93.79

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Millburn Diversified UCITS Fund (cont.)				
Total Net Assets	GBP	-	-	55 038
Class GBP X4 (inc)				
Number of shares		-	-	1 523.813
Net asset value per share	GBP	-	-	93.83
Total Net Assets	GBP	-	-	142 986
Class GBP Z (acc)				
Number of shares		3 099.982	3 898.774	19 559.895
Net asset value per share	GBP	99.85	99.62	88.80
Total Net Assets	GBP	309 530	388 415	1 736 868
Class JPY X5 (acc)				
Number of shares		4 438 909.597	7 237 707.820	10 375 195.020
Net asset value per share	JPY	1 059.15	1 055.09	940.12
Total Net Assets	JPY	4 701 467 954	7 636 426 104	9 753 964 920
Class USD B (acc)				
Number of shares		28 404.153	34 995.034	105 973.022
Net asset value per share	USD	111.95	111.50	99.21
Total Net Assets	USD	3 179 931	3 902 037	10 514 002
Class USD C (acc)				
Number of shares		25 782.700	3 221.317	5 920.657
Net asset value per share	USD	108.10	108.95	97.39
Total Net Assets	USD	2 787 056	350 975	576 590
Class USD X4 (inc)				
Number of shares		-	-	6 023.000
Net asset value per share	USD	-	-	97.94
Total Net Assets	USD	-	-	589 870
Class USD Y1 (acc)				
Number of shares		24 350.845	68 058.007	93 636.597
Net asset value per share	USD	107.35	107.04	95.28
Total Net Assets	USD	2 614 050	7 284 979	8 921 582
Class USD Z (acc)				
Number of shares		9 065.270	9 065.270	13 605.569
Net asset value per share	USD	104.91	104.51	93.34
Total Net Assets	USD	951 050	947 382	1 269 889
Lumyna – Global Debt - Credit UCITS Fund				
Total Net Assets	USD	839 375 087	868 513 100	806 002 769
Class EUR B (acc)				
Number of shares		2 472 745.218	2 910 770.563	3 292 454.109
Net asset value per share	EUR	107.75	105.94	98.30
Total Net Assets	EUR	266 443 547	308 354 628	323 647 321
Class EUR B (inc)				
Number of shares		77 170.520	50 342.278	45 396.867
Net asset value per share	EUR	103.37	103.63	98.44
Total Net Assets	EUR	7 977 255	5 216 828	4 468 643
Class GBP B (inc)				
Number of shares		162 095.418	159 107.575	157 360.642
Net asset value per share	GBP	103.87	103.67	97.85
Total Net Assets	GBP	16 837 048	16 494 771	15 397 457
Class USD B (acc)				
Number of shares		4 113 306.922	4 016 523.591	3 914 090.656
Net asset value per share	USD	117.53	115.07	105.63
Total Net Assets	USD	483 455 151	462 193 661	413 448 227

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Global Debt - Credit UCITS Fund (cont.)				
Class USD B (inc)				
Number of shares		135 357.124	134 144.628	127 748.440
Net asset value per share	USD	112.13	111.98	105.18
Total Net Assets	USD	15 177 710	15 021 241	13 437 089
Lumyna – Global Debt - Government UCITS Fund				
Total Net Assets	USD	4 548 401 905	5 667 788 590	6 217 415 391
Class EUR B (acc)				
Number of shares		15 194 431.076	20 118 197.409	22 430 539.652
Net asset value per share	EUR	103.13	102.91	105.03
Total Net Assets	EUR	1 567 044 407	2 070 438 077	2 355 971 696
Class EUR B (inc)				
Number of shares		266 890.527	345 143.310	285 909.691
Net asset value per share	EUR	101.06	101.96	105.09
Total Net Assets	EUR	26 972 800	35 191 064	30 045 308
Class GBP B (inc)				
Number of shares		1 158 906.708	1 309 197.485	1 279 787.040
Net asset value per share	GBP	103.94	104.45	106.93
Total Net Assets	GBP	120 451 009	136 750 597	136 853 027
Class USD B (acc)				
Number of shares		22 020 696.500	26 190 423.157	29 534 437.153
Net asset value per share	USD	112.11	111.41	112.60
Total Net Assets	USD	2 468 794 790	2 917 882 224	3 325 715 862
Class USD B (inc)				
Number of shares		640 390.655	789 428.256	929 543.107
Net asset value per share	USD	109.01	109.56	111.83
Total Net Assets	USD	69 810 726	86 486 759	103 950 479
Lumyna – Global Debt - Securitised UCITS Fund				
Total Net Assets	USD	1 408 788 736	471 391 248	416 766 538
Class EUR B (acc)				
Number of shares		4 722 611.929	1 917 754.863	1 780 687.891
Net asset value per share	EUR	101.26	101.49	101.79
Total Net Assets	EUR	478 203 301	194 640 698	181 257 795
Class EUR B (inc)				
Number of shares		58 584.409	73 547.270	16 948.132
Net asset value per share	EUR	96.02	98.32	101.28
Total Net Assets	EUR	5 624 994	7 230 940	1 716 425
Class GBP B (inc)				
Number of shares		378 403.109	85 700.920	103 119.691
Net asset value per share	GBP	97.10	98.99	101.32
Total Net Assets	GBP	36 741 991	8 483 414	10 448 173
Class USD B (acc)				
Number of shares		7 043 695.724	1 973 522.613	1 811 472.868
Net asset value per share	USD	110.18	109.97	109.16
Total Net Assets	USD	776 087 960	217 032 550	197 741 875
Class USD B (inc)				
Number of shares		215 930.532	50 917.813	49 098.162
Net asset value per share	USD	103.86	105.95	107.97
Total Net Assets	USD	22 426 901	5 394 506	5 300 913
Lumyna – PSAM Global Event UCITS Fund				
Total Net Assets	EUR	828 968 781	713 395 987	610 454 929

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – PSAM Global Event UCITS Fund (cont.)				
Class EUR A (acc)				
Number of shares		731 967.986	628 927.190	788 957.152
Net asset value per share	EUR	158.15	153.59	124.58
Total Net Assets	EUR	115 763 476	96 598 568	98 290 476
Class EUR A2 (acc)				
Number of shares		2 690 235.582	1 708 315.978	1 887 891.865
Net asset value per share	EUR	133.37	129.15	103.93
Total Net Assets	EUR	358 802 758	220 625 642	196 204 547
Class EUR A3 (acc)				
Number of shares		72 384.334	934 164.370	862 327.798
Net asset value per share	EUR	135.20	131.30	106.50
Total Net Assets	EUR	9 786 458	122 655 371	91 840 288
Class EUR B (acc)				
Number of shares		1 328 416.869	1 126 782.311	892 561.412
Net asset value per share	EUR	115.60	112.27	91.80
Total Net Assets	EUR	153 570 603	126 503 647	81 935 147
Class EUR C (acc)				
Number of shares		58 004.541	6 850.000	-
Net asset value per share	EUR	112.63	109.65	-
Total Net Assets	EUR	6 533 004	751 069	-
Class EUR E (acc)				
Number of shares		72 268.931	59 768.724	88 343.164
Net asset value per share	EUR	141.34	137.58	112.00
Total Net Assets	EUR	10 214 667	8 223 279	9 894 377
Class EUR X1 (acc)				
Number of shares		129 324.000	132 524.000	125 921.000
Net asset value per share	EUR	111.61	108.27	86.72
Total Net Assets	EUR	14 433 610	14 348 827	10 919 375
Class EUR Y2 (acc)				
Number of shares		8 776.540	5 252.000	7 500.000
Net asset value per share	EUR	113.43	109.86	87.27
Total Net Assets	EUR	995 511	576 992	654 541
Class EUR Z (acc)				
Number of shares		55 762.281	30 590.057	13 627.912
Net asset value per share	EUR	116.48	113.13	91.71
Total Net Assets	EUR	6 495 097	3 460 621	1 249 777
Class GBP A (acc)				
Number of shares		5 090.000	8 650.000	8 859.400
Net asset value per share	GBP	157.77	152.82	123.56
Total Net Assets	GBP	803 030	1 321 867	1 094 624
Class GBP A2 (acc)				
Number of shares		12 842.152	174.110	174.110
Net asset value per share	GBP	133.82	129.24	103.73
Total Net Assets	GBP	1 718 481	22 502	18 060
Class GBP A3 (acc)				
Number of shares		30 565.647	31 649.490	37 914.906
Net asset value per share	GBP	155.53	150.66	121.81
Total Net Assets	GBP	4 753 759	4 768 425	4 618 309
Class GBP E (acc)				
Number of shares		775.500	775.500	775.500
Net asset value per share	GBP	143.08	138.92	112.76
Total Net Assets	GBP	110 960	107 729	87 442

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – PSAM Global Event UCITS Fund (cont.)				
Class GBP Z (acc)				
Number of shares		18 534.592	9 577.507	5 089.830
Net asset value per share	GBP	117.58	113.92	91.77
Total Net Assets	GBP	2 179 326	1 091 071	467 111
Class SEK A3 (acc)				
Number of shares		4 988 423.678	5 069 717.880	7 685 696.964
Net asset value per share	SEK	125.84	122.02	98.67
Total Net Assets	SEK	627 765 511	618 603 313	758 342 470
Class USD A (acc)				
Number of shares		94 362.866	96 192.117	69 022.820
Net asset value per share	USD	166.82	161.41	129.99
Total Net Assets	USD	15 741 570	15 526 436	8 972 514
Class USD A2 (acc)				
Number of shares		99 416.279	25 298.810	25 298.810
Net asset value per share	USD	145.24	140.15	112.08
Total Net Assets	USD	14 439 521	3 545 535	2 835 434
Class USD A3 (acc)				
Number of shares		68 454.197	81 346.100	197 707.225
Net asset value per share	USD	164.36	159.08	127.75
Total Net Assets	USD	11 251 355	12 940 211	25 257 762
Class USD B (acc)				
Number of shares		335 512.761	182 314.134	55 373.979
Net asset value per share	USD	121.43	117.52	94.25
Total Net Assets	USD	40 740 467	21 424 980	5 219 151
Class USD C (acc)¹				
Number of shares		14 720.000	-	-
Net asset value per share	USD	100.11	-	-
Total Net Assets	USD	1 473 612	-	-
Class USD E (acc)				
Number of shares		28 130.972	27 930.972	37 925.002
Net asset value per share	USD	157.62	152.91	123.76
Total Net Assets	USD	4 434 072	4 270 889	4 693 589
Class USD Z (acc)				
Number of shares		32 199.703	14 634.405	4 485.591
Net asset value per share	USD	119.12	115.30	91.92
Total Net Assets	USD	3 835 532	1 687 401	412 331
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund				
Total Net Assets	USD	1 589 203 329	1 766 083 152	806 219 659
Class CHF B (acc)				
Number of shares		26 971.887	21 586.273	-
Net asset value per share	CHF	96.67	97.19	-
Total Net Assets	CHF	2 607 374	2 098 073	-
Class EUR B (acc)				
Number of shares		1 680 281.659	2 928 832.265	1 642 849.103
Net asset value per share	EUR	100.04	100.53	105.51
Total Net Assets	EUR	168 098 797	294 441 338	173 340 012
Class EUR C (acc)				
Number of shares		10 714.704	435 383.093	-
Net asset value per share	EUR	93.63	94.28	-
Total Net Assets	EUR	1 003 213	41 048 278	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund (cont.)				
Class EUR D (acc)				
Number of shares		979 181.769	1 389 533.354	994 157.992
Net asset value per share	EUR	101.24	101.53	106.02
Total Net Assets	EUR	99 130 387	141 078 658	105 404 442
Class EUR X2 (inc)				
Number of shares		96 902.812	93 987.094	61 739.820
Net asset value per share	EUR	101.70	101.91	106.31
Total Net Assets	EUR	9 855 471	9 578 496	6 563 477
Class EUR X4 (acc)				
Number of shares		367 907.563	565 897.179	-
Net asset value per share	EUR	96.74	96.97	-
Total Net Assets	EUR	35 589 857	54 872 783	-
Class EUR X5 (acc)				
Number of shares		168 157.931	183 707.070	-
Net asset value per share	EUR	96.80	97.21	-
Total Net Assets	EUR	16 278 463	17 857 424	-
Class EUR X7 (acc) ¹				
Number of shares		917 217.000	-	-
Net asset value per share	EUR	101.82	-	-
Total Net Assets	EUR	93 390 107	-	-
Class EUR Z (acc)				
Number of shares		53 272.863	49 445.138	887.114
Net asset value per share	EUR	95.18	95.67	100.57
Total Net Assets	EUR	5 070 485	4 730 184	89 216
Class GBP B (acc)				
Number of shares		257 797.941	249 635.191	-
Net asset value per share	GBP	95.34	95.52	-
Total Net Assets	GBP	24 579 335	23 844 036	-
Class GBP B (inc)				
Number of shares		1 728.590	1 728.590	-
Net asset value per share	GBP	94.33	94.50	-
Total Net Assets	GBP	163 057	163 352	-
Class GBP D (acc)				
Number of shares		862 976.597	866 710.540	415 595.716
Net asset value per share	GBP	102.70	102.68	106.58
Total Net Assets	GBP	88 624 973	88 990 706	44 292 558
Class GBP Management (acc)				
Number of shares		2 530.000	2 530.000	2 530.000
Net asset value per share	GBP	105.67	105.15	108.04
Total Net Assets	GBP	267 354	266 018	273 334
Class GBP X1 (acc)				
Number of shares		1 164 940.804	991 960.723	-
Net asset value per share	GBP	99.35	98.74	-
Total Net Assets	GBP	115 741 843	97 944 801	-
Class GBP X2 (inc)				
Number of shares		2 614 068.166	2 486 765.639	1 703 524.222
Net asset value per share	GBP	103.59	103.48	107.26
Total Net Assets	GBP	270 780 850	257 327 899	182 721 200
Class JPY X3 (acc)				
Number of shares		14 034 089.714	14 135 685.968	-
Net asset value per share	JPY	967.23	968.28	-
Total Net Assets	JPY	13 574 176 002	13 687 259 680	-

¹ Refer to Note 1

Statistical information (cont.)

		Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund (cont.)					
Class SEK Z (acc)					
Number of shares			2 649 080.278	2 510 888.991	-
Net asset value per share	SEK		483.50	484.91	-
Total Net Assets	SEK		1 280 832 170	1 217 549 436	-
Class USD B (acc)					
Number of shares			296 334.078	667 868.520	31 149.278
Net asset value per share	USD		102.20	102.31	106.54
Total Net Assets	USD		30 284 971	68 329 687	3 318 693
Class USD C (acc)					
Number of shares			2 594.822	2 143.980	10.000
Net asset value per share	USD		101.00	101.38	106.35
Total Net Assets	USD		262 072	217 366	1 064
Class USD D (acc)					
Number of shares			414 290.694	562 517.352	287 690.921
Net asset value per share	USD		103.53	103.43	106.99
Total Net Assets	USD		42 893 040	58 183 009	30 779 589
Class USD X1 (acc)					
Number of shares			492 341.407	444 781.101	1 452 773.458
Net asset value per share	USD		106.41	105.68	107.94
Total Net Assets	USD		52 392 402	47 004 856	156 812 137
Class USD X2 (inc)					
Number of shares			198 131.614	190 736.794	164 504.608
Net asset value per share	USD		103.97	103.79	107.20
Total Net Assets	USD		20 599 407	19 796 135	17 634 491
Class USD Z (acc)					
Number of shares			15 277.906	7 233.534	5 440.497
Net asset value per share	USD		98.06	98.19	101.94
Total Net Assets	USD		1 498 183	710 292	554 599
Lumyna – Millburn Adaptive Allocation Program UCITS Fund					
Total Net Assets	USD		42 687 589	42 336 130	37 323 523
Class EUR X1 (acc)					
Number of shares			400 005.003	400 005.003	400 005.003
Net asset value per share	EUR		92.13	90.25	84.70
Total Net Assets	EUR		36 851 253	36 102 154	33 878 870
Class USD B (acc)					
Number of shares			10.000	10.000	10.000
Net asset value per share	USD		94.35	92.05	85.24
Total Net Assets	USD		944	921	852
Lumyna – Bluecove Alternative Credit UCITS Fund					
Total Net Assets	USD		141 907 096	137 481 711	-
Class EUR D (acc)¹					
Number of shares			41 497.901	-	-
Net asset value per share	EUR		99.61	-	-
Total Net Assets	EUR		4 133 654	-	-
Class EUR M1 (acc)¹					
Number of shares			1 987.929	-	-
Net asset value per share	EUR		99.93	-	-
Total Net Assets	EUR		198 646	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Bluecove Alternative Credit UCITS Fund (cont.)				
Class EUR X1 (acc)				
Number of shares		1 000 000.000	1 000 000.000	-
Net asset value per share	EUR	98.07	98.26	-
Total Net Assets	EUR	98 073 682	98 263 059	-
Class GBP D (acc)				
Number of shares		146 081.751	139 705.225	-
Net asset value per share	GBP	98.94	98.91	-
Total Net Assets	GBP	14 453 979	13 818 037	-
Class GBP X2 (acc)				
Number of shares		8 613.472	6 165.000	-
Net asset value per share	GBP	98.70	98.86	-
Total Net Assets	GBP	850 152	609 491	-
Class USD B (acc)				
Number of shares		10.000	10.000	-
Net asset value per share	USD	98.38	98.46	-
Total Net Assets	USD	984	985	-
Class USD D (acc)				
Number of shares		26 229.998	21 181.023	-
Net asset value per share	USD	98.64	98.51	-
Total Net Assets	USD	2 587 368	2 086 542	-
Lumyna – Weiss Multi Strategy UCITS Fund ¹				
Total Net Assets	USD	71 774 694	-	-
Class CHF Y1 (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	CHF	99.64	-	-
Total Net Assets	CHF	996	-	-
Class EUR D (acc) ¹				
Number of shares		247 939.626	-	-
Net asset value per share	EUR	99.83	-	-
Total Net Assets	EUR	24 751 346	-	-
Class EUR Y1 (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	EUR	99.64	-	-
Total Net Assets	EUR	996	-	-
Class EUR Y2 (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	EUR	99.64	-	-
Total Net Assets	EUR	996	-	-
Class USD B (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	USD	100.16	-	-
Total Net Assets	USD	1 002	-	-
Class USD D (acc) ¹				
Number of shares		430 416.281	-	-
Net asset value per share	USD	100.13	-	-
Total Net Assets	USD	43 097 604	-	-
Class USD Y1 (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	USD	99.65	-	-
Total Net Assets	USD	996	-	-

¹ Refer to Note 1

Statistical information (cont.)

	Period ending as of:	September 30, 2021	March 31, 2021	March 31, 2020
Lumyna – Weiss Multi Strategy UCITS Fund ¹ (cont.)				
Class USD Y2 (acc) ¹				
Number of shares		10.000	-	-
Net asset value per share	USD	99.65	-	-
Total Net Assets	USD	996	-	-

¹ Refer to Note 1

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021

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					
Australia					
1 253	Afterpay Ltd.	USD	118 923	109 926	0.01
44 847	BHP Billiton Ltd. - ADR	USD	2 431 186	2 400 211	0.21
27 239	BHP Group Plc. - ADR	USD	1 148 704	1 380 745	0.12
	Total Australia		3 698 813	3 890 882	0.34
Bahamas					
60 033	Leo Hldg. III Corp.	USD	589 619	596 728	0.05
	Total Bahamas		589 619	596 728	0.05
Belgium					
17 312	Materialise NV	USD	414 734	347 971	0.03
	Total Belgium		414 734	347 971	0.03
Bermuda					
2 881	Athene Hldg. Ltd. A	USD	193 945	198 415	0.02
17 061	Triton International Ltd.	USD	671 032	887 854	0.08
	Total Bermuda		864 977	1 086 269	0.10
Brazil					
55 084	Banco Bradesco S.A. - ADR	USD	212 951	210 972	0.02
	Total Brazil		212 951	210 972	0.02
Canada					
9 592	Brookfield Asset Management, Inc. - A	USD	504 038	513 268	0.05
22 512	Canadian National Railway Co.	USD	2 604 309	2 603 513	0.23
197 252	Canadian Pacific Railway Ltd.	USD	14 345 975	12 835 188	1.13
97 783	Hut 8 Mining Corp.	USD	836 045	821 377	0.07
2 315	Lightspeed Commerce, Inc.	USD	262 573	223 235	0.02
13 350	Lithium Americas Corp.	USD	281 169	298 106	0.03
1 632	Score Media and Gaming, Inc.	USD	53 158	55 863	0.00
130 158	Suncor Energy, Inc.	USD	2 470 758	2 699 477	0.24
2 623	Teck Resources Ltd. - B	USD	65 578	65 339	0.01
36 912	TELUS International CDA, Inc.	USD	1 142 950	1 292 289	0.11
6 702	Trillium Therapeutics, Inc.	USD	116 779	117 687	0.01
	Total Canada		22 683 332	21 525 342	1.90
Cayman Islands					
39 523	AEA-Bridges Impact Corp. - A	USD	376 305	386 535	0.03
5 892	Aries I Acquisition Corp.	USD	58 490	58 802	0.01
27 890	Artisan Acquisition Corp.	USD	270 989	276 669	0.02
125 188	Avanti Acquisition Corp. - A	USD	1 215 244	1 225 591	0.11
81 749	Levere Hldg. Corp.	USD	793 713	797 870	0.07
29 705	Rocket Internet Growth Opportunities Corp.	USD	288 738	290 218	0.03
159 878	Vy Global Growth - A	USD	1 560 701	1 568 403	0.14
	Total Cayman Islands		4 564 180	4 604 088	0.41

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
China					
9 705	51job, Inc.	USD	703 843	674 789	0.06
69 325	Cango, Inc.	USD	511 619	278 687	0.03
12 897	Chindata Group Hldg. Ltd. - ADR	USD	198 872	108 464	0.01
31 054	CITIC Capital Acquisition Corp. - A	USD	309 164	309 608	0.03
11 065	Daqo New Energy Corp. - ADR	USD	684 209	630 705	0.06
79 433	Li Auto, Inc. - ADR	USD	2 459 378	2 088 294	0.18
3 740	NetEase, Inc. - ADR	USD	302 618	319 396	0.03
138 036	XPeng, Inc. - ADR	USD	5 169 837	4 905 799	0.43
38 058	ZTO Express Cayman, Inc. - ADR	USD	973 441	1 166 858	0.10
	Total China		11 312 981	10 482 600	0.93
France					
48 036	2MX Organic S.A.	EUR	582 845	542 294	0.05
27 699	Accor Acquisition Co. S.A.	EUR	337 415	312 318	0.03
21 562	I2PO S.A.	EUR	254 371	249 643	0.02
18 416	Transition S.A.	EUR	218 339	213 219	0.02
	Total France		1 392 970	1 317 474	0.12
Germany					
27 987	468 Spac I SE	EUR	338 979	391 172	0.03
55 056	Tio Tech A	USD	536 416	533 493	0.05
	Total Germany		875 395	924 665	0.08
Hong Kong					
16 341	Black Spade Acquisition Co.	USD	158 753	158 017	0.01
5 483	Bridgetown 2 Hldg. Ltd.	USD	54 155	54 337	0.00
114 374	Bridgetown Hldg. Ltd.	USD	1 125 884	1 122 009	0.10
5 923	Duddell Street Acquisition Corp. - A	USD	57 672	57 868	0.01
22 305	Gobi Acquisition Corp.	USD	221 874	215 243	0.02
146 757	HH&L Acquisition Co.	USD	1 417 651	1 426 478	0.13
49 384	Magnum Opus Acquisition Ltd.	USD	483 232	488 408	0.04
16 460	Malacca Straits Acquisition Co. Ltd. - A	USD	163 390	163 612	0.01
19 119	Melco Resorts & Entertainment Ltd. - ADR	USD	194 190	195 779	0.02
119 488	Primavera Capital Acquisition Corp. - A	USD	1 160 648	1 165 008	0.10
64 046	Provident Acquisition Corp. - A	USD	620 363	624 448	0.06
111 431	Silver Crest Acquisition Corp.	USD	1 088 894	1 095 367	0.10
1 365	Summit Healthcare Acquisition Corp.	USD	13 119	13 309	0.00
	Total Hong Kong		6 759 825	6 779 883	0.60
India					
351	HDFC Bank Ltd. - ADR	USD	25 837	25 655	0.00
3 158	Infosys Ltd. - ADR	USD	70 866	70 265	0.01
	Total India		96 703	95 920	0.01

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
Ireland					
43 116	Accenture Plc. - A	USD	13 993 797	13 793 671	1.22
18 573	Allegion Plc.	USD	2 511 576	2 454 979	0.22
104	ICON Plc.	USD	22 393	27 250	0.00
	Total Ireland		16 527 766	16 275 900	1.44
Israel					
6 816	Check Point Software Technologies Ltd.	USD	862 348	770 481	0.07
7 310	ION Acquisition Corp. 2 Ltd.	USD	71 699	72 442	0.01
58 258	ION Acquisition Corp. 3 Ltd.	USD	575 110	569 181	0.05
32 532	Neogames S.A.	USD	1 390 116	1 194 575	0.11
30 935	RADA Electronic Industries Ltd.	USD	355 753	329 148	0.03
2 252	Riskified Ltd.	USD	60 743	51 368	0.00
65 714	ZIM Integrated Shipping Services Ltd.	USD	3 627 828	3 331 700	0.29
	Total Israel		6 943 597	6 318 895	0.56
Italy					
449 769	Assicurazioni Generali SpA	EUR	7 818 415	9 585 967	0.85
95 640	Banca Farmafactoring SpA 144A	EUR	565 834	930 518	0.08
43 320	Banca Mediolanum SpA	EUR	431 157	469 424	0.04
9 317	Cattolica Assicurazioni SC	EUR	76 597	76 180	0.01
3 688	Danieli & C Officine Meccaniche SpA	EUR	42 955	70 525	0.01
11 768	Davide Campari-Milano NV	EUR	141 504	166 117	0.01
52 329	De' Longhi SpA	EUR	2 193 011	1 884 899	0.17
1 776 603	Intesa Sanpaolo SpA	EUR	5 052 204	5 051 742	0.45
5 150	Mediobanca Banca di Credito Finanziario SpA	EUR	47 601	62 312	0.00
141 930	Moncler SpA	EUR	9 074 363	8 721 248	0.77
916	Recordati SpA	EUR	56 349	53 377	0.00
228 509	Telecom Italia SpA	EUR	104 906	92 664	0.01
217 987	UniCredit SpA	EUR	2 885 698	2 905 314	0.26
17 796	Unipol Gruppo SpA	EUR	92 604	104 237	0.01
9 929	Wiit SpA	EUR	205 700	282 387	0.02
	Total Italy		28 788 898	30 456 911	2.69
Luxembourg					
1 717	Ardagh Group S.A.	USD	42 478	43 766	0.00
38 787	Lakestar Spac I SE	EUR	464 124	372 204	0.03
26 926	Obotech Acquisition SE	EUR	316 076	305 818	0.03
	Total Luxembourg		822 678	721 788	0.06
Malaysia					
75 056	Catcha Investment Corp.	USD	729 620	731 796	0.07
	Total Malaysia		729 620	731 796	0.07
Netherlands					
15 402	Energy Transition Partners BV	EUR	181 700	173 146	0.02

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
Netherlands (cont.)					
48 036	ESG Core Investments BV	EUR	581 838	535 001	0.05
19 560	European Biotech Acquisition Corp.	USD	189 844	189 145	0.02
43 490	European Fintech Ipo Co. 1 BV	EUR	511 341	488 907	0.04
593	Exor NV	EUR	47 879	50 115	0.00
1 800	Just Eat Takeaway.com NV	USD	34 789	26 154	0.00
	Total Netherlands		1 547 391	1 462 468	0.13
Singapore					
18 608	Grindrod Shipping Hldg. Ltd.	USD	251 208	286 935	0.02
13 332	Ivanhoe Capital Acquisition Corp. - A	USD	129 838	131 987	0.01
46 253	L Catterton Asia Acquisition Corp.	USD	451 136	450 042	0.04
18 753	Sea Ltd. - ADR	USD	6 073 104	5 977 144	0.53
20 902	Tiga Acquisition Corp. - A	USD	199 676	211 737	0.02
	Total Singapore		7 104 962	7 057 845	0.62
South Korea					
7	Asflow Co. Ltd. ^(a)	KRW	150	148	0.00
9 972	Cntus Sungjin Co. Ltd.	KRW	187 791	168 446	0.01
8 655	Duksan Techopia Co. Ltd.	KRW	145 253	195 907	0.02
220	Iljin Hysolus Co. Ltd.	KRW	6 493	13 564	0.00
3 374	Kakao Games Corp.	KRW	213 174	187 223	0.02
55 367	KG Dongbu Steel Co. Ltd.	KRW	895 416	642 987	0.06
3 379	Magnachip Semiconductor Corp.	USD	75 811	60 011	0.00
	Total South Korea		1 524 088	1 268 286	0.11
Sweden					
9 417	Spotify Technology S.A.	USD	2 192 090	2 122 027	0.19
3 496	Veoneer, Inc.	USD	120 433	119 073	0.01
	Total Sweden		2 312 523	2 241 100	0.20
Switzerland					
5 461	On Hldg. AG	USD	195 675	164 540	0.01
	Total Switzerland		195 675	164 540	0.01
United Arab Emirates					
22 944	Blue Whale Acquisition Corp. I	USD	228 545	231 734	0.02
	Total United Arab Emirates		228 545	231 734	0.02
United Kingdom					
35 835	Astrazeneca Plc. - ADR	USD	2 020 226	2 152 250	0.19
3 089	Atotech Ltd.	USD	76 238	74 599	0.01
33 806	Aurora Acquisition Corp.	USD	327 971	336 370	0.03
88 782	Broadstone Acquisition Corp. - A	USD	859 517	883 381	0.08
155 860	Clarivate Analytics Plc.	USD	3 361 900	3 413 334	0.30
1 763	Data Knights Acquisition Corp.	USD	17 538	17 718	0.00

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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 Kingdom (cont.)					
7 782	EdtechX Hldg. Acquisition Corp. II	USD	77 711	77 664	0.01
95 318	Farfetch Ltd. - A	USD	4 143 355	3 572 519	0.31
11 440	IHS Markit Ltd.	USD	1 352 364	1 334 133	0.12
36 315	Investindustrial Acquisition Corp. - A	USD	348 062	360 608	0.03
2 008	JD Sports Fashion Plc.	GBP	24 761	28 388	0.00
1 626	Liberty Global Plc. - C	USD	36 563	47 902	0.00
18 259	LivaNova Plc.	USD	1 504 967	1 445 930	0.13
135 223	SciON Tech Growth I - A	USD	1 304 669	1 315 720	0.12
31 921	SciON Tech Growth II	USD	311 503	311 230	0.03
2 643	Tronox Hldg. Plc. - A	USD	61 753	65 150	0.00
4 338	Willis Towers Watson Plc.	USD	931 058	1 008 411	0.09
	Total United Kingdom		16 760 156	16 445 307	1.45
United States					
24 808	10X Capital Venture Acquisition Corp. II	USD	247 708	246 840	0.02
63 880	26 Capital Acquisition Corp. - A	USD	620 338	620 914	0.06
39 007	7GC & Co. Hldg., Inc. - A	USD	380 317	379 148	0.03
3 715	890 5th Avenue Partners, Inc.	USD	36 750	36 816	0.00
19 450	Abbott Laboratories	USD	2 371 803	2 297 628	0.20
18 432	ABG Acquisition Corp. I - A	USD	184 043	179 528	0.02
78 379	Academy Sports & Outdoors, Inc.	USD	3 094 783	3 136 728	0.28
91 318	Accelerate Acquisition Corp.	USD	879 734	888 524	0.08
784	Accelaron Pharma, Inc.	USD	140 217	134 926	0.01
8 059	ACE Convergence Acquisition Corp.	USD	79 773	79 865	0.01
53 806	ACON S2 Acquisition Corp. - A	USD	520 927	537 522	0.05
92 424	Acropolis Infrastructure Acquisition Corp.	USD	892 448	894 664	0.08
5 592	Acumen Pharmaceuticals, Inc.	USD	104 766	83 097	0.01
1 528	Adagio Therapeutics, Inc.	USD	35 675	64 543	0.01
146 638	AdaptHealth Corp.	USD	3 813 079	3 415 199	0.30
7	Adara Acquisition Corp.	USD	69	69	0.00
2 815	Addus HomeCare Corp.	USD	271 633	224 496	0.02
7 737	Adit EdTech Acquisition Corp.	USD	75 315	75 358	0.01
51 181	Advanced Merger Partners, Inc.	USD	498 298	496 456	0.04
59 927	Aequi Acquisition Corp. - A	USD	586 708	584 288	0.05
26 104	Aerojet Rocketdyne Hldg., Inc.	USD	1 211 273	1 136 829	0.10
41 723	AES Corp.	USD	977 153	952 536	0.08
60 794	AF Acquisition Corp.	USD	592 741	592 134	0.05
125 515	African Gold Acquisition Corp.	USD	1 213 650	1 220 006	0.11
40 169	AfterNext HealthTech Acquisition Corp.	USD	400 227	400 083	0.04
71 897	Agile Growth Corp.	USD	701 258	698 839	0.06
5 432	Agrico Acquisition Corp.	USD	54 400	54 374	0.00
42 113	Airbnb, Inc.	USD	6 649 221	7 064 456	0.62
4 739	Akamai Technologies, Inc.	USD	536 295	495 652	0.04
12 185	Albany International Corp. - A	USD	945 556	936 661	0.08
12	Aldel Financial, Inc.	USD	118	121	0.00

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
237	Align Technology, Inc.	USD	156 131	157 707	0.01
97 812	Alkuri Global Acquisition Corp.	USD	961 572	975 186	0.09
2 586	Alpha Capital Acquisition Co.	USD	25 136	25 136	0.00
176	Alpha Partners Technology Merger Corp.	USD	1 702	1 707	0.00
653	Alpine Acquisition Corp.	USD	6 570	6 589	0.00
24 629	AltC Acquisition Corp.	USD	246 270	242 103	0.02
2 252	Altice USA, Inc. - A	USD	55 768	46 661	0.00
76 755	Altimar Acquisition Corp. II	USD	754 587	756 037	0.07
45 249	Altimar Acquisition Corp. III	USD	444 305	440 725	0.04
49 167	Altitude Acquisition Corp. - A	USD	482 371	483 803	0.04
73	AMCI Acquisition Corp. II	USD	722	724	0.00
30 855	Analog Devices, Inc.	USD	4 965 395	5 167 595	0.46
78 764	Angel Pond Hldg. Corp.	USD	763 461	760 860	0.07
108 872	Anzu Special Acquisition Corp. I	USD	1 062 894	1 056 058	0.09
149 314	Apollo Strategic Growth Capital - A	USD	1 429 754	1 457 305	0.13
100 502	Apollo Strategic Growth Capital II	USD	980 954	981 905	0.09
10 314	Archer-Daniels-Midland Co.	USD	635 219	618 943	0.05
8 450	Archimedes Tech SPAC Partners Co.	USD	82 584	82 641	0.01
41 388	ArcLight Clean Transition Corp. II	USD	405 652	403 947	0.04
37 088	Arctos NorthStar Acquisition Corp.	USD	360 907	361 608	0.03
213 691	Ares Acquisition Corp.	USD	2 085 666	2 081 350	0.18
6 525	Argus Capital Corp.	USD	65 250	65 902	0.01
823	Armada Acquisition Corp. I	USD	8 158	8 197	0.00
57 394	Arrowroot Acquisition Corp.	USD	558 460	556 722	0.05
9 560	Assetmark Financial Hldg.	USD	242 537	237 757	0.02
23 877	Astrea Acquisition Corp.	USD	230 959	238 292	0.02
49 421	Athena Technology Acquisition Corp.	USD	482 722	490 523	0.04
50 726	Athlon Acquisition Corp.	USD	494 279	496 100	0.04
77 619	Atlantic Avenue Acquisition Corp. - A	USD	783 689	760 666	0.07
104 423	Atlantic Coastal Acquisition Corp.	USD	1 016 593	1 011 859	0.09
46 357	Atlas Crest Investment Corp. II	USD	451 150	452 444	0.04
55 861	Austerlitz Acquisition Corp. I	USD	549 444	555 258	0.05
333 427	Austerlitz Acquisition Corp. II	USD	3 265 788	3 250 913	0.29
22 357	Authentic Equity Acquisition Corp. - A	USD	216 671	216 863	0.02
13 144	AutoNation, Inc.	USD	1 673 107	1 600 413	0.14
415	Autozone, Inc.	USD	700 683	704 666	0.06
17 794	Avis Budget Group, Inc.	USD	1 602 475	2 073 179	0.18
27 296	Avista Public Acquisition Corp. II	USD	274 039	276 781	0.02
2 105	Axcella Health, Inc.	USD	9 999	6 273	0.00
6 963	AxonPrime Infrastructure Acquisition Corp.	USD	68 864	68 934	0.01
5 619	B Riley Principal 150 Merger Corp.	USD	54 559	54 785	0.01
54 207	B Riley Principal 250 Merger Corp.	USD	525 803	525 808	0.05
22 199	BankUnited, Inc.	USD	936 132	928 362	0.08
8 117	Banner Acquisition Corp.	USD	80 609	80 683	0.01
3 165	BCLS Acquisition Corp.	USD	30 859	31 650	0.00

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
40 668	Belong Acquisition Corp.	USD	393 988	394 480	0.04
78 302	Berenson Acquisition Corp. I	USD	773 764	772 058	0.07
114	Better World Acquisition Corp.	USD	1 142	1 149	0.00
39 404	Big Sky Growth Partners, Inc.	USD	382 299	385 371	0.03
1	Bilander Acquisition Corp.	USD	10	10	0.00
13 028	Bilander Acquisition Corp. - A	USD	125 188	126 372	0.01
23 342	Bite Acquisition Corp.	USD	226 149	227 118	0.02
2 023	BlackRock, Inc.	USD	1 811 529	1 696 609	0.15
110 272	Blackstone Mortgage Trust, Inc. - A	USD	3 468 054	3 343 447	0.30
42 742	BlueRiver Acquisition Corp.	USD	416 080	416 734	0.04
63 017	Bluescape Opportunities Acquisition Corp. - A	USD	615 042	617 567	0.05
68 594	BOA Acquisition Corp.	USD	678 227	666 048	0.06
3 578	Boston Beer Co., Inc. - A	USD	2 452 062	1 823 885	0.16
41 203	Bright Lights Acquisition Corp. - A	USD	400 456	401 317	0.04
2 467	Brilliant Earth Group, Inc.	USD	40 962	33 058	0.00
5 942	Broadcom, Inc.	USD	2 870 359	2 881 454	0.25
20 700	Broadscale Acquisition Corp.	USD	200 985	200 997	0.02
36 027	Build Acquisition Corp.	USD	349 642	349 102	0.03
14 262	Burgundy Technology Acquisition Corp. - A	USD	141 448	141 907	0.01
8 251	Burlington Stores, Inc.	USD	2 479 856	2 339 736	0.21
76 772	BYTE Acquisition Corp.	USD	738 290	745 456	0.07
25 132	C3.ai, Inc. - A	USD	1 170 857	1 164 617	0.10
3 256	Cadence Design Systems, Inc.	USD	477 701	493 089	0.04
5 494	Cadiz, Inc.	USD	65 075	38 678	0.00
47 190	California Water Service Group	USD	2 832 344	2 780 907	0.25
4 709	Capital One Financial Corp.	USD	733 029	762 717	0.07
72 606	Capstar Special Purpose Acquisition Corp. - A	USD	725 176	720 252	0.06
70 993	Carlyle Group, Inc.	USD	3 276 773	3 356 549	0.30
5 646	CarMax, Inc.	USD	741 960	722 462	0.06
37 730	Carney Technology Acquisition Corp. II - A	USD	368 189	368 622	0.03
97 870	Cartesian Growth Corp.	USD	957 851	965 977	0.09
26 566	Carvana Co.	USD	8 802 209	8 010 712	0.71
59 923	Cascade Acquisition Corp. - A	USD	575 984	598 032	0.05
46 277	Cascadia Acquisition Corp.	USD	457 826	457 680	0.04
57 364	Catalyst Partners Acquisition Corp.	USD	555 879	559 299	0.05
1 334	CBRE AcquisitionHldg., Inc.	USD	13 211	13 247	0.00
96 774	CC Neuberger Principal Hldg. II - A	USD	950 108	950 321	0.08
25 136	CC Neuberger Principal Hldg. III	USD	246 426	245 579	0.02
24 378	CelsiusHldg., Inc.	USD	1 550 911	2 196 214	0.19
2 790	CENAQ Energy Corp.	USD	27 826	28 012	0.00
64 682	Cerberus Telecom Acquisition Corp. - A	USD	614 410	505 166	0.04
7 639	CF Acquisition Corp. IV - A	USD	74 208	74 327	0.01
74 183	CF Acquisition Corp. V	USD	731 011	734 412	0.07
35 516	CF Acquisition Corp. VI	USD	350 132	344 860	0.03
52 883	CF Acquisition Corp. VIII	USD	514 978	527 243	0.05

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
27 609	Change Healthcare, Inc.	USD	636 826	578 132	0.05
6 412	Chardan NexTech Acquisition 2 Corp.	USD	63 139	63 735	0.01
567	Charter Communications, Inc. - A	USD	434 632	412 527	0.04
1 117	Cheniere Energy, Inc.	USD	108 596	109 097	0.01
25 847	Chesapeake Energy Corp.	USD	1 163 947	1 591 917	0.14
39 970	Chevron Corp.	USD	4 090 887	4 054 956	0.36
71 951	Chewy, Inc. - A	USD	5 909 337	4 900 583	0.43
8 604	Chimerix, Inc.	USD	49 473	53 259	0.00
30	CHP Merger Corp. - A	USD	300	301	0.00
37 458	Churchill Capital Corp. V - A	USD	361 436	366 339	0.03
9 420	Churchill Capital Corp. VI	USD	92 413	92 033	0.01
182 196	Churchill Capital Corp. VII	USD	1 780 543	1 770 945	0.16
265	CHW Acquisition Corp.	USD	2 578	2 581	0.00
24 847	CIIG Capital Partners II, Inc.	USD	248 504	250 458	0.02
2 288	Cimarex Energy Co.	USD	153 266	199 514	0.02
21 068	Cisco Systems, Inc.	USD	1 190 940	1 146 731	0.10
1 067	CIT Group, Inc.	USD	53 974	55 431	0.01
8 011	Citrix Systems, Inc.	USD	874 011	860 141	0.08
74 090	Clarim Acquisition Corp.	USD	730 408	728 305	0.06
12 648	Class Acceleration Corp.	USD	122 875	122 939	0.01
15 456	CleanTech Acquisition Corp.	USD	152 605	153 478	0.01
6 303	Clearwater AnalyticsHldg., Inc.	USD	161 150	161 420	0.01
17 575	Climate Real Impact Solutions II Acquisition Corp. - A	USD	171 786	171 883	0.02
24 253	Clorox Co	USD	4 031 623	4 016 539	0.36
2 939	Cloudera, Inc.	USD	46 671	46 936	0.00
43 720	Clover Leaf Capital Corp.	USD	435 868	436 326	0.04
28 719	Coca-Cola Co.	USD	1 631 313	1 506 886	0.13
3 120	Coherent, Inc.	USD	764 393	780 281	0.07
240 413	Cohn Robbins Hldg. Corp. - A	USD	2 332 960	2 360 856	0.21
16 951	Cohu, Inc.	USD	540 891	541 415	0.05
5 516	Colgate-Palmolive Co.	USD	423 479	416 899	0.04
72 828	Colicity, Inc.	USD	708 004	711 530	0.06
1 643	Coliseum Acquisition Corp.	USD	15 970	15 954	0.00
46 736	Colombier Acquisition Corp.	USD	450 458	451 937	0.04
37 724	Colonnade Acquisition Corp. II	USD	370 594	368 941	0.03
135 392	Comcast Corp. - A	USD	7 658 809	7 572 475	0.67
148 315	Compute Health Acquisition Corp.	USD	1 442 128	1 449 038	0.13
32 959	Concord Acquisition Corp. II	USD	326 850	328 601	0.03
86 552	Constellation Acquisition Corp. I - A	USD	846 405	844 748	0.07
228 809	Conx Corp. - A	USD	2 229 629	2 242 328	0.20
30 476	Conyers Park III Acquisition Corp.	USD	304 760	307 503	0.03
17 117	Corner Growth Acquisition Corp. - A	USD	166 669	167 062	0.01
771	Corner Growth Acquisition Corp. 2	USD	7 552	7 602	0.00
30 701	Corsair Partnering Corp.	USD	298 037	302 405	0.03
4 937	Coursera, Inc.	USD	174 376	156 256	0.01

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
50 570	COVA Acquisition Corp.	USD	494 746	491 035	0.04
1 256	Crocs, Inc.	USD	152 964	180 211	0.02
18 087	CrossFirst Bankshares, Inc.	USD	215 597	235 131	0.02
14 763	CrowdStrike Hldg., Inc. - A	USD	3 787 917	3 628 450	0.32
5 378	Crown Castle International Corp.	USD	1 043 370	932 115	0.08
49 512	Crown PropTech Acquisitions	USD	484 736	482 742	0.04
81 033	Crucible Acquisition Corp. - A	USD	784 360	792 503	0.07
3 741	Cue Health, Inc.	USD	75 244	44 181	0.00
16 710	Cummins, Inc.	USD	3 961 529	3 752 398	0.33
39 230	D & Z Media Acquisition Corp. - A	USD	387 038	381 708	0.03
24 332	DA32 Life Science Tech Acquisition Corp.	USD	242 574	239 184	0.02
2 247	Danaher Corp.	USD	689 900	684 077	0.06
12 829	Datadog, Inc. - A	USD	1 804 541	1 813 379	0.16
75 913	Decarbonization Plus Acquisition Corp. II	USD	747 337	750 780	0.07
24 807	Decarbonization Plus Acquisition Corp. IV	USD	248 070	251 295	0.02
52 616	Deep Lake Capital Acquisition Corp.	USD	510 740	512 480	0.05
3 281	Definitive Healthcare Corp.	USD	142 034	140 525	0.01
344	Dell Technologies, Inc. - C	USD	34 048	35 790	0.00
47 675	Delwinds Insurance Acquisition Corp. - A	USD	468 250	470 075	0.04
15 251	DFP Healthcare Acquisitions Corp. - A	USD	149 487	151 290	0.01
53 411	DHB Capital Corp.	USD	520 634	518 087	0.05
1 679	DHC Acquisition Corp.	USD	16 362	16 404	0.00
59 268	DiamondHead Hldg. Corp.	USD	574 732	576 381	0.05
1 657	DICE Therapeutics, Inc.	USD	59 960	54 267	0.00
5 454	Dick's Sporting Goods, Inc.	USD	664 437	653 226	0.06
76 727	Digital Transformation Opportunities Corp.	USD	748 699	744 252	0.07
67 838	Digital World Acquisition Corp.	USD	682 894	687 199	0.06
185 977	Discovery, Inc. - A	USD	4 770 012	4 720 096	0.42
3 734	Discovery, Inc. - C	USD	130 491	90 624	0.01
17 414	dMY Technology Group, Inc. IV	USD	171 469	172 573	0.02
25 810	Dollar Tree, Inc.	USD	2 389 241	2 470 533	0.22
13 972	Domtar Corp.	USD	762 076	762 033	0.07
19 870	DoorDash, Inc. - A	USD	3 699 962	4 092 823	0.36
26 410	DPCM Capital, Inc. - A	USD	257 563	258 026	0.02
160 029	DraftKings, Inc. - A	USD	9 209 758	7 706 997	0.68
4 503	Dragoneer Growth Opportunities Corp. II - A	USD	45 030	44 805	0.00
36 019	Dragoneer Growth Opportunities Corp. III - A	USD	360 497	352 986	0.03
12 450	Driven BrandsHldg., Inc.	USD	367 275	359 680	0.03
3 087	DTE Energy Co.	USD	357 284	344 849	0.03
34 034	DTRT Health Acquisition Corp.	USD	342 237	343 403	0.03
74 525	Dun & BradstreetHldg., Inc.	USD	1 591 712	1 252 765	0.11
8 280	Dune Acquisition Corp. - A	USD	81 510	81 972	0.01
30 419	Dynamics Special Purpose Corp.	USD	303 130	302 365	0.03
22 747	Dynavax Technologies Corp.	USD	381 467	436 970	0.04
134 321	Dynex Capital, Inc.	USD	2 419 648	2 321 067	0.21

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
87 430	E.Merge Technology Acquisition Corp. - A	USD	856 992	858 563	0.08
88 212	East Resources Acquisition Co. - A	USD	864 364	868 006	0.08
67 976	ECP Environmental Growth Opportunities Corp.	USD	666 891	671 603	0.06
23 990	Edify Acquisition Corp. - A	USD	233 573	232 703	0.02
69 960	EG Acquisition Corp.	USD	676 805	679 312	0.06
43 230	EJF Acquisition Corp.	USD	420 274	426 248	0.04
3 220	Electronic Arts, Inc.	USD	443 483	458 045	0.04
13 758	Eli Lilly and Co.	USD	3 159 782	3 178 786	0.28
46 921	Ellington Financial, Inc.	USD	854 901	858 185	0.08
61 974	Elliott Opportunity II Corp.	USD	604 108	603 627	0.05
33 326	Emcore Corp.	USD	235 808	249 278	0.02
58 989	Empowerment & Inclusion Capital I Corp. - A	USD	578 330	576 912	0.05
2 612	EnactHldg., Inc.	USD	53 222	57 281	0.01
32 463	Endurance Acquisition Corp.	USD	322 044	322 845	0.03
2 822	EngageSmart, Inc.	USD	96 280	96 117	0.01
204	Entegris, Inc.	USD	26 622	25 684	0.00
222	Environmental Impact Acquisition Corp.	USD	2 165	2 196	0.00
5 192	EPAM Systems, Inc.	USD	3 212 587	2 961 932	0.26
54 492	Epiphany Technology Acquisition Corp. - A	USD	529 867	532 387	0.05
118 958	EQT Corp.	USD	2 332 157	2 433 881	0.22
13 334	Equity Distribution Acquisition Corp. - A	USD	130 630	130 940	0.01
79 362	ESM Acquisition Corp.	USD	774 584	774 573	0.07
2 118	Etsy, Inc.	USD	474 290	440 459	0.04
21 016	European Sustainable Growth Acquisition Corp. - A	USD	203 576	208 479	0.02
1 903	European Wax Center, Inc.	USD	43 792	53 303	0.00
5 349	Evelo Biosciences, Inc.	USD	80 235	37 657	0.00
259	Evo Acquisition Corp.	USD	2 509	2 510	0.00
29 384	Evolus, Inc.	USD	281 466	223 906	0.02
6 085	Exact Sciences Corp.	USD	628 279	580 813	0.05
68 344	Executive Network Partnering Corp. - A	USD	670 883	671 138	0.06
3 192	Exelon Corp.	USD	159 531	154 301	0.01
2 191	ExOne Co.	USD	52 662	51 226	0.00
17 026	Exxon Mobil Corp.	USD	941 245	1 001 469	0.09
1 494	Far Peak Acquisition Corp. - A	USD	14 816	14 865	0.00
63 458	FAST Acquisition Corp. II	USD	618 897	615 543	0.05
19 859	Fastenal Co.	USD	1 089 157	1 024 923	0.09
49 456	Ferro Corp.	USD	1 028 732	1 005 935	0.09
21 877	Fifth Wall Acquisition Corp. III	USD	218 742	214 832	0.02
50 392	Figure Acquisition Corp. I	USD	492 296	496 361	0.04
6 026	FinServ Acquisition Corp. II	USD	58 694	58 693	0.01
15 994	FinTech Acquisition Corp. VI	USD	155 680	159 300	0.01
54 975	Fintech Evolution Acquisition Group	USD	534 474	532 708	0.05
47 272	FireEye, Inc.	USD	1 058 692	841 442	0.07
32 636	First Reserve Sustainable Growth Corp.	USD	320 895	323 096	0.03
6 048	First Solar, Inc.	USD	557 666	577 342	0.05

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
63 616	FirstMark Horizon Acquisition Corp. - A	USD	618 440	623 437	0.06
16 294	Five9, Inc.	USD	2 808 312	2 602 804	0.23
60 814	Flame Acquisition Corp.	USD	589 734	591 112	0.05
763	Foresight Acquisition Corp.	USD	7 473	7 523	0.00
51 132	Forest Road Acquisition Corp. II	USD	501 119	498 537	0.04
3 147	ForgeRock, Inc.	USD	114 866	122 513	0.01
19 627	Fortinet, Inc.	USD	5 449 143	5 731 869	0.51
15 171	Fortistar Sustainable Solutions Corp. - A	USD	148 137	148 221	0.01
22 036	Fortress Capital Acquisition Corp. - A	USD	215 604	215 512	0.02
25 647	Fortress Value Acquisition Corp. III - A	USD	249 279	250 186	0.02
204 898	Fortress Value Acquisition Corp. IV	USD	2 012 205	1 995 707	0.18
64 487	Forum Merger IV Corp.	USD	628 807	629 393	0.06
36 105	Fox Corp. - B	USD	1 243 121	1 340 218	0.12
93 456	Freedom Acquisition I Corp.	USD	916 623	911 196	0.08
7 186	Freshpet, Inc.	USD	1 026 815	1 025 370	0.09
4 056	Freshworks, Inc.	USD	192 584	173 151	0.02
30 765	Frontier Acquisition Corp.	USD	301 068	299 959	0.03
58	Frontier Investment Corp.	USD	571	570	0.00
7 659	FS Development Corp. II - A	USD	76 575	76 207	0.01
72 226	FTAC Athena Acquisition Corp.	USD	712 096	713 593	0.06
189 628	FTAC Hera Acquisition Corp.	USD	1 853 627	1 846 977	0.16
77 680	FTAC Parnassus Acquisition Corp.	USD	756 306	757 380	0.07
272 717	fuboTV, Inc.	USD	7 350 207	6 534 299	0.58
2 303	Fulcrum Therapeutics, Inc.	USD	43 757	64 968	0.01
150 979	Fusion Acquisition Corp. II	USD	1 476 193	1 466 006	0.13
49	Future Health ESG Corp.	USD	488	490	0.00
71 199	G Squared Ascend I, Inc.	USD	699 289	702 378	0.06
7	G Squared Ascend II, Inc.	USD	69	68	0.00
18 547	G&P Acquisition Corp.	USD	182 169	183 059	0.02
6 912	G3 VRM Acquisition Corp.	USD	68 683	69 120	0.01
26 804	Galata Acquisition Corp.	USD	263 712	265 360	0.02
13 700	Galata Acquisition Corp.	USD	137 000	137 137	0.01
11 323	Galera Therapeutics, Inc.	USD	122 288	91 716	0.01
52 145	Gaming & Hospitality Acquisition Corp.	USD	509 577	511 021	0.05
162 114	Gates Industrial Corp. Plc.	USD	2 593 824	2 637 595	0.23
126 847	General Mills, Inc.	USD	7 589 041	7 587 988	0.67
56 656	GigCapital4, Inc.	USD	555 579	558 628	0.05
66 718	GigInternational1, Inc.	USD	651 728	658 507	0.06
67 050	Glass Houses Acquisition Corp.	USD	644 090	655 749	0.06
45 027	Glenfarne Merger Corp.	USD	436 860	436 312	0.04
22 494	Global Consumer Acquisition Corp.	USD	221 224	222 241	0.02
53 167	Global Medical, Inc.	USD	707 121	781 555	0.07
111 640	Global Net Lease, Inc.	USD	1 900 113	1 788 473	0.16
20 574	Global Payments, Inc.	USD	3 500 703	3 242 051	0.29
286	Global SPAC Partners Co.	USD	2 844	2 857	0.00

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
24 806	Global Synergy Acquisition Corp. - A	USD	240 908	243 099	0.02
117 757	GO Acquisition Corp. - A	USD	1 169 169	1 155 196	0.10
29 334	Goal Acquisitions Corp.	USD	285 666	285 126	0.03
87 655	Golden Arrow Merger Corp.	USD	855 546	857 266	0.08
66 867	Golden Falcon Acquisition Corp. - A	USD	636 852	651 953	0.06
511	Goldman Sachs Group, Inc.	USD	204 343	193 173	0.02
45 899	Good Works II Acquisition Corp.	USD	448 880	448 433	0.04
30 507	Gores Guggenheim, Inc.	USD	325 510	325 205	0.03
104 698	Gores Guggenheim, Inc. - A	USD	1 024 881	1 070 014	0.09
50 847	Gores Hldg. VII, Inc.	USD	504 292	497 284	0.04
40 812	Gores Hldg. VIII, Inc.	USD	402 328	400 774	0.04
23 733	Gores Metropoulos II, Inc.	USD	232 109	234 482	0.02
62 791	Gores Technology Partners II, Inc.	USD	612 524	614 096	0.05
19 469	Gores Technology Partners, Inc.	USD	190 837	191 186	0.02
3 076	Graf Acquisition Corp. IV	USD	30 051	29 806	0.00
82 644	Grocery Outlet Hldg. Corp.	USD	1 877 672	1 782 631	0.16
474	Group Nine Acquisition Corp.	USD	4 613	4 617	0.00
31	Growth Capital Acquisition Corp.	USD	302	306	0.00
8 425	GS Acquisition Hldg. Corp. II - A	USD	86 031	86 103	0.01
92 111	GX Acquisition Corp. II	USD	900 894	889 792	0.08
19 866	Hamilton Lane Alliance Hldg. I, Inc. - A	USD	193 717	192 700	0.02
30 842	Hamilton Lane, Inc. - A	USD	2 528 694	2 616 018	0.23
56 795	Haymaker Acquisition Corp. III	USD	558 292	553 183	0.05
54 794	Health Assurance Acquisition Corp.	USD	533 964	535 885	0.05
16 552	Health Catalyst, Inc.	USD	877 256	827 766	0.07
85 725	Healthcare Capital Corp. - A	USD	847 840	845 248	0.07
13 565	Healthcare Services Acquisition Corp. - A	USD	131 525	131 987	0.01
7 008	HealthCor Catalio Acquisition Corp. - A	USD	70 283	69 379	0.01
30 882	Healthwell Acquisition Corp. I	USD	306 811	303 879	0.03
1 787	HEICO Corp.	USD	245 721	235 652	0.02
13 151	Hennessy Capital Investment Corp. V - A	USD	128 930	129 800	0.01
17 303	Hennessy Capital Investment Corp. VI	USD	171 632	172 165	0.02
55 835	Hess Midstream LP - A	USD	1 201 689	1 575 105	0.14
92 091	HIG Acquisition Corp. - A	USD	913 115	899 729	0.08
77 940	Highland Transcend Partners I Corp. - A	USD	763 290	773 165	0.07
3 091	Hill-Rom Hldg., Inc.	USD	466 697	463 650	0.04
32 642	Horizon Acquisition Corp. - A	USD	329 764	325 767	0.03
72 173	Horizon Acquisition Corp. II - A	USD	701 583	707 295	0.06
59 699	HPX Corp. - A	USD	600 323	587 438	0.05
16 830	Hudson Executive Investment Corp. II	USD	164 893	164 092	0.01
126 491	Hudson Executive Investment Corp. III	USD	1 238 224	1 230 757	0.11
15 388	HumanCo Acquisition Corp. - A	USD	146 156	152 187	0.01
29 822	Huron Consulting Group, Inc.	USD	1 479 212	1 550 744	0.14
7 889	Hyatt Hotels Corp. - A	USD	587 731	608 242	0.05
37 757	I3 Verticals, Inc. - A	USD	1 094 988	914 097	0.08

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
27 020	Ibere Pharmaceuticals	USD	262 757	261 824	0.02
317	IDEXX Laboratories, Inc.	USD	205 605	197 142	0.02
27 672	IG Acquisition Corp. - A	USD	270 014	270 909	0.02
4 848	Illinois Tool Works, Inc.	USD	1 092 393	1 001 742	0.09
15 173	illumina, Inc.	USD	7 208 129	6 154 321	0.54
114 334	Independence Hldg. Corp.	USD	1 119 844	1 117 043	0.10
24 975	Industrial Tech Acquisitions, Inc.	USD	251 249	248 002	0.02
30 547	Inflection Point Acquisition Corp.	USD	302 461	301 804	0.03
4 018	Inovalon Hldg., Inc. - A	USD	157 229	161 885	0.01
6 766	Inozyme Pharma, Inc.	USD	145 469	78 418	0.01
38 030	Insight Acquisition Corp.	USD	376 153	378 398	0.03
3 686	Instil Bio, Inc.	USD	99 509	65 887	0.01
29 098	INSU Acquisition Corp. III - A	USD	283 595	285 742	0.03
524	International Business Machines Corp.	USD	72 328	72 799	0.01
23 297	International Flavors & Fragrances, Inc.	USD	3 346 703	3 115 275	0.28
61 897	International Media Acquisition Corp.	USD	606 400	606 591	0.05
62 487	InterPrivate II Acquisition Corp.	USD	612 442	611 123	0.05
46 363	InterPrivate III Financial Partners, Inc.	USD	454 620	459 226	0.04
48 090	InterPrivate IV InfraTech Partners, Inc.	USD	472 408	465 992	0.04
5 480	IRON SPARK I, Inc.	USD	54 499	54 800	0.01
27 715	Isleworth Healthcare Acquisition Corp.	USD	271 568	272 438	0.02
75 175	Isos Acquisition Corp.	USD	737 006	750 246	0.07
18 231	Itiquira Acquisition Corp.	USD	176 537	177 752	0.02
36 689	Jack Creek Investment Corp. - A	USD	356 632	357 718	0.03
34 911	Jaws Hurricane Acquisition Corp.	USD	340 151	338 986	0.03
271 952	Jaws Mustang Acquisition Corp.	USD	2 655 256	2 654 251	0.23
93 875	JOFF Fintech Acquisition Corp.	USD	913 883	907 771	0.08
8 455	Johnson & Johnson	USD	1 449 211	1 365 482	0.12
11 364	Jupiter Acquisition Corp.	USD	111 951	111 708	0.01
11 305	Kadmon Hldg., Inc.	USD	100 058	98 467	0.01
52 601	Kairos Acquisition Corp. - A	USD	507 961	508 652	0.05
3 068	Kansas City Southern	USD	831 084	830 324	0.07
6 125	Kensington Capital Acquisition Corp. II	USD	59 089	50 715	0.00
15 505	Kensington Capital Acquisition Corp. V	USD	155 050	158 151	0.01
25 139	Kernel GroupHldg., Inc.	USD	244 196	244 854	0.02
158 901	Keurig Dr Pepper, Inc.	USD	5 454 509	5 428 058	0.48
4 462	KeyCorp	USD	97 618	96 468	0.01
78 606	Khosla Ventures Acquisition Co.	USD	779 351	775 841	0.07
73 695	Khosla Ventures Acquisition Co. II - A	USD	738 129	750 215	0.07
92 385	Khosla Ventures Acquisition Co. III - A	USD	916 235	905 373	0.08
14 001	Kimco Realty Corp.	USD	298 641	290 521	0.03
219 208	Kinder Morgan, Inc.	USD	3 594 000	3 667 350	0.32
4 578	Kingswood Acquisition Corp.	USD	46 114	46 192	0.00
84 039	KINS Technology Group, Inc. - A	USD	818 883	835 348	0.07
75 519	Kismet Acquisition Three Corp.	USD	733 614	735 555	0.07

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
63 066	Kismet Acquisition Two Corp.	USD	619 146	613 002	0.05
272 221	KKR Acquisition Hldg. I Corp.	USD	2 651 827	2 654 155	0.23
87 855	KL Acquisition Corp. - A	USD	855 409	858 343	0.08
1 465	KLA Corp.	USD	515 261	490 057	0.04
9 427	Kludeln I Acquisition Corp. - A	USD	92 297	92 950	0.01
125 858	Kroger Co.	USD	5 257 377	5 088 439	0.45
22 301	L Brands, Inc.	USD	1 500 981	1 405 632	0.12
10 563	L&F Acquisition Corp. - A	USD	105 452	105 630	0.01
4 487	Laboratory Corp. of America Hldg.	USD	1 292 297	1 262 821	0.11
158 241	Landcadia Hldg. IV, Inc.	USD	1 546 957	1 541 267	0.14
7 179	Larimar Therapeutics, Inc.	USD	127 571	82 774	0.01
120 392	Lazard Growth Acquisition Corp. I	USD	1 179 912	1 171 414	0.10
12 697	LDH Growth Corp. I	USD	124 168	124 177	0.01
54 073	Lead Edge Growth Opportunities Ltd.	USD	527 309	529 915	0.05
28 183	Lefteris Acquisition Corp. - A	USD	275 665	275 912	0.02
19 096	Lennar Corp. - A	USD	1 896 571	1 788 913	0.16
112 567	Leo Hldg. Corp. II - A	USD	1 096 789	1 096 403	0.10
41 757	Lerer Hippeau Acquisition Corp. - A	USD	410 540	408 801	0.04
199 835	Leslie's, Inc.	USD	5 040 907	4 104 611	0.36
258	Liberty Broadband Corp. - C	USD	48 289	44 557	0.00
6 005	Liberty Media Acquisition Corp. - A	USD	57 121	60 530	0.01
77 981	Liberty TripAdvisor Hldg., Inc. - A	USD	409 896	240 961	0.02
1 637	Life Storage, Inc.	USD	200 205	187 829	0.02
364	LightJump Acquisition Corp.	USD	3 584	3 585	0.00
71 907	Lionheart Acquisition Corp. II - A	USD	723 086	712 958	0.06
12 334	Live Nation Entertainment, Inc.	USD	1 142 044	1 123 997	0.10
61 989	Live Oak Crestview Climate Acquisition Corp.	USD	611 568	608 112	0.05
15 077	Live Oak Mobility Acquisition Corp.	USD	147 124	145 795	0.01
19 622	LiveRamp Hldg., Inc.	USD	930 847	926 747	0.08
13	LMF Acquisition Opportunities, Inc.	USD	130	131	0.00
18 982	Logistics Innovation Technologies Corp.	USD	183 391	186 024	0.02
116 053	Longview Acquisition Corp. II	USD	1 136 667	1 147 764	0.10
41 409	Lux Health Tech Acquisition Corp.	USD	407 410	406 222	0.04
760	Lydall, Inc.	USD	47 100	47 188	0.00
1 922	LyondellBasell Industries NV - A	USD	172 175	180 380	0.02
90 749	M3-Brigade Acquisition II Corp.	USD	887 478	899 323	0.08
89 399	Macondray Capital Acquisition Corp. I	USD	879 285	879 686	0.08
149 667	Macy's, Inc.	USD	3 337 109	3 382 474	0.30
28	Mallard Acquisition Corp.	USD	277	279	0.00
14 176	Maquia Capital Acquisition Corp.	USD	141 804	141 760	0.01
69 555	Maravai LifeSciencesHldg., Inc.	USD	3 477 750	3 413 759	0.30
88 708	Marlin Technology Corp. - A	USD	862 469	865 790	0.08
39 241	Marquee Raine Acquisition Corp. - A	USD	386 380	392 018	0.03
2 640	Marriott International, Inc. - A	USD	402 288	390 958	0.03
100 239	Mason Industrial Technology, Inc.	USD	983 166	976 328	0.09

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
21 619	MCAP Acquisition Corp.	USD	211 693	213 380	0.02
3 753	McDonald's Corp.	USD	918 563	904 886	0.08
27 352	MDH Acquisition Corp.	USD	264 909	269 417	0.02
838	MedTech Acquisition Corp.	USD	8 289	8 321	0.00
12 860	Mercury Ecommerce Acquisition Corp.	USD	126 155	125 256	0.01
48 845	MeridianLink, Inc.	USD	1 247 835	1 092 174	0.10
2 454	Mesa Laboratories, Inc.	USD	538 253	741 991	0.07
1 049	Metals Acquisition Corp.	USD	10 353	10 396	0.00
55 973	MetLife, Inc.	USD	3 240 703	3 455 213	0.31
1 724	MGM Growth Properties LLC - A	USD	72 195	66 029	0.01
204 862	MGM Resorts International	USD	8 779 771	8 839 795	0.78
117 718	Micron Technology, Inc.	USD	8 447 472	8 355 624	0.74
79 110	Mission Advancement Corp.	USD	774 354	768 949	0.07
9 361	Mister Car Wash, Inc.	USD	178 744	170 838	0.02
667	MongoDB, Inc.	USD	331 269	314 497	0.03
2 476	Monmouth Real Estate Investment Corp.	USD	45 367	46 177	0.00
5 209	Monster Beverage Corp.	USD	501 835	462 715	0.04
106 727	Montes Archimedes Acquisition Corp. - A	USD	1 025 157	997 897	0.09
39 734	Montrose Environmental Group, Inc.	USD	2 462 994	2 453 177	0.22
42 938	Monument Circle Acquisition Corp. - A	USD	417 719	419 075	0.04
8 089	Moringa Acquisition Corp.	USD	78 428	78 463	0.01
108 619	Motive Capital Corp. - A	USD	1 062 253	1 075 328	0.10
46 712	MRC Global, Inc.	USD	360 617	342 866	0.03
60 505	MSD Acquisition Corp.	USD	590 293	591 739	0.05
52 792	Mudrick Capital Acquisition Corp. II	USD	522 267	525 280	0.05
38 506	Music Acquisition Corp.	USD	375 146	374 663	0.03
6 224	Natural Order Acquisition Corp.	USD	60 818	61 057	0.01
1 524	Netflix, Inc.	USD	891 329	930 158	0.08
16 685	New Vista Acquisition Corp.	USD	160 942	162 512	0.01
10 160	Nexpoint Real Estate Finance, Inc.	USD	213 360	197 917	0.02
115 569	NextGen Acquisition Corp. II	USD	1 136 932	1 145 289	0.10
72 835	NightDragon Acquisition Corp.	USD	711 977	711 598	0.06
74 529	Noble Rock Acquisition Corp.	USD	726 032	723 677	0.06
30 114	Noodles & Co.	USD	248 248	355 345	0.03
233 418	Nordstrom, Inc.	USD	6 571 700	6 173 906	0.55
113 675	North Atlantic Acquisition Corp. - A	USD	1 107 940	1 109 468	0.10
7 712	Northern Genesis Acquisition Corp. II	USD	73 472	76 580	0.01
32	Northern Genesis Acquisition Corp. III	USD	312	310	0.00
78	Northern Lights Acquisition Corp.	USD	782	782	0.00
44 858	Northern Star Investment Corp. III	USD	436 997	436 917	0.04
78 904	Northern Star Investment Corp. IV	USD	771 298	773 259	0.07
9 001	NortonLifeLock, Inc.	USD	224 422	227 725	0.02
65 700	Novus Capital Corp. II	USD	647 849	650 430	0.06
39 978	Nuance Communications, Inc.	USD	2 192 980	2 200 389	0.19
37 637	Oaktree Acquisition Corp. II - A	USD	361 693	368 843	0.03

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
21 987	OCA Acquisition Corp. - A	USD	216 607	217 671	0.02
30 994	OceanTech Acquisitions I Corp.	USD	307 735	306 221	0.03
15 027	Omega Alpha SPAC - A	USD	150 266	146 213	0.01
38 637	Omnichannel Acquisition Corp. - A	USD	370 406	382 506	0.03
57 924	One Equity Partners Open Water I Corp. - A	USD	568 039	563 601	0.05
5 123	OneWater Marine, Inc. - A	USD	122 500	205 996	0.02
317 280	Orchid Island Capital, Inc.	USD	1 742 006	1 551 499	0.14
13 508	Orion Acquisition Corp.	USD	132 419	131 028	0.01
17 195	Orion Biotech Opportunities Corp.	USD	165 657	169 027	0.02
22 357	Osiris Acquisition Corp.	USD	214 711	219 546	0.02
30 972	Oyster Enterprises Acquisition Corp.	USD	301 892	301 977	0.03
50 044	PAE, Inc.	USD	401 353	299 263	0.03
21 855	Palantir Technologies, Inc. - A	USD	620 711	525 394	0.05
2 277	Palo Alto Networks, Inc.	USD	992 974	1 090 683	0.10
193	Panacea Acquisition Corp. II	USD	1 884	1 882	0.00
39 151	Parabellum Acquisition Corp.	USD	390 626	390 335	0.03
5 773	Passage Bio, Inc.	USD	127 031	57 499	0.01
62 069	Pathfinder Acquisition Corp.	USD	609 856	613 242	0.05
89	Paycor HCM, Inc.	USD	2 318	3 129	0.00
3 404	Paylocity Hldg. Corp.	USD	644 590	954 482	0.08
70 840	Penn National Gaming, Inc.	USD	5 453 528	5 133 066	0.45
39 555	PennantPark Investment Corp.	USD	251 965	256 712	0.02
24 631	People's United Financial, Inc.	USD	466 531	430 304	0.04
92 070	Peridot Acquisition Corp. II	USD	899 643	894 000	0.08
30	Periphos Capital Partnering Corp. - A	USD	731	730	0.00
156 400	Pershing Square Tontine Hldg. Ltd. - A	USD	3 084 412	3 081 080	0.27
139 374	Pfizer, Inc.	USD	6 147 050	5 994 476	0.53
1 586	Pilgrim's Pride Corp.	USD	45 075	46 121	0.00
48 511	Pine Island Acquisition Corp. - A	USD	469 891	473 467	0.04
107 660	Pine Technology Acquisition Corp.	USD	1 054 188	1 038 919	0.09
13 166	Pioneer Merger Corp. - A	USD	130 553	130 738	0.01
44 129	Pioneer Natural Resources Co.	USD	6 902 637	7 347 920	0.65
48 192	Pivotal Investment Corp. III	USD	469 238	469 390	0.04
11 254	PlayAGS, Inc.	USD	247 882	88 682	0.01
54 040	Plum Acquisition Corp. I	USD	530 755	522 567	0.05
28 952	PLx Pharma, Inc.	USD	321 553	558 774	0.05
51 298	PMV Consumer Acquisition Corp. - A	USD	515 879	503 233	0.04
11 741	PNC Financial Services Group, Inc.	USD	2 344 964	2 297 009	0.20
32 344	PNM Resources, Inc.	USD	1 570 369	1 600 381	0.14
110 677	Poema Global Hldg. Corp. - A	USD	1 081 204	1 091 275	0.10
108 664	Pontem Corp. - A	USD	1 061 161	1 055 127	0.09
1 677	Population Health Investment Co, Inc.	USD	16 405	16 401	0.00
24 180	Portage Fintech Acquisition Corp.	USD	219 686	238 173	0.02
62 754	Post Hldg. Partnering Corp.	USD	602 981	604 949	0.05
1 164	Power & Digital Infrastructure Acquisition Corp.	USD	11 352	11 768	0.00

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
34 690	Powered Brands - A	USD	334 105	341 350	0.03
8 824	PPD, Inc.	USD	407 974	412 875	0.04
3 064	PPG Industries, Inc.	USD	442 828	438 183	0.04
40 822	Praxis Precision Medicines, Inc.	USD	797 995	754 799	0.07
51 418	Prime Impact Acquisition I - A	USD	489 192	504 925	0.04
41 018	Priveterra Acquisition Corp.	USD	399 849	399 925	0.04
1 148	PROCEPT BioRobotics Corp.	USD	48 147	43 796	0.00
12 034	Progress Acquisition Corp.	USD	117 517	118 054	0.01
1 039	PropTech Investment Corp. II - A	USD	10 150	10 182	0.00
77 003	Prospector Capital Corp. - A	USD	746 083	751 549	0.07
5 889	Protara Therapeutics, Inc.	USD	126 731	40 752	0.00
22 731	Prudential Financial, Inc.	USD	2 338 667	2 391 301	0.21
17 505	PTC, Inc.	USD	2 234 863	2 096 924	0.19
13 537	PWP Forward Acquisition Corp. I	USD	132 442	130 226	0.01
308	QAD, Inc. A	USD	26 917	26 916	0.00
7 861	Qorvo, Inc.	USD	1 519 889	1 314 281	0.12
1 420	Quaker Chemical Corp.	USD	346 124	337 562	0.03
4 511	QUALCOMM, Inc.	USD	667 750	581 829	0.05
24 397	Quantum FinTech Acquisition Corp.	USD	238 655	240 310	0.02
16 164	Quest Diagnostics, Inc.	USD	2 494 199	2 348 791	0.21
29 581	Range Resources Corp.	USD	647 305	669 418	0.06
45 568	Recharge Acquisition Corp. - A	USD	458 101	449 756	0.04
53 304	RedBall Acquisition Corp. - A	USD	522 502	524 511	0.05
16 025	Regeneron Pharmaceuticals, Inc.	USD	9 698 242	9 698 009	0.86
58 040	Regions Financial Corp.	USD	1 260 623	1 236 832	0.11
60 040	Reinvent Technology Partners Y	USD	595 039	596 197	0.05
2 518	Remitly Global, Inc.	USD	117 035	92 411	0.01
13 728	Research Alliance Corp. II - A	USD	137 630	135 221	0.01
3 554	Revolution Healthcare Acquisition Corp.	USD	34 699	34 580	0.00
76 859	Rexford Industrial Realty, Inc.	USD	4 530 838	4 361 748	0.39
4 700	RH	USD	3 227 701	3 134 477	0.28
17 215	Rice Acquisition Corp. II	USD	166 168	170 601	0.02
61 487	Riverview Acquisition Corp.	USD	611 452	609 336	0.05
55 672	RMG Acquisition Corp. III	USD	545 991	541 689	0.05
20 206	ROBLOX Corp. - A	USD	1 672 879	1 526 563	0.14
5 245	Rockwell Automation, Inc.	USD	1 636 231	1 542 240	0.14
14 515	Roku, Inc.	USD	4 514 591	4 548 275	0.40
214	Roman DBDR Tech Acquisition Corp. - A	USD	2 167	2 164	0.00
67 776	Rosecliff Acquisition Corp. I	USD	666 141	657 427	0.06
90 652	Ross Acquisition Corp. II	USD	883 475	878 418	0.08
1 336	Ross Stores, Inc.	USD	151 534	145 424	0.01
4 309	Roth Ch Acquisition III Co.	USD	42 711	42 831	0.00
63	Roth Ch Acquisition IV Co.	USD	629	634	0.00
74 735	Royalty Pharma Plc.	USD	2 795 053	2 700 923	0.24
72 760	RXR Acquisition Corp.	USD	715 346	707 227	0.06

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
2 412	RxSight, Inc.	USD	41 507	30 560	0.00
3 438	Ryan Specialty GroupHldg., Inc.	USD	94 545	116 445	0.01
2 432	S&P Global, Inc.	USD	1 084 702	1 033 332	0.09
76 638	Sandbridge X2 Corp.	USD	741 292	744 155	0.07
532	Sanderson Farms, Inc.	USD	101 831	100 122	0.01
19	Sarissa Capital Acquisition Corp. - A	USD	187	187	0.00
55 541	Science Strategic Acquisition Corp. Alpha	USD	543 297	539 303	0.05
7 524	Sciplay Corp. - A	USD	136 837	155 672	0.01
42 200	SCP & Co. Healthcare Acquisition Co. - A	USD	408 292	410 606	0.04
380	SCVX Corp. - A	USD	3 770	3 773	0.00
180	Seaport Global Acquisition Corp.	USD	1 798	1 813	0.00
10 912	SecureWorks Corp. - A	USD	261 561	216 931	0.02
84 270	Senior Connect Acquisition Corp. I - A	USD	802 973	823 318	0.07
1 891	Servicenow, Inc.	USD	1 171 339	1 176 713	0.10
12 536	Seven Oaks Acquisition Corp. - A	USD	122 717	124 482	0.01
6 297	ShapewaysHldg., Inc. ^(a)	USD	63 379	48 487	0.00
29 225	Shelter Acquisition Corp. I	USD	284 727	284 067	0.03
8 251	Shift4 Payments, Inc.	USD	688 700	639 618	0.06
2 410	ShotSpotter, Inc.	USD	97 894	87 652	0.01
12 827	Sientra, Inc.	USD	70 805	73 499	0.01
11 076	Sierra Lake Acquisition Corp.	USD	110 185	110 317	0.01
23 811	Silver Spike Acquisition Corp. II	USD	232 896	233 348	0.02
103 076	SilverBox Engaged Merger Corp. I	USD	1 009 884	1 008 083	0.09
2 727	SILVERspac, Inc.	USD	27 001	27 052	0.00
111 059	Simon Property Group Acquisition Hldg., Inc.	USD	1 083 707	1 082 825	0.10
4 270	Skydeck Acquisition Corp.	USD	42 145	42 486	0.00
3 134	Skydeck Acquisition Corp.	USD	30 151	30 368	0.00
44 860	Skyworks Solutions, Inc.	USD	7 827 712	7 392 031	0.65
130 705	Slam Corp.	USD	1 279 854	1 274 374	0.11
16 512	Soar Technology Acquisition Corp.	USD	165 152	167 597	0.02
6 663	Social Capital Hedosophia Hldg. Corp. IV - A	USD	68 976	67 430	0.01
22 540	Social Capital Hedosophia Hldg. Corp. VI	USD	231 611	228 781	0.02
3 037	Social Capital Suvretta Hldg. Corp. I	USD	30 370	30 218	0.00
12 998	Social Capital Suvretta Hldg. Corp. II	USD	127 580	128 420	0.01
3 228	Social Capital Suvretta Hldg. Corp. III	USD	32 238	31 634	0.00
8 526	Social Capital Suvretta Hldg. Corp. IV	USD	85 287	83 640	0.01
15 490	Social Leverage Acquisition Corp. I	USD	150 878	151 492	0.01
59 917	Software Acquisition Group, Inc. III	USD	594 084	591 980	0.05
9 156	Software Acquisition Group, Inc. III	USD	91 561	92 476	0.01
5 184	Soliton, Inc.	USD	109 808	105 546	0.01
12 602	Southwest Airlines Co.	USD	618 545	648 121	0.06
9 569	Sovos Brands, Inc.	USD	129 536	133 488	0.01
156	Spartacus Acquisition Corp. - A	USD	1 568	1 580	0.00
123 965	Spartan Acquisition Corp. III	USD	1 217 265	1 224 774	0.11
80 771	Spirit Realty Capital, Inc.	USD	3 919 009	3 718 697	0.33

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
56 501	Sports Entertainment Acquisition Corp. - A	USD	543 459	566 140	0.05
45 133	Sports Ventures Acquisition Corp. - A	USD	436 561	440 498	0.04
20 190	Sportsman's Warehouse Hldg., Inc.	USD	356 386	355 344	0.03
5 201	SportsTek Acquisition Corp.	USD	50 674	50 710	0.00
16 320	Springwater Special Situations Corp.	USD	160 489	161 196	0.01
1 662	SPX Flow, Inc.	USD	128 703	121 492	0.01
779	Stamps.com, Inc.	USD	254 126	256 906	0.02
77 282	Starbucks Corp.	USD	8 831 074	8 524 977	0.75
491	State Auto Financial Corp.	USD	24 896	25 016	0.00
3 751	Sterling Check Corp.	USD	100 902	97 376	0.01
4 884	Stitch Fix, Inc. - A	USD	202 988	195 116	0.02
40 318	StoneBridge Acquisition Corp.	USD	396 775	403 180	0.04
53 344	Stratim Cloud Acquisition Corp.	USD	521 911	521 171	0.05
95 913	Supernova Partners Acquisition Co. II Ltd.	USD	938 481	937 070	0.08
85 853	Supernova Partners Acquisition Co. III Ltd.	USD	839 228	838 784	0.07
58 978	Sustainable Development Acquisition I Corp.	USD	574 231	575 625	0.05
126 422	SVF Investment Corp. - A	USD	1 234 149	1 233 879	0.11
7 120	SVF Investment Corp. 2 - A	USD	69 339	69 918	0.01
38 332	SVF Investment Corp. 3 - A	USD	374 579	376 804	0.03
35 660	T Rowe Price Group, Inc.	USD	7 048 000	7 014 322	0.62
71 348	Tailwind Acquisition Corp. - A	USD	697 578	697 783	0.06
52 996	Tailwind International Acquisition Corp.	USD	515 147	514 061	0.05
85 571	Tailwind Two Acquisition Corp.	USD	834 458	832 606	0.07
49 996	Tapestry, Inc.	USD	2 018 776	1 850 852	0.16
41 955	Tastemaker Acquisition Corp. - A	USD	405 782	413 676	0.04
12 084	TCV Acquisition Corp.	USD	120 840	118 423	0.01
88 394	TCW Special Purpose Acquisition Corp.	USD	865 115	864 493	0.08
89 309	Tech and Energy Transition Corp.	USD	868 613	872 549	0.08
41 231	Teladoc Health, Inc.	USD	5 836 677	5 228 503	0.46
59	Teledyne Technologies, Inc.	USD	24 733	25 345	0.00
1 362	Teleflex, Inc.	USD	537 538	512 861	0.05
11 763	Teradyne, Inc.	USD	1 450 323	1 284 167	0.11
161	Thayer Ventures Acquisition Corp.	USD	1 617	1 628	0.00
34 566	Thimble Point Acquisition Corp.	USD	337 659	343 586	0.03
6 658	Thoughtworks Holding, Inc.	USD	199 703	191 151	0.02
53 085	ThryvHldg., Inc.	USD	1 540 517	1 594 673	0.14
45 372	Thunder Bridge Capital Partners III, Inc.	USD	443 027	442 831	0.04
35 651	Thunder Bridge Capital Partners IV, Inc.	USD	346 447	345 815	0.03
16 242	Tishman Speyer Innovation Corp. II	USD	158 108	159 172	0.01
78 356	TLG Acquisition One Corp. - A	USD	769 340	771 807	0.07
92 569	TortoiseEcofin Acquisition Corp. III	USD	898 192	897 919	0.08
73 260	TPG Pace Beneficial II Corp.	USD	722 738	720 878	0.06
18 126	TPG Pace Solutions Corp.	USD	181 260	182 166	0.02
32 930	Tractor Supply Co.	USD	6 325 660	6 671 947	0.59
711	Traeger, Inc.	USD	16 597	14 881	0.00

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
43 027	Trepont Acquisition Corp. I - A	USD	405 427	428 979	0.04
42 032	Tribe Capital Growth Corp. I	USD	409 180	408 131	0.04
2 281	TriState Capital Hldg., Inc.	USD	50 566	48 243	0.00
37 692	Truist Financial Corp.	USD	2 260 454	2 210 636	0.20
54 098	Tuatara Capital Acquisition Corp.	USD	525 964	526 374	0.05
36 077	Turning Point Brands, Inc.	USD	1 910 055	1 722 677	0.15
95 009	Twelve Seas Investment Co. II	USD	925 763	923 012	0.08
4 407	Twilio, Inc. - A	USD	1 523 440	1 406 053	0.12
30 393	Twin Ridge Capital Acquisition Corp.	USD	297 732	294 812	0.03
24 211	two - A	USD	241 298	237 026	0.02
5 701	Tyson Foods, Inc. - A	USD	447 092	450 037	0.04
72 090	TZP Strategies Acquisition Corp. - A	USD	703 571	705 761	0.06
233 861	Uber Technologies, Inc.	USD	9 464 856	10 476 973	0.93
2 897	Ulta Beauty, Inc.	USD	1 117 493	1 045 585	0.09
7 238	United States Steel Corp.	USD	163 096	159 019	0.01
18 458	Urban Outfitters, Inc.	USD	695 337	548 018	0.05
17 212	US Bancorp	USD	1 042 534	1 023 081	0.09
54 799	USHG Acquisition Corp.	USD	535 077	532 098	0.05
10 406	Valor Latitude Acquisition Corp.	USD	100 350	101 563	0.01
8 709	VectoIQ Acquisition Corp. II - A	USD	85 508	85 000	0.01
122 776	Vector Acquisition Corp. II - A	USD	1 227 539	1 197 066	0.11
34 323	Velocity Acquisition Corp.	USD	337 642	338 425	0.03
131	Ventoux CCM Acquisition Corp.	USD	1 309	1 309	0.00
83 774	Virgin Group Acquisition Corp. II	USD	817 461	813 446	0.07
65 194	Virtuoso Acquisition Corp. - A	USD	642 020	646 073	0.06
11 183	Visa, Inc. - A	USD	2 492 573	2 491 013	0.22
110	Vistas Media Acquisition Co, Inc.	USD	1 105	1 109	0.00
5 058	Vital Farms, Inc.	USD	128 601	88 869	0.01
32 305	Viveon Health Acquisition Corp.	USD	322 704	322 727	0.03
43 714	VMware, Inc. - A	USD	6 901 308	6 500 272	0.57
45 032	VPC Impact Acquisition Hldg. II	USD	441 956	443 565	0.04
43 746	VPC Impact Acquisition Hldg. III, Inc.	USD	430 023	433 523	0.04
61 647	Waldencast Acquisition Corp.	USD	599 876	597 976	0.05
50 215	Walgreens Boots Alliance, Inc.	USD	2 413 570	2 362 616	0.21
36 203	Warburg Pincus Capital Corp. I-A	USD	358 294	355 513	0.03
110 789	Warburg Pincus Capital Corp. I-B	USD	1 088 210	1 083 516	0.10
54 704	Warrior Technologies Acquisition Co.	USD	534 212	536 646	0.05
25 728	Waverley Capital Acquisition Corp. 1	USD	256 172	253 678	0.02
6 488	Welbilt, Inc.	USD	155 381	150 781	0.01
40 611	Wells Fargo & Co.	USD	1 931 371	1 884 756	0.17
9 788	Williams Cos, Inc.	USD	245 426	253 901	0.02
2 766	Williams Rowland Acquisition Corp.	USD	27 397	27 411	0.00
24 831	Williams Rowland Acquisition Corp.	USD	248 171	252 035	0.02
20 573	Workday, Inc. - A	USD	4 923 973	5 140 987	0.45
24 873	World Quantum Growth Acquisition Corp.	USD	248 644	249 974	0.02

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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.)					
32 253	XILINX, Inc.	USD	4 726 757	4 869 880	0.43
25 100	XPAC Acquisition Corp.	USD	249 851	246 733	0.02
26 029	XPAC Acquisition Corp. - A	USD	252 435	251 440	0.02
2 132	Yellowstone Acquisition Co.	USD	21 519	21 640	0.00
58 663	Yucaipa Acquisition Corp. - A	USD	579 218	579 590	0.05
11 143	Zanite Acquisition Corp.	USD	112 477	112 656	0.01
1 676	Zendesk, Inc.	USD	197 030	195 070	0.02
27 052	Zimmer Biomet Hldg., Inc.	USD	4 043 992	3 959 331	0.35
38 983	Zimmer Energy Transition Acquisition Corp.	USD	374 132	379 305	0.03
18 424	ZoomInfo Technologies, Inc.	USD	1 143 862	1 127 365	0.10
16 547	Zscaler, Inc.	USD	4 320 035	4 338 954	0.38
9 920	Z-Work Acquisition Corp.	USD	96 509	96 621	0.01
214 970	Zynga, Inc. - A	USD	1 772 290	1 618 724	0.14
	Total United States		663 834 532	652 840 914	57.72
	Total Shares		800 786 911	788 080 278	69.67
Warrants					
Bahamas					
14 707	Leo Hldg. III Corp.	USD	13 878	11 324	0.00
	Total Bahamas		13 878	11 324	0.00
Bermuda					
72 575	Paysafe Ltd.	USD	303 488	134 264	0.01
	Total Bermuda		303 488	134 264	0.01
Canada					
15 063	Lion Electric Co.	USD	115 153	53 474	0.01
	Total Canada		115 153	53 474	0.01
Cayman Islands					
13 510	AEA-Bridges Impact Corp.	USD	20 037	8 804	0.00
15 011	Arqit Quantum, Inc.	USD	28 401	30 773	0.01
17 411	Artisan Acquisition Corp.	USD	16 129	19 849	0.00
30 022	Avanti Acquisition Corp.	USD	28 782	19 640	0.00
18 013	Capri Listco	USD	43 880	26 839	0.00
20 010	Levere Hldg. Corp.	USD	18 669	17 209	0.00
13 684	New Frontier Health Corp.	USD	21 210	40 368	0.01
	Total Cayman Islands		177 108	163 482	0.02
China					
21 943	CITIC Capital Acquisition Corp.	USD	26 156	17 335	0.00
	Total China		26 156	17 335	0.00
France					
48 036	2MX Organic S.A.	EUR	0	8 378	0.00

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
France (cont.)					
27 699	Accor Acquisition Co. S.A.	EUR	0	11 236	0.00
21 562	I2PO S.A.	EUR	255	7 497	0.00
18 416	Transition S.A.	EUR	0	2	0.00
	Total France		255	27 113	0.00
Germany					
9 329	468 Spac I SE	EUR	0	21 624	0.00
1 552	Immatics NV	USD	5 256	6 534	0.00
9 062	Tio Tech A	USD	9 050	6 878	0.00
	Total Germany		14 306	35 036	0.00
Hong Kong					
8 081	Bridgetown Hldg. Ltd.	USD	16 384	10 020	0.00
5 573	Goldenbridge Acquisition Ltd.	USD	1 666	1 338	0.00
9 311	HH&L Acquisition Co.	USD	8 364	4 312	0.00
25 840	Magnum Opus Acquisition Ltd.	USD	15 853	29 974	0.00
6 505	Primavera Capital Acquisition Corp.	USD	5 724	5 529	0.00
47 489	Silver Crest Acquisition Corp.	USD	29 269	31 338	0.00
32 932	Vicarious Surgical, Inc.	USD	54 107	72 780	0.01
	Total Hong Kong		131 367	155 291	0.01
Israel					
40 254	Cellebrite DI Ltd.	USD	76 653	86 546	0.01
2 774	ION Acquisition Corp. 2 Ltd.	USD	4 557	3 024	0.00
12 084	Otonomo Technologies Ltd.	USD	21 519	9 667	0.00
12 113	REE Automotive Ltd.	USD	22 863	10 538	0.00
	Total Israel		125 592	109 775	0.01
Italy					
1 345	Revo SpA	EUR	0	2 775	0.00
	Total Italy		0	2 775	0.00
Luxembourg					
18 811	Ardagh Metal Packaging S.A.	USD	43 457	40 444	0.01
8 406	Lakestar Spac I SE	EUR	189	5 358	0.00
5 177	Obotech Acquisition SE	EUR	187	4 800	0.00
	Total Luxembourg		43 833	50 602	0.01
Malaysia					
10 007	Catcha Investment Corp.	USD	6 921	6 604	0.00
	Total Malaysia		6 921	6 604	0.00
Netherlands					
6 005	ESG Core Investments BV	EUR	166	4 176	0.00

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Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
Netherlands (cont.)					
6 520	European Biotech Acquisition Corp.	USD	5 871	3 717	0.00
6 433	Lilium BV	USD	12 181	14 538	0.00
Total Netherlands			18 218	22 431	0.00
Singapore					
8 883	Ivanhoe Capital Acquisition Corp.	USD	11 599	12 880	0.00
15 011	L Catterton Asia Acquisition Corp.	USD	12 004	10 515	0.00
9 007	Tiga Acquisition Corp.	USD	14 346	6 305	0.00
Total Singapore			37 949	29 700	0.00
Switzerland					
18 079	Global Blue Group Hldg. AG	USD	19 564	10 939	0.00
Total Switzerland			19 564	10 939	0.00
United Kingdom					
11 483	Aurora Acquisition Corp.	USD	13 281	18 143	0.00
39 721	Broadstone Acquisition Corp.	USD	42 265	42 899	0.01
12 009	Investindustrial Acquisition Corp.	USD	16 942	15 491	0.00
12 046	ReNew Energy Global Plc.	USD	24 416	21 924	0.00
20 581	SciON Tech Growth I	USD	33 323	15 862	0.00
Total United Kingdom			130 227	114 319	0.01
United States					
29 054	23andMe Hldg. Co.	USD	79 672	53 459	0.01
3 037	26 Capital Acquisition Corp.	USD	2 213	2 521	0.00
7 951	890 5th Avenue Partners, Inc.	USD	10 509	9 859	0.00
28 236	Accelerate Acquisition Corp.	USD	28 018	26 539	0.00
24 573	ACE Convergence Acquisition Corp.	USD	41 618	14 375	0.00
3 207	Ace Global Business Acquisition Ltd.	USD	2 253	1 571	0.00
10 007	ACON S2 Acquisition Corp.	USD	16 782	12 409	0.00
12 264	Acropolis Infrastructure Acquisition Corp.	USD	13 543	11 283	0.00
875	Advanced Merger Partners, Inc.	USD	920	787	0.00
13 477	Advantage Solutions, Inc.	USD	28 735	24 528	0.00
25 435	Advent Technologies Hldg., Inc.	USD	48 540	40 442	0.01
10 007	Aequi Acquisition Corp.	USD	13 600	5 994	0.00
6 219	AerSale Corp.	USD	16 715	38 247	0.01
10 337	Aeva Technologies, Inc.	USD	42 180	20 674	0.00
12 085	AEye, Inc.	USD	18 197	14 019	0.00
15 008	AF Acquisition Corp.	USD	10 941	7 959	0.00
73 918	African Gold Acquisition Corp.	USD	34 604	35 481	0.01
18 013	Agile Growth Corp.	USD	12 364	11 708	0.00
9 520	AgileThought, Inc.	USD	12 967	9 806	0.00
8 162	Airspan NetworksHldg., Inc.	USD	6 439	6 109	0.00
24 029	Alight, Inc.	USD	46 735	73 288	0.01
17 806	Alkuri Global Acquisition Corp.	USD	22 275	25 285	0.00

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Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
13 555	Altimar Acquisition Corp. II	USD	14 712	14 233	0.00
5 569	Altimar Acquisition Corp. III	USD	4 953	5 736	0.00
1 200	Altimeter Growth Corp.	USD	3 762	2 652	0.00
10 206	Altitude Acquisition Corp.	USD	23 850	6 537	0.00
32 558	Altus Midstream Co.	USD	50 465	977	0.00
2 960	American Acquisition Opportunity, Inc.	USD	2 139	1 658	0.00
12 507	Angel Pond Hldg. Corp.	USD	10 681	9 879	0.00
24 836	Anzu Special Acquisition Corp. I	USD	18 001	15 652	0.00
36 530	Apollo Strategic Growth Capital	USD	58 609	29 772	0.01
12 080	Apollo Strategic Growth Capital II	USD	12 870	11 234	0.00
7 859	ArcLight Clean Transition Corp. II	USD	9 186	8 252	0.00
41 921	Ares Acquisition Corp.	USD	39 972	35 633	0.01
31 149	Arrowroot Acquisition Corp.	USD	17 939	17 755	0.00
27 671	Astra Space, Inc.	USD	130 739	66 410	0.01
23 794	Athena Technology Acquisition Corp.	USD	18 592	32 360	0.01
27 944	Athlon Acquisition Corp.	USD	17 544	19 561	0.00
20 511	ATI Physical Therapy, Inc.	USD	39 864	13 537	0.00
18 322	Atlantic Coastal Acquisition Corp.	USD	12 901	10 077	0.00
27 828	Atlas Crest Investment Corp. II	USD	23 696	23 654	0.00
12 632	Austerlitz Acquisition Corp. I	USD	12 578	21 348	0.00
44 064	Austerlitz Acquisition Corp. II	USD	42 565	46 267	0.01
17 492	Authentic Equity Acquisition Corp.	USD	11 905	11 895	0.00
24 047	AvePoint, Inc.	USD	78 781	47 373	0.01
16 308	Beachbody Co. Inc	USD	43 359	19 407	0.00
7 824	Benessere Capital Acquisition Corp.	USD	3 981	3 443	0.00
7 235	Berkshire Grey, Inc.	USD	15 506	8 754	0.00
5 560	Better World Acquisition Corp.	USD	4 583	3 502	0.00
9 361	Big Sky Growth Partners, Inc.	USD	10 926	7 489	0.00
3 047	Bilander Acquisition Corp.	USD	3 605	3 352	0.00
7 689	Biotech Acquisition Co.	USD	4 646	5 072	0.00
5 121	Bite Acquisition Corp.	USD	3 626	2 970	0.00
24 198	BlackSky Technology, Inc.	USD	66 824	38 233	0.01
26 733	Blade Air Mobility, Inc.	USD	65 402	76 724	0.01
15 284	Blue Owl Capital, Inc.	USD	32 858	71 988	0.01
5 003	BlueRiver Acquisition Corp.	USD	4 127	3 252	0.00
9 113	BM Technologies, Inc.	USD	21 125	13 578	0.00
20 310	BOA Acquisition Corp.	USD	11 801	12 003	0.00
26 812	BowX Acquisition Corp.	USD	67 712	55 769	0.01
3 021	Breeze Hldg. Acquisition Corp.	USD	2 091	1 571	0.00
11 217	Bright Lights Acquisition Corp.	USD	9 468	10 768	0.00
20 128	BTRS Hldg., Inc.	USD	45 482	52 735	0.01
12 009	Build Acquisition Corp.	USD	10 628	7 891	0.00
18 069	BurgerFi International, Inc.	USD	70 961	28 910	0.00
2 736	Burgundy Technology Acquisition Corp.	USD	2 043	1 860	0.00
21 035	Butterfly Network, Inc.	USD	165 782	57 846	0.01

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Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
37 520	BYTE Acquisition Corp.	USD	28 815	22 512	0.00
5 004	Cano Health, Inc.	USD	23 769	20 667	0.00
12 626	Capstar Special Purpose Acquisition Corp.	USD	11 999	10 985	0.00
27 522	CarLotz, Inc.	USD	47 166	24 164	0.00
12 475	Cartesian Growth Corp.	USD	10 160	13 223	0.00
18 013	Cascade Acquisition Corp.	USD	23 929	11 168	0.00
7 504	Catalyst Partners Acquisition Corp.	USD	12 548	6 378	0.00
1 787	CC Neuberger Principal Hldg. III	USD	2 006	1 787	0.00
11 953	CCC Intelligent SolutionsHldg., Inc.	USD	25 073	27 731	0.00
6 321	Celularity, Inc.	USD	10 295	7 269	0.00
20 904	Cerberus Telecom Acquisition Corp.	USD	33 895	20 904	0.00
21 559	CF Acquisition Corp. V	USD	21 287	20 912	0.00
8 879	CF Acquisition Corp. VI	USD	8 038	7 103	0.00
11 932	CF Acquisition Corp. VIII	USD	12 775	12 290	0.00
6 660	Churchill Capital Corp. V	USD	11 130	8 658	0.00
300	Churchill Capital Corp. VI	USD	334	360	0.00
11 391	Churchill Capital Corp. VII	USD	12 736	10 481	0.00
3 160	Cipher Mining, Inc.	USD	7 394	7 078	0.00
22 824	Clarim Acquisition Corp.	USD	16 336	14 151	0.00
6 080	Clarus TherapeuticsHldg., Inc.	USD	4 558	4 560	0.00
1 050	Climate Real Impact Solutions II Acquisition Corp.	USD	1 150	1 102	0.00
30 378	Cohn Robbins Hldg. Corp.	USD	50 597	27 492	0.00
2 401	Colicity, Inc.	USD	2 763	1 993	0.00
7 526	Colonnade Acquisition Corp. II	USD	6 699	6 096	0.00
7 520	Compute Health Acquisition Corp.	USD	9 400	7 259	0.00
25 019	Constellation Acquisition Corp. I	USD	16 399	16 915	0.00
27 020	Conx Corp.	USD	44 097	31 073	0.01
10 231	Corsair Partnering Corp.	USD	8 552	7 775	0.00
33 109	COVA Acquisition Corp.	USD	22 117	19 203	0.00
16 482	Crown PropTech Acquisitions	USD	11 955	8 478	0.00
8 004	Crucible Acquisition Corp.	USD	13 074	6 725	0.00
10 883	Cytera Technologies, Inc.	USD	22 862	22 419	0.00
18 725	D & Z Media Acquisition Corp.	USD	11 232	11 797	0.00
15 088	Decarbonization Plus Acquisition Corp. II	USD	18 353	18 558	0.00
15 878	Deep Lake Capital Acquisition Corp.	USD	12 569	12 031	0.00
3 774	DFP Healthcare Acquisitions Corp.	USD	7 100	4 793	0.00
8 006	DHB Capital Corp.	USD	5 476	5 204	0.00
4 364	DiamondHead Hldg. Corp.	USD	3 987	2 575	0.00
15 093	Digital Media Solutions, Inc.	USD	23 442	11 622	0.00
18 101	Digital Transformation Opportunities Corp.	USD	15 396	12 490	0.00
6 643	dMY Technology Group, Inc. IV	USD	10 082	12 622	0.00
21 700	DomaHldg., Inc.	USD	27 651	30 597	0.01
2 909	DPCM Capital, Inc.	USD	2 213	1 804	0.00
12 077	E2open Parent Hldg., Inc.	USD	25 533	35 025	0.01
7 524	East Resources Acquisition Co.	USD	8 028	4 815	0.00

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
15 915	East Stone Acquisition Corp.	USD	4 117	3 820	0.00
10 585	ECP Environmental Growth Opportunities Corp.	USD	11 792	8 752	0.00
11 132	Edify Acquisition Corp.	USD	6 080	6 455	0.00
1 000	Effector Therapeutics, Inc.	USD	915	1 630	0.00
10 259	EG Acquisition Corp.	USD	9 442	6 054	0.00
25 592	EJF Acquisition Corp.	USD	27 550	41 971	0.01
18 832	Electric Last Mile Solutions I	USD	40 905	31 261	0.01
7 592	Elliott Opportunity II Corp.	USD	7 645	8 351	0.00
9 738	Empowerment & Inclusion Capital I Corp.	USD	5 948	7 303	0.00
18 013	ESM Acquisition Corp.	USD	12 580	11 844	0.00
15 280	European Sustainable Growth Acquisition Corp.	USD	12 124	20 628	0.00
5 500	Evolv TechnologiesHldg., Inc.	USD	8 167	9 625	0.00
8 442	Executive Network Partnering Corp.	USD	9 793	6 838	0.00
9 006	FAST Acquisition Corp. II	USD	9 370	8 195	0.00
28 802	Finance Of America Cos, Inc.	USD	33 659	18 718	0.00
1 501	FinServ Acquisition Corp. II	USD	1 591	1 200	0.00
3 701	Fintech Acquisition Corp. IV	USD	11 531	11 769	0.00
18 169	Fintech Acquisition Corp. V	USD	75 664	37 973	0.01
3 796	FinTech Acquisition Corp. VI	USD	4 009	4 062	0.00
15 587	Fintech Evolution Acquisition Group	USD	14 064	10 443	0.00
8 159	First Reserve Sustainable Growth Corp.	USD	6 958	6 731	0.00
8 006	FirstMark Horizon Acquisition Corp.	USD	18 618	10 088	0.00
17 935	Flame Acquisition Corp.	USD	9 866	10 761	0.00
7 420	Forest Road Acquisition Corp. II	USD	7 064	6 455	0.00
4 503	Fortistar Sustainable Solutions Corp.	USD	2 747	3 073	0.00
1 441	Fortress Capital Acquisition Corp.	USD	1 677	1 268	0.00
4 322	Fortress Value Acquisition Corp. III	USD	6 159	3 458	0.00
15 718	Fortress Value Acquisition Corp. IV	USD	16 100	12 730	0.00
13 507	Forum Merger IV Corp.	USD	13 455	14 723	0.00
17 859	Freedom Acquisition I Corp.	USD	18 269	12 007	0.00
7 664	Frontier Acquisition Corp.	USD	8 040	7 051	0.00
2 941	FTAC Athena Acquisition Corp.	USD	3 675	3 823	0.00
36 214	FTAC Hera Acquisition Corp.	USD	33 942	36 938	0.01
33 991	Fusion Acquisition Corp. II	USD	25 633	22 862	0.00
16 895	G Squared Ascend I, Inc.	USD	18 468	17 740	0.00
15 011	Gaming & Hospitality Acquisition Corp.	USD	10 380	10 209	0.00
15 668	GCM Grosvenor, Inc.	USD	28 815	31 336	0.01
20 595	GigCapital4, Inc.	USD	18 492	21 625	0.00
18 511	GigInternational1, Inc.	USD	17 156	15 549	0.00
12 009	Ginkgo BioworksHldg., Inc.	USD	26 796	40 710	0.01
15 009	Glenfarne Merger Corp.	USD	11 984	10 056	0.00
3 986	Globis Acquisition Corp.	USD	2 524	2 511	0.00
5 242	GO Acquisition Corp.	USD	5 523	3 855	0.00
4 272	Goal Acquisitions Corp.	USD	2 699	2 489	0.00
19 150	Golden Falcon Acquisition Corp.	USD	25 475	11 777	0.00

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Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
35 347	Gores Guggenheim, Inc.	USD	49 765	73 522	0.01
5 732	Gores Hldg. VII, Inc.	USD	7 107	6 706	0.00
2 814	Gores Hldg. VIII, Inc.	USD	3 072	3 152	0.00
6 004	Gores Metropoulos II, Inc.	USD	6 604	10 207	0.00
9 316	Gores Technology Partners II, Inc.	USD	11 709	11 179	0.00
3 886	Gores Technology Partners, Inc.	USD	4 085	4 352	0.00
3 034	GS Acquisition Hldg. Corp. II	USD	6 324	6 492	0.00
30 014	GX Acquisition Corp. II	USD	19 719	15 481	0.00
10 321	Hall of Fame Resort & Entertainment Co.	USD	10 963	6 998	0.00
4 003	Hamilton Lane Alliance Hldg. I, Inc.	USD	2 942	3 202	0.00
13 393	Haymaker Acquisition Corp. III	USD	11 249	10 721	0.00
32 400	Healthcare Capital Corp.	USD	26 440	22 356	0.00
3 700	Healthcare Services Acquisition Corp.	USD	3 065	2 442	0.00
5 986	Hennessy Capital Investment Corp. V	USD	7 832	7 482	0.00
4 003	Highland Transcend Partners I Corp.	USD	7 064	6 004	0.00
12 479	Hillman Solutions Corp.	USD	28 014	36 189	0.01
7 724	Holley, Inc.	USD	21 708	22 400	0.00
12 439	Horizon Acquisition Corp.	USD	17 415	21 146	0.00
27 991	Horizon Acquisition Corp. II	USD	46 142	25 192	0.00
9 990	Hudson Executive Investment Corp. II	USD	8 345	9 092	0.00
10 693	Hudson Executive Investment Corp. III	USD	8 345	9 195	0.00
3 002	HumanCo Acquisition Corp.	USD	6 727	3 182	0.00
13 510	Ibere Pharmaceuticals	USD	7 875	8 078	0.00
16 812	Independence Hldg. Corp.	USD	15 218	17 653	0.00
12 594	Industrial Tech Acquisitions, Inc.	USD	15 452	13 602	0.00
7 205	InterPrivate II Acquisition Corp.	USD	6 915	7 106	0.00
9 159	InterPrivate III Financial Partners, Inc.	USD	9 353	11 724	0.00
9 618	InterPrivate IV InfraTech Partners, Inc.	USD	7 593	6 396	0.00
23 184	Isos Acquisition Corp.	USD	18 370	31 994	0.01
3 002	Itiquira Acquisition Corp.	USD	2 059	1 531	0.00
19 471	Jack Creek Investment Corp.	USD	12 369	11 897	0.00
29 061	Janus Parent, Inc.	USD	54 144	101 423	0.01
3 067	Jaws Hurricane Acquisition Corp.	USD	3 042	3 527	0.00
13 552	Jaws Mustang Acquisition Corp.	USD	15 853	15 585	0.00
16 226	Joby Aviation, Inc.	USD	36 238	36 510	0.01
21 760	JOFF Fintech Acquisition Corp.	USD	19 254	14 797	0.00
26 383	Kairos Acquisition Corp.	USD	21 357	15 566	0.00
12 034	KatapultHldg., Inc.	USD	47 541	18 292	0.00
2 850	Kensington Capital Acquisition Corp. II	USD	5 610	3 249	0.00
15 806	KINS Technology Group, Inc.	USD	20 890	10 274	0.00
20 689	Kismet Acquisition Three Corp.	USD	18 625	10 800	0.00
18 438	Kismet Acquisition Two Corp.	USD	11 319	14 059	0.00
47 146	KKR Acquisition Hldg. I Corp.	USD	49 442	45 255	0.01
12 395	KL Acquisition Corp.	USD	10 367	8 926	0.00
30 253	Landcadia Hldg. IV, Inc.	USD	24 876	32 976	0.01

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
20 983	Latch, Inc.	USD	60 331	69 244	0.01
16 784	Lazard Growth Acquisition Corp. I	USD	18 023	13 092	0.00
13 507	Lead Edge Growth Opportunities Ltd.	USD	13 676	9 455	0.00
9 260	Legato Merger Corp.	USD	4 979	23 150	0.00
18 032	Lightning eMotors, Inc.	USD	52 870	29 032	0.00
3 002	Live Oak Mobility Acquisition Corp.	USD	3 632	2 912	0.00
34 954	LiveVoxHldg., Inc.	USD	50 740	42 993	0.01
7 633	LMF Acquisition Opportunities, Inc.	USD	3 201	3 397	0.00
5 112	Logistics Innovation Technologies Corp.	USD	5 552	5 828	0.00
22 648	Longview Acquisition Corp. II	USD	29 370	29 236	0.00
26 077	M3-Brigade Acquisition II Corp.	USD	20 353	34 943	0.01
14 700	Maquia Capital Acquisition Corp.	USD	8 662	8 085	0.00
12 093	MarketWise, Inc.	USD	14 050	13 665	0.00
9 954	Marlin Technology Corp.	USD	9 030	7 963	0.00
11 147	Marquee Raine Acquisition Corp.	USD	16 460	15 606	0.00
32 498	Mason Industrial Technology, Inc.	USD	24 297	23 236	0.00
6 219	Matterport, Inc.	USD	24 791	48 384	0.01
31 564	MDH Acquisition Corp.	USD	18 709	17 376	0.00
9 030	MetroMile, Inc.	USD	34 289	7 677	0.00
27 910	Mission Advancement Corp.	USD	19 376	16 188	0.00
10 047	Moneylion, Inc.	USD	12 451	9 746	0.00
39 332	Montes Archimedes Acquisition Corp.	USD	56 306	58 605	0.01
27 770	Monument Circle Acquisition Corp.	USD	16 334	15 829	0.00
10 007	Motive Capital Corp.	USD	16 566	12 509	0.00
12 101	MSD Acquisition Corp.	USD	14 082	13 916	0.00
29 519	Multiplan Corp.	USD	48 874	35 128	0.01
16 198	Music Acquisition Corp.	USD	11 198	12 068	0.00
24 608	Nerdy, Inc.	USD	45 940	51 431	0.01
4 635	New Vista Acquisition Corp.	USD	3 747	3 244	0.00
18 009	NextGen Acquisition Corp. II	USD	17 261	30 255	0.01
5 903	NightDragon Acquisition Corp.	USD	7 052	5 025	0.00
10 004	Noble Rock Acquisition Corp.	USD	7 348	6 803	0.00
17 950	North Atlantic Acquisition Corp.	USD	12 699	13 461	0.00
3 560	Northern Genesis Acquisition Corp. II	USD	5 366	3 809	0.00
8 660	Northern Star Investment Corp. II	USD	15 834	12 211	0.00
13 919	Nuvve Hldg. Corp.	USD	26 156	18 791	0.00
6 004	Oaktree Acquisition Corp. II	USD	13 833	5 404	0.00
17 121	OCA Acquisition Corp.	USD	9 133	9 054	0.00
6 158	OceanTech Acquisitions I Corp.	USD	3 170	2 710	0.00
4 234	Offerpad Solutions, Inc.	USD	7 209	7 409	0.00
15 618	Omnichannel Acquisition Corp.	USD	20 912	13 119	0.00
18 410	One Equity Partners Open Water I Corp.	USD	11 979	11 804	0.00
10 357	OppFi, Inc.	USD	24 519	15 950	0.00
34 024	Origin Materials, Inc.	USD	92 837	53 418	0.01
10 484	Original BARK Co.	USD	29 767	17 823	0.00

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
3 377	Orion Acquisition Corp.	USD	2 661	2 161	0.00
3 439	Orion Biotech Opportunities Corp.	USD	6 293	3 129	0.00
10 944	Osiris Acquisition Corp.	USD	8 712	5 373	0.00
16 319	Ouster, Inc.	USD	36 588	25 784	0.00
17 507	Owlet, Inc.	USD	21 633	16 457	0.00
20 125	PAE, Inc.	USD	26 279	26 967	0.00
16 888	Pathfinder Acquisition Corp.	USD	15 321	16 040	0.00
53 034	Payoneer Global, Inc.	USD	171 738	100 765	0.01
10 638	Peridot Acquisition Corp. II	USD	8 976	8 619	0.00
8 006	Pine Island Acquisition Corp.	USD	16 627	6 726	0.00
30 198	Pine Technology Acquisition Corp.	USD	18 367	21 142	0.00
21 832	Pivotal Investment Corp. III	USD	19 517	19 214	0.00
10 808	Plum Acquisition Corp. I	USD	9 734	8 646	0.00
29 522	Pontem Corp.	USD	26 288	21 197	0.00
4 103	Post Hldg. Partnering Corp.	USD	7 925	3 693	0.00
6 235	Power & Digital Infrastructure Acquisition Corp.	USD	11 007	15 463	0.00
10 007	Powered Brands	USD	11 768	6 004	0.00
16 012	Prime Impact Acquisition I	USD	24 258	11 208	0.00
6 024	Priveterra Acquisition Corp.	USD	3 932	3 313	0.00
5 003	Prospector Capital Corp.	USD	6 319	3 502	0.00
16 512	Proterra, Inc.	USD	117 856	42 931	0.01
17 610	Reinvent Technology Partners Y	USD	27 157	26 415	0.00
5 180	Reservoir Media, Inc.	USD	9 708	10 256	0.00
3 834	Rice Acquisition Corp. II	USD	5 470	6 134	0.00
29 908	Rocket Lab USA, Inc.	USD	69 397	150 736	0.02
9 007	Rockley Photonics Hldg. Ltd.	USD	17 383	21 527	0.00
19 436	Rosecliff Acquisition Corp. I	USD	12 036	10 690	0.00
20 016	Ross Acquisition Corp. II	USD	14 654	17 814	0.00
4 803	Rover Group, Inc.	USD	9 174	20 365	0.00
11 942	RXR Acquisition Corp.	USD	10 499	9 076	0.00
23 614	Sandbridge X2 Corp.	USD	23 349	18 891	0.00
28 144	Sarcos Technology and Robotics Corp.	USD	27 398	21 952	0.00
14 004	Science Strategic Acquisition Corp. Alpha	USD	9 105	9 803	0.00
23 870	SCP & Co. Healthcare Acquisition Co.	USD	15 310	13 845	0.00
6 078	SCVX Corp.	USD	5 850	4 862	0.00
9 640	Seaport Global Acquisition Corp.	USD	8 274	9 062	0.00
27 027	Senior Connect Acquisition Corp. I	USD	33 530	19 189	0.00
9 198	Seven Oaks Acquisition Corp.	USD	10 230	7 266	0.00
30 751	Sharecare, Inc.	USD	51 712	61 194	0.01
9 754	Shelter Acquisition Corp. I	USD	5 025	4 873	0.00
27 854	SilverBox Engaged Merger Corp. I	USD	20 671	20 055	0.00
2 401	Simon Property Group Acquisition Hldg., Inc.	USD	2 403	2 377	0.00
33 942	Skillsoft Corp.	USD	56 625	93 340	0.01
25 627	Slam Corp.	USD	24 936	23 064	0.00
27 309	Social Leverage Acquisition Corp. I	USD	22 070	22 669	0.00

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
20 816	SoFi Technologies, Inc.	USD	133 576	130 516	0.01
23 003	Spartan Acquisition Corp. III	USD	26 318	25 303	0.00
6 183	Spire Global, Inc.	USD	9 805	10 511	0.00
21 016	Sports Entertainment Acquisition Corp.	USD	30 326	49 808	0.01
16 028	Sports Ventures Acquisition Corp.	USD	16 313	9 493	0.00
6 609	SportsTek Acquisition Corp.	USD	4 381	5 948	0.00
14 761	Spring Valley Acquisition Corp.	USD	12 931	10 623	0.00
12 321	StoneBridge Acquisition Corp.	USD	5 366	5 387	0.00
26 963	Sunlight FinancialHldg., Inc.	USD	43 020	29 395	0.00
3 002	Supernova Partners Acquisition Co. II Ltd.	USD	2 465	2 402	0.00
9 004	Supernova Partners Acquisition Co. III Ltd.	USD	10 277	8 465	0.00
3 587	Sustainable Development Acquisition I Corp.	USD	3 125	2 332	0.00
3 021	SVF Investment Corp.	USD	5 380	3 021	0.00
2 024	Switchback II Corp.	USD	2 843	2 793	0.00
10 282	Tailwind International Acquisition Corp.	USD	6 996	6 375	0.00
18 013	Tailwind Two Acquisition Corp.	USD	12 860	17 835	0.00
9 793	Target Hospitality Corp.	USD	2 167	3 721	0.00
18 841	Tastemaker Acquisition Corp.	USD	13 846	12 247	0.00
23 886	TCW Special Purpose Acquisition Corp.	USD	17 054	14 828	0.00
27 049	Tech and Energy Transition Corp.	USD	21 407	17 582	0.00
5 727	Thayer Ventures Acquisition Corp.	USD	7 396	6 586	0.00
13 131	Thimble Point Acquisition Corp.	USD	9 112	12 474	0.00
1 284	Thunder Bridge Capital Partners IV, Inc.	USD	1 276	1 284	0.00
30 054	TLG Acquisition One Corp.	USD	18 093	17 131	0.00
20 257	TPG Pace Beneficial Finance Corp.	USD	76 523	40 109	0.01
15 289	Trebia Acquisition Corp.	USD	22 668	22 169	0.00
18 406	Trepont Acquisition Corp. I	USD	24 164	11 782	0.00
10 508	Tribe Capital Growth Corp. I	USD	11 146	9 562	0.00
17 326	Trident Acquisitions Corp.	USD	38 854	35 172	0.01
27 245	Twelve Seas Investment Co. II	USD	21 013	17 982	0.00
10 131	Twin Ridge Capital Acquisition Corp.	USD	6 991	6 737	0.00
19 854	TZP Strategies Acquisition Corp.	USD	12 966	12 506	0.00
11 377	Union Acquisition Corp. II ^(a)	USD	7 864	12 287	0.00
17 103	USHG Acquisition Corp.	USD	16 451	14 623	0.00
30 065	UWM Hldg. Corp.	USD	56 544	29 166	0.00
3 143	Valor Latitude Acquisition Corp.	USD	3 428	2 515	0.00
450	VectoIQ Acquisition Corp. II	USD	913	351	0.00
19 426	Velocity Acquisition Corp.	USD	14 792	13 598	0.00
3 691	Ventoux CCM Acquisition Corp.	USD	1 700	885	0.00
10 007	Verra Mobility Corp.	USD	20 059	49 034	0.01
20 555	View, Inc.	USD	34 964	18 705	0.00
10 374	Virgin Group Acquisition Corp. II	USD	12 949	8 922	0.00
32 864	Virtuoso Acquisition Corp.	USD	29 141	37 629	0.01
6 211	Viveon Health Acquisition Corp.	USD	2 452	1 552	0.00
18 113	VPC Impact Acquisition Hldg.	USD	68 611	29 705	0.00

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Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
14 587	VPC Impact Acquisition Hldg. II	USD	12 694	17 504	0.00
14 201	VPC Impact Acquisition Hldg. III, Inc.	USD	13 095	24 142	0.00
17 680	Waldencast Acquisition Corp.	USD	18 421	14 148	0.00
7 231	Warburg Pincus Capital Corp. I-A	USD	7 191	7 593	0.00
12 641	Warburg Pincus Capital Corp. I-B	USD	12 591	11 766	0.00
30 047	Warrior Technologies Acquisition Co.	USD	17 940	16 481	0.00
8 006	Wheels Up Experience, Inc.	USD	9 727	10 168	0.00
24 315	Xos, Inc.	USD	43 597	25 774	0.00
14 228	Yucaipa Acquisition Corp.	USD	21 461	15 082	0.00
9 237	Zimmer Energy Transition Acquisition Corp.	USD	12 349	8 313	0.00
3 002	Z-Work Acquisition Corp.	USD	2 447	1 921	0.00
Total United States			7 032 257	6 062 101	0.54
Total Warrants			8 196 272	7 006 565	0.62
Other transferable securities					
Shares					
Cayman Islands					
20 813	Crystal Peak Acquisition	USD	198 318	199 805	0.02
54 027	TB S.A. Acquisition Corp. A	USD	526 641	530 005	0.04
Total Cayman Islands			724 959	729 810	0.06
Italy					
18 482	VAM Investments Spac BV	EUR	218 189	206 722	0.02
Total Italy			218 189	206 722	0.02
Luxembourg					
27 332	Odyssey Acquisition SA	EUR	323 369	312 013	0.03
18 883	Procaps Group S.A.	USD	192 183	192 606	0.02
Total Luxembourg			515 552	504 619	0.05
Netherlands					
12 964	Climate Transition Capital Acquisition I BV	EUR	153 400	143 485	0.01
31 095	Pegasus Acquisition Co. Europe BV	EUR	366 429	348 123	0.03
Total Netherlands			519 829	491 608	0.04
United Kingdom					
37 521	Hedosophia European Growth	EUR	444 835	441 372	0.04
Total United Kingdom			444 835	441 372	0.04
United States					
709	American Acquisition OP CL A	USD	7 010	7 005	0.00
5 546	Benson Hill, Inc.	USD	55 460	39 543	0.00
20 806	Biotech Acquisition Co. - A	USD	202 610	202 650	0.02
31 126	CM LIFE Sciences III, Inc. - A	USD	303 320	308 770	0.03

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Shares (cont.)					
United States (cont.)					
51 911	Corazon Capital V838 Monoceros Corp. - A	USD	503 092	502 499	0.04
72 140	Decarbonization Plus Acquisition - A	USD	679 073	725 007	0.06
61 989	Direct Selling Acquisition C	USD	623 805	624 849	0.06
82 687	Disruptive Acquisition Corp. A	USD	805 708	802 891	0.07
50 670	Eq Health Acquisition Corp. - A	USD	494 677	495 046	0.04
26 100	Gigcapital5, Inc.	USD	261 000	268 308	0.02
76 990	Global Partner Acquisition Corp. II - A	USD	752 703	746 803	0.07
5 232	Health Sciences Acquisitions	USD	51 434	51 745	0.00
48 527	ITHAX Acquisition Corp. - A	USD	472 363	473 138	0.04
6 233	Kadem Sustainable Impac Cl A	USD	60 304	60 709	0.01
510	Newbury Street Acquisition C	USD	4 913	4 957	0.00
1 386	Nocturne Acquisition Corp.	USD	13 681	13 846	0.00
7 728	Olaplex Hldg., Inc.	USD	189 336	189 336	0.02
66 952	Queen's Gambit Growth Capital - A	USD	661 507	660 816	0.06
3 333	Toast, Inc. Class A	USD	192 942	166 483	0.02
18 049	Trebia Acquisition Corp. - A	USD	179 744	178 866	0.02
3 267	Velo3D, Inc.	USD	32 703	27 345	0.00
	Total United States		6 547 385	6 550 612	0.58
	Total Shares		8 970 749	8 924 743	0.79
Warrants					
British Virgin Islands					
26 558	Nexters, Inc.	USD	41 694	22 308	0.00
	Total British Virgin Islands		41 694	22 308	0.00
Canada					
35 252	Tmc The Metals Co, Inc.	USD	47 878	33 842	0.01
	Total Canada		47 878	33 842	0.01
Cayman Islands					
15 231	Lumiradx Ltd.	USD	8 033	19 191	0.00
18 009	TB S.A. Acquisition Corp. - A	USD	13 630	10 667	0.00
	Total Cayman Islands		21 663	29 858	0.00
Hong Kong					
6 004	Provident Acquisition Corp.	USD	6 136	3 602	0.00
	Total Hong Kong		6 136	3 602	0.00
Italy					
9 241	VAM INVESTMENTS SPAC BV	EUR	0	4 498	0.00
	Total Italy		0	4 498	0.00
Luxembourg					
9 111	Odyssey Acquisition SA	EUR	324	7 180	0.00
	Total Luxembourg		324	7 180	0.00

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Warrants (cont.)					
Netherlands					
4 089	Climate Transition Capital Acquisition I BV	EUR	0	602	0.00
5 134	Energy Transition Partners BV	EUR	182	4 016	0.00
14 496	European FinTech IPO Co. 1 BV	EUR	0	7 728	0.00
10 365	Pegasus Acquisition Co. Europe BV	EUR	10 377	10 211	0.00
	Total Netherlands		10 559	22 557	0.00
United Kingdom					
12 507	Hedosophia European Growth	EUR	10 425	14 495	0.00
	Total United Kingdom		10 425	14 495	0.00
United States					
25 567	Archer Aviation, Inc.	USD	54 899	40 651	0.01
900	Benson Hill, Inc.	USD	1 995	1 269	0.00
7 224	CM LIFE Sciences III, Inc. - A	USD	14 736	15 459	0.00
15 126	Corazon Capital V838 Monoceros Corp. - A	USD	14 385	11 496	0.00
13 019	Custom Truck One Source WRTS	USD	22 298	28 381	0.01
30 016	Decarbonization Plus Acquisition - A	USD	54 749	63 034	0.01
22 012	Disruptive Acquisition Corp. A	USD	15 896	14 308	0.00
26 268	Eq Health Acquisition Corp. - A	USD	15 706	15 233	0.00
7 858	Ftac Parnassus Acquisition A	USD	9 965	7 544	0.00
33 525	Glass Houses Acquisition Corp.	USD	23 254	23 464	0.00
5 490	Global Partner Acquisition Corp. II	USD	6 448	4 502	0.00
12 284	Global Synergy Acquisition Corp.	USD	8 247	6 938	0.00
15 010	Golden Arrow Merger Corp. - A	USD	11 388	7 655	0.00
30 175	Hudson Executive Investment Corp.	USD	49 521	23 235	0.00
22 358	Indie Semiconductor, Inc. - A	USD	58 923	79 147	0.01
15 474	ITHAX Acquisition Corp.	USD	8 794	10 057	0.00
2 284	Jasper Therapeutics, Inc.	USD	3 219	3 380	0.00
18 764	Leo Hldg. Corp. II	USD	19 364	12 009	0.00
8 060	Portage Fintech Acquisition - A	USD	21 754	16 362	0.00
13 763	Queen's Gambit Growth Capital	USD	14 316	11 558	0.00
11 063	Redwire Corp.	USD	25 173	24 117	0.00
7 689	RMG Acquisition Corp. III	USD	9 570	6 997	0.00
10 888	Shapeways Hldg., Inc.	USD	12 002	10 779	0.00
17 723	The Beauty Health Co. Erts	USD	45 695	256 629	0.03
9 254	Tortoiseecofin Acquisition A	USD	11 920	11 290	0.00
5 994	VELO3D, Inc.	USD	9 382	9 231	0.00
	Total United States		543 599	714 725	0.07
	Total Warrants		682 278	853 065	0.08
	Total Investments		818 636 210	804 864 651	71.16

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

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		%	Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		%
Holding Companies-Diversified		21.19	Electric		0.26
Retail		5.71	Water		0.25
Internet		4.64	Environmental Control		0.22
Software		3.81	Agriculture		0.21
Semiconductors		2.94	Apparel		0.19
Computers		2.62	Aerospace/Defense		0.18
Biotechnology		2.18	Home Furnishings		0.17
Transportation		1.84	Home Builders		0.16
Oil & Gas		1.78	Telecommunications		0.13
REITS		1.76	Investment Companies		0.10
Commercial Services		1.74	Miscellaneous Manufacturing		0.09
Banks		1.68	Cosmetics/Personal Care		0.07
Insurance		1.52	Forest Products & Paper		0.07
Pharmaceuticals		1.52	Iron/Steel		0.07
Diversified Financial Services		1.51	Airlines		0.06
Media		1.40	Energy-Alternate Sources		0.06
Entertainment		1.34	Leisure Time		0.04
Food		1.33	Savings & Loans		0.04
Beverages		1.01	Auto Parts & Equipment		0.03
Healthcare-Products		0.90	Oil & Gas Services		0.03
Healthcare-Services		0.89	Metal Fabricate/Hardware		0.02
Lodging		0.88	Engineering & Construction		0.01
Machinery-Diversified		0.80	Food Service		0.01
Auto Manufacturers		0.63	Machinery-Construction & Mining		0.01
Chemicals		0.54	Packaging & Containers		0.01
Distribution/Wholesale		0.53	Textiles		0.01
Pipelines		0.49	Real Estate		0.00
Electronics		0.39	Short terms		0.00
Mining		0.38			
Household Products/Wares		0.36			
Private Equity		0.35			
					71.16

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	21/12/2021	Goldman Sachs & Co LLC	(170)	22 373 594	250 412
USD	2 Year US Treasury Note	Chicago Board of Trade	31/12/2021	Goldman Sachs & Co LLC	(91)	20 024 977	21 287
USD	5 Year US Treasury Note	Chicago Board of Trade	31/12/2021	Goldman Sachs & Co LLC	(163)	20 006 977	103 148
EUR	Allianz	Eurex Deutschland	16/12/2022	UBS AG London Branch	6	59 663	4 381
EUR	Allianz	Eurex Deutschland	15/12/2023	UBS AG London Branch	13	141 488	15 916
EUR	ASS Generali	Eurex Deutschland	17/12/2021	UBS AG London Branch	91	163 470	105 465
EUR	ASS Generali	Eurex Deutschland	15/12/2023	UBS AG London Branch	49	56 448	7 042

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
EUR	AXA S.A.	Eurex Deutschland	17/12/2021	UBS AG London Branch	112	185 617	74 428
EUR	AXA S.A.	Eurex Deutschland	15/12/2023	UBS AG London Branch	92	154 177	41 029
EUR	Basf SE	Eurex Deutschland	17/12/2021	UBS AG London Branch	18	68 842	29 206
EUR	Basf SE	Eurex Deutschland	16/12/2022	UBS AG London Branch	37	142 494	26 645
EUR	Basf SE	Eurex Deutschland	15/12/2023	UBS AG London Branch	12	46 214	7 969
EUR	Bayer	Eurex Deutschland	17/12/2021	UBS AG London Branch	49	113 577	6 467
EUR	Bayer	Eurex Deutschland	16/12/2022	UBS AG London Branch	93	197 781	(13 519)
EUR	Bayer	Eurex Deutschland	15/12/2023	UBS AG London Branch	73	155 247	(2 011)
EUR	Bayer	Eurex Deutschland	20/12/2024	UBS AG London Branch	30	63 800	1 217
EUR	Bouygues S.A.	Eurex Deutschland	17/12/2021	UBS AG London Branch	32	63 047	31 523
EUR	Danone	Eurex Deutschland	17/12/2021	UBS AG London Branch	22	49 464	1 020
EUR	DAX Index	Eurex Deutschland	17/12/2021	Goldman Sachs & Co LLC	42	18 603 929	(124 634)
EUR	Engie S.A.	Eurex Deutschland	16/12/2022	UBS AG London Branch	86	64 785	5 980
EUR	Engie S.A.	Eurex Deutschland	15/12/2023	UBS AG London Branch	61	52 315	20 722
EUR	Engie S.A.	Eurex Deutschland	20/12/2024	UBS AG London Branch	65	51 226	1 507
EUR	ENI SPA	Eurex Deutschland	16/12/2022	UBS AG London Branch	182	173 173	93 020
EUR	ENI SPA	Eurex Deutschland	15/12/2023	UBS AG London Branch	258	224 257	76 743
EUR	ENI SPA	Eurex Deutschland	20/12/2024	UBS AG London Branch	132	105 557	16 023
EUR	Euro Stoxx 50 Index	Eurex Deutschland	17/12/2021	Goldman Sachs & Co LLC	(203)	9 523 602	250 724
EUR	Euro Stoxx 50 Index	Eurex Deutschland	18/12/2026	UBS AG London Branch	36	436 831	106 301
EUR	Euro Stoxx 50 Index	Eurex Deutschland	17/12/2027	UBS AG London Branch	15	178 884	43 411
EUR	Euro Stoxx 50 Index	Eurex Deutschland	15/12/2028	UBS AG London Branch	4	46 914	12 719
EUR	Euro Stoxx Dividends	Eurex Deutschland	17/12/2021	UBS AG London Branch	60	597 323	178 362
EUR	Europe Stoxx 600 Index	Eurex Deutschland	17/12/2021	Goldman Sachs & Co LLC	(168)	4 417 825	113 902
GBP	FTSE 100 Index	ICE Futures Europe	17/12/2021	Goldman Sachs & Co LLC	(499)	47 592 406	(571 855)
USD	FTSE China A50 Index	Singapore Exchange	28/10/2021	Goldman Sachs & Co LLC	1 110	17 197 230	66 953

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
ZAR	FTSE JSE TOP 40 Index	South African Futures Exchange	15/12/2021	Goldman Sachs & Co LLC	(275)	10 634 613	(26 036)
EUR	FTSE MIB Index	Borsa Italiana	17/12/2021	Goldman Sachs & Co LLC	(24)	3 528 725	24 797
USD	FTSE Taiwan Index	Singapore Exchange	28/10/2021	Goldman Sachs & Co LLC	(36)	2 129 760	840
HKD	Hang Seng Index	Hong Kong Futures Exchange	28/10/2021	Goldman Sachs & Co LLC	(21)	3 307 817	(35 189)
HKD	HSCEI Index	Hong Kong Futures Exchange	28/10/2021	Goldman Sachs & Co LLC	(53)	2 968 746	(19 074)
HKD	HSTECH	Hong Kong Futures Exchange	28/10/2021	Goldman Sachs & Co LLC	(150)	5 849 010	15 079
EUR	IBEX 35 Index	Meff Renta Variable Madrid	15/10/2021	Goldman Sachs & Co LLC	(301)	30 755 478	(153 028)
EUR	Intesa Sanp	Eurex Deutschland	17/12/2021	UBS AG London Branch	183	44 538	1 341
EUR	Intesa Sanp	Eurex Deutschland	15/12/2023	UBS AG London Branch	609	104 458	39 172
EUR	Intesa Sanp	Eurex Deutschland	20/12/2024	UBS AG London Branch	176	26 517	(3 060)
USD	KOTAK MAHINDRA	Singapore Exchange	28/10/2021	UBS AG London Branch	(6)	120 651	2 346
SGD	MSCI Singapore Index	Singapore Exchange	28/10/2021	Goldman Sachs & Co LLC	(57)	1 484 200	22 060
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Goldman Sachs & Co LLC	(49)	14 388 850	562 630
JPY	Nikkei 225 Index	Singapore Exchange	09/12/2021	Goldman Sachs & Co LLC	(3)	398 880	2 958
SEK	OMXS30 Index	NASDAQ OMX Nordic	15/10/2021	Goldman Sachs & Co LLC	1 612	41 518 183	(1 154 905)
EUR	Orange	Eurex Deutschland	16/12/2022	UBS AG London Branch	183	146 686	29 161
EUR	Orange	Eurex Deutschland	15/12/2023	UBS AG London Branch	519	374 287	31 808
EUR	Orange	Eurex Deutschland	20/12/2024	UBS AG London Branch	186	122 263	5 992
EUR	REPSOL S.A.	Eurex Deutschland	15/12/2023	UBS AG London Branch	30	18 984	1 947
EUR	REPSOL S.A.	Eurex Deutschland	20/12/2024	UBS AG London Branch	49	29 871	(227)
USD	Russell 2000 Mini Index	Chicago Mercantile Exchange	17/12/2021	Goldman Sachs & Co LLC	(105)	11 554 200	183 214
USD	S&P 500 Annual Index	Chicago Mercantile Exchange	15/12/2023	UBS AG London Branch	20	325 750	11 235
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Goldman Sachs & Co LLC	(41)	8 810 387	331 038
USD	S&P MidCap 400 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Goldman Sachs & Co LLC	(1)	263 320	7 819
CAD	S&P TSX 60 Index	Montreal Exchange	16/12/2021	Goldman Sachs & Co LLC	(2)	377 661	10 094
USD	SGX Nifty 50 Index	Singapore Exchange	28/10/2021	Goldman Sachs & Co LLC	(8)	281 632	1 907

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
AUD	SPI 200 Index	Australian Stock Exchange	16/12/2021	Goldman Sachs & Co LLC	2	263 405	3 644
EUR	Telefonica	Eurex Deutschland	16/12/2022	UBS AG London Branch	477	145 944	10 848
EUR	Telefonica	Eurex Deutschland	15/12/2023	UBS AG London Branch	346	103 457	1 829
EUR	Total SE	Eurex Deutschland	17/12/2021	UBS AG London Branch	30	91 789	30 944
EUR	Total SE	Eurex Deutschland	16/12/2022	UBS AG London Branch	97	288 015	108 616
EUR	Total SE	Eurex Deutschland	15/12/2023	UBS AG London Branch	81	234 124	59 389
EUR	Total SE	Eurex Deutschland	20/12/2024	UBS AG London Branch	39	105 630	8 417
EUR	Unibail	Eurex Deutschland	20/12/2024	UBS AG London Branch	13	28 626	(3 013)
EUR	Euro Stoxx 50 Index	Eurex Deutschland	16/12/2022	UBS AG London Branch	25	326 534	113 287
EUR	Euro Stoxx 50 Index	Eurex Deutschland	15/12/2023	UBS AG London Branch	93	1 219 018	393 721
EUR	Euro Stoxx 50 Index	Eurex Deutschland	20/12/2024	UBS AG London Branch	105	1 334 937	382 649
EUR	Euro Stoxx 50 Index	Eurex Deutschland	19/12/2025	UBS AG London Branch	95	1 174 770	307 305
Total Futures contracts						308 214 850	2 313 058

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
EUR	795 500 000	USD	939 453 993	04/10/2021	State Street Bank London	(17 509 274)
GBP	29 240 000	USD	40 177 178	04/10/2021	State Street Bank London	(751 413)
USD	4 552 809	EUR	3 900 000	04/10/2021	State Street Bank London	32 904
USD	162 422	GBP	120 000	04/10/2021	State Street Bank London	620
AUD	3 500 000	USD	2 538 998	15/12/2021	State Street Bank London	(9 922)
CNH	576 940 000	USD	88 766 842	15/12/2021	Merrill Lynch International Ltd.	140 307
EUR	19 500 000	USD	22 661 494	15/12/2021	State Street Bank London	(28 600)
GBP	1 800 000	USD	2 460 175	15/12/2021	State Street Bank London	(32 893)
HKD	12 600 000	USD	1 618 844	15/12/2021	State Street Bank London	21
JPY	463 000 000	USD	4 166 249	15/12/2021	State Street Bank London	(14 036)
RUB	9 600 000	USD	130 168	15/12/2021	Merrill Lynch International Ltd.	12
SEK	64 300 000	USD	7 386 284	15/12/2021	State Street Bank London	(31 638)
TWD	10 000 000	USD	362 792	15/12/2021	Merrill Lynch International Ltd.	(2 109)
USD	142 532 656	CNH	928 400 000	15/12/2021	Merrill Lynch International Ltd.	(534 904)
USD	53 133 607	EUR	44 800 000	15/12/2021	State Street Bank London	1 135 982
USD	3 007 301	GBP	2 200 000	15/12/2021	State Street Bank London	40 623
USD	3 471 554	HKD	27 000 000	15/12/2021	State Street Bank London	2 557
USD	9 256 677	INR	685 800 000	15/12/2021	Merrill Lynch International Ltd.	82 558

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	5 837 177	JPY	640 000 000	15/12/2021	State Street Bank London	97 618
USD	1 707 490	KRW	1 977 000 000	15/12/2021	Merrill Lynch International Ltd.	38 828
USD	3 649 460	MYR	15 200 000	15/12/2021	Morgan Stanley & Co., Inc.	31 921
USD	4 999 974	SEK	43 100 000	15/12/2021	State Street Bank London	70 187
USD	760 313	THB	24 700 000	15/12/2021	Merrill Lynch International Ltd.	30 600
USD	363 785	TWD	10 000 000	15/12/2021	Merrill Lynch International Ltd.	3 102
Total forward foreign exchange contracts						(17 206 949)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	Advanced Micro Devices, Inc.	Put	110.0000	17/12/2021	122	148 352	-
Total Options						148 352	-

Goldman Sachs International is the counterparty to these options.

Interest rate swaps

Notional Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ depreciation USD	Commitment USD
21 610 CMS 10 Year ^(a)	Cap 0.7% 28/01/2022	GBP	28/01/2022	Morgan Stanley & Co. International	221 693	835 043
19 707 CMS 10 Year ^(a)	Cap 0.7% 28/01/2022	GBP	28/01/2022	Morgan Stanley & Co. International	344 210	761 573
21 639 CMS 10 Year ^(a)	Cap 0.8% 10/03/2022	GBP	10/03/2022	Goldman Sachs International	205 306	744 183
Total Interest rate swaps					771 209	2 340 799

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

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Barclays Bank Plc.	Advertising	Equity	Short	1 032 599	3 139
Barclays Bank Plc.	Aerospace/Defense	Equity	Long	10 023 382	46 885
Barclays Bank Plc.	Aerospace/Defense	Equity	Short	323 757	102 278
Barclays Bank Plc.	Agriculture ^(a)	Equity	Short	6 980	2 785
Barclays Bank Plc.	Airlines	Equity	Long	2 381 262	(5 452)
Barclays Bank Plc.	Airlines	Equity	Short	1 380 734	(118 884)
Barclays Bank Plc.	Apparel	Equity	Long	28 096 530	338 706
Barclays Bank Plc.	Apparel	Equity	Short	4 414 641	790 610
Barclays Bank Plc.	Auto Manufacturers	Equity	Long	8 867 922	(197 484)
Barclays Bank Plc.	Auto Manufacturers	Equity	Short	6 330 067	131 187
Barclays Bank Plc.	Auto Parts & Equipment	Equity	Short	1 949 685	(169 051)
Barclays Bank Plc.	Banks	Equity	Long	1 315 944	24 422
Barclays Bank Plc.	Banks	Equity	Short	2 667 137	(251 825)
Barclays Bank Plc.	Beverages	Equity	Long	89 915	(3 126)

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Barclays Bank Plc.	Beverages	Equity	Short	18 932 031	2 619 364
Barclays Bank Plc.	Biotechnology	Equity	Long	347 641	(4 677)
Barclays Bank Plc.	Biotechnology	Equity	Short	707 605	12 355
Barclays Bank Plc.	Building Materials	Equity	Long	1 682 582	(85 620)
Barclays Bank Plc.	Building Materials	Equity	Short	18 652 456	1 052 583
Barclays Bank Plc.	Chemicals	Equity	Long	1 704 683	60 980
Barclays Bank Plc.	Chemicals	Equity	Short	144 244	12 196
Barclays Bank Plc.	Commercial Services	Equity	Long	8 155 030	107 983
Barclays Bank Plc.	Commercial Services	Equity	Short	1 897 281	168 087
Barclays Bank Plc.	Computers	Equity	Long	713 504	(96 221)
Barclays Bank Plc.	Computers	Equity	Short	8 619 744	340 559
Barclays Bank Plc.	Cosmetics/Personal Care	Equity	Long	86 544	(7 223)
Barclays Bank Plc.	Cosmetics/Personal Care	Equity	Short	636 751	29 101
Barclays Bank Plc.	Diversified Financial Services	Equity	Long	124 680	(2 187)
Barclays Bank Plc.	Diversified Financial Services	Equity	Short	7 441 804	795 021
Barclays Bank Plc.	Electric	Equity	Long	5 479 034	109 036
Barclays Bank Plc.	Electric	Equity	Short	2 550 373	55 909
Barclays Bank Plc.	Electronics	Equity	Long	314 135	38 715
Barclays Bank Plc.	Electronics	Equity	Short	6 447	2 678
Barclays Bank Plc.	Energy-Alternate Sources	Equity	Short	908 084	166 817
Barclays Bank Plc.	Engineering & Construction	Equity	Long	159 434	(13 857)
Barclays Bank Plc.	Engineering & Construction ^(a)	Equity	Short	8 057	334
Barclays Bank Plc.	Entertainment	Equity	Long	85 113	6 921
Barclays Bank Plc.	Entertainment	Equity	Short	61 930	1 024
Barclays Bank Plc.	Environmental Control	Equity	Short	104 429	(5 550)
Barclays Bank Plc.	Food	Equity	Long	327 321	12 636
Barclays Bank Plc.	Food	Equity	Short	476 203	16 797
Barclays Bank Plc.	Forest Products & Paper	Equity	Short	1 154 189	60 310
Barclays Bank Plc.	Gas	Equity	Long	1 873 442	(125 487)
Barclays Bank Plc.	Hand/Machine Tools	Equity	Long	40	(5)
Barclays Bank Plc.	Healthcare-Products	Equity	Long	52 999	(3 080)
Barclays Bank Plc.	Healthcare-Products	Equity	Short	230 193	53 678
Barclays Bank Plc.	Healthcare-Services	Equity	Short	8 553 289	(35 316)
Barclays Bank Plc.	Holding Companies-Diversified ^(a)	Equity	Short	1 883 054	162 721
Barclays Bank Plc.	Home Builders	Equity	Short	207 243	8 409
Barclays Bank Plc.	Home Furnishings	Equity	Short	3 562 965	808 399
Barclays Bank Plc.	Household Products/Wares	Equity	Short	3 880 779	(56 716)
Barclays Bank Plc.	Insurance	Equity	Long	2 327 909	(113 169)
Barclays Bank Plc.	Insurance ^(a)	Equity	Short	703 757	(47 988)
Barclays Bank Plc.	Internet	Equity	Long	3 565 136	(385 881)
Barclays Bank Plc.	Internet	Equity	Short	17 244 845	1 486 185
Barclays Bank Plc.	Leisure Time	Equity	Short	6 969 919	827 837

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Barclays Bank Plc.	Lodging	Equity	Short	204 557	7 947
Barclays Bank Plc.	Machinery-Construction & Mining	Equity	Long	79 488	(2 754)
Barclays Bank Plc.	Machinery-Construction & Mining	Equity	Short	264 743	(13 877)
Barclays Bank Plc.	Machinery-Diversified	Equity	Long	1 170 365	3 843
Barclays Bank Plc.	Machinery-Diversified	Equity	Short	214 274	40 470
Barclays Bank Plc.	Media	Equity	Long	341 917	10 253
Barclays Bank Plc.	Media	Equity	Short	2 030 717	112 722
Barclays Bank Plc.	Metal Fabricate/Hardware	Equity	Short	44 966	3 890
Barclays Bank Plc.	Mining	Equity	Long	4 250 705	(535 504)
Barclays Bank Plc.	Mining	Equity	Short	1 136 671	156 015
Barclays Bank Plc.	Miscellaneous Manufacturing	Equity	Long	4 035 637	(103 035)
Barclays Bank Plc.	Miscellaneous Manufacturing	Equity	Short	470 847	9 479
Barclays Bank Plc.	Oil & Gas	Equity	Long	1 121 614	(89 516)
Barclays Bank Plc.	Oil & Gas	Equity	Short	21 528 282	(1 160 738)
Barclays Bank Plc.	Oil & Gas Services	Equity	Short	10 660 330	(565 292)
Barclays Bank Plc.	Packaging & Containers	Equity	Short	32 519	1 853
Barclays Bank Plc.	Pharmaceuticals	Equity	Long	15 176 913	214 329
Barclays Bank Plc.	Pharmaceuticals	Equity	Short	5 778 752	30 669
Barclays Bank Plc.	Private Equity	Equity	Long	116 893	30 845
Barclays Bank Plc.	Real Estate	Equity	Long	63 408	(1 420)
Barclays Bank Plc.	Real Estate	Equity	Short	1 941 197	(62 602)
Barclays Bank Plc.	REITS	Equity	Short	2 073 968	17 060
Barclays Bank Plc.	Retail	Equity	Long	8 666	71
Barclays Bank Plc.	Retail	Equity	Short	25 691 624	1 151 996
Barclays Bank Plc.	Semiconductors	Equity	Long	3 872 116	(26 571)
Barclays Bank Plc.	Semiconductors	Equity	Short	978 050	7 842
Barclays Bank Plc.	Software	Equity	Long	7 973 202	(160 079)
Barclays Bank Plc.	Software ^(a)	Equity	Short	21 905 542	2 383 462
Barclays Bank Plc.	Telecommunications	Equity	Short	455 869	33 636
Barclays Bank Plc.	Toys/Games/Hobbies	Equity	Short	3 894 062	25 516
Barclays Bank Plc.	Transportation	Equity	Short	1 197 087	182 199
Barclays Bank Plc.	Water	Equity	Long	868 275	125 177
Citibank N.A.	Aerospace/Defense	Equity	Long	969 910	(16 357)
Citibank N.A.	Agriculture	Equity	Short	7 308 200	668 430
Citibank N.A.	Airlines	Equity	Long	489 554	(37)
Citibank N.A.	Apparel	Equity	Long	105 388	(10 389)
Citibank N.A.	Apparel	Equity	Short	1 564 933	163 883
Citibank N.A.	Auto Manufacturers	Equity	Long	428 310	(33 094)
Citibank N.A.	Auto Manufacturers	Equity	Short	3 193 182	291 228
Citibank N.A.	Auto Parts & Equipment	Equity	Long	1 626 467	5 246
Citibank N.A.	Auto Parts & Equipment	Equity	Short	357 191	21 124
Citibank N.A.	Banks	Equity	Long	5 181 351	(128 331)
Citibank N.A.	Banks	Equity	Short	580 007	17 922

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Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Citibank N.A.	Beverages	Equity	Long	2 333 303	143 001
Citibank N.A.	Beverages	Equity	Short	2 550 699	(5 911)
Citibank N.A.	Biotechnology	Equity	Long	35 377	5 204
Citibank N.A.	Biotechnology	Equity	Short	188 396	110 433
Citibank N.A.	Building Materials	Equity	Long	285 250	(25 997)
Citibank N.A.	Building Materials	Equity	Short	250 605	(22 443)
Citibank N.A.	Chemicals	Equity	Long	9 063 793	(329 125)
Citibank N.A.	Chemicals	Equity	Short	11 667 642	745 733
Citibank N.A.	Commercial Services	Equity	Long	32 493	6 037
Citibank N.A.	Commercial Services	Equity	Short	286 593	2 745
Citibank N.A.	Computers	Equity	Long	191 091	(22 801)
Citibank N.A.	Computers	Equity	Short	1 012 099	3 719
Citibank N.A.	Cosmetics/Personal Care	Equity	Short	6 185 648	159 996
Citibank N.A.	Diversified Financial Services	Equity	Long	1 615 704	(30 211)
Citibank N.A.	Diversified Financial Services	Equity	Short	7 726 173	510 534
Citibank N.A.	Electric	Equity	Long	41 966	7 235
Citibank N.A.	Electric	Equity	Short	192 379	20 500
Citibank N.A.	Electrical Components & Equipment	Equity	Long	4 335 762	58 397
Citibank N.A.	Electrical Components & Equipment	Equity	Short	388 878	(27 060)
Citibank N.A.	Electronics	Equity	Long	3 866 954	(569 501)
Citibank N.A.	Electronics	Equity	Short	6 518 560	417 230
Citibank N.A.	Energy-Alternate Sources	Equity	Long	103 063	3 918
Citibank N.A.	Energy-Alternate Sources	Equity	Short	2 279 067	23 082
Citibank N.A.	Engineering & Construction	Equity	Long	5 092 089	(145 414)
Citibank N.A.	Engineering & Construction	Equity	Short	88 250	19 818
Citibank N.A.	Environmental Control	Equity	Long	9 155	2 181
Citibank N.A.	Food	Equity	Long	535 005	70 899
Citibank N.A.	Food	Equity	Short	801 641	(536)
Citibank N.A.	Food Service	Equity	Long	58 389	(6 044)
Citibank N.A.	Future Index	Derivatives	Short	9 056 571	103 439
Citibank N.A.	Gas	Equity	Long	537 752	(33 357)
Citibank N.A.	Hand/Machine Tools	Equity	Long	41 022	(4 745)
Citibank N.A.	Healthcare-Products	Equity	Short	250 008	(2 419)
Citibank N.A.	Healthcare-Services	Equity	Long	75 957	(22 311)
Citibank N.A.	Healthcare-Services	Equity	Short	185 507	(25 944)
Citibank N.A.	Holding Companies-Diversified	Equity	Short	40 516	1 220
Citibank N.A.	Home Furnishings	Equity	Long	381 214	(15 001)
Citibank N.A.	Home Furnishings	Equity	Short	514 101	(20 590)
Citibank N.A.	Insurance	Equity	Short	328 218	1 912
Citibank N.A.	Internet	Equity	Long	10 787	(2 104)
Citibank N.A.	Internet	Equity	Short	2 455 144	104 165

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Citibank N.A.	Investment Companies	Equity	Short	313 265	41 196
Citibank N.A.	Iron/Steel	Equity	Long	1 237 915	(104 416)
Citibank N.A.	Iron/Steel	Equity	Short	3 619 861	355 349
Citibank N.A.	Leisure Time	Equity	Short	29 487	(3 754)
Citibank N.A.	Lodging	Equity	Long	7 705	(6 935)
Citibank N.A.	Lodging	Equity	Short	78 032	(1 286)
Citibank N.A.	Machinery-Construction & Mining	Equity	Short	1 174 651	(37 655)
Citibank N.A.	Machinery-Diversified	Equity	Long	31 241	(278)
Citibank N.A.	Machinery-Diversified	Equity	Short	150 421	14 853
Citibank N.A.	Media	Equity	Long	6 455 939	(398 151)
Citibank N.A.	Mining	Equity	Long	242 460	(74 338)
Citibank N.A.	Mining	Equity	Short	705 961	10 293
Citibank N.A.	Miscellaneous Manufacturing	Equity	Long	823 490	(121 742)
Citibank N.A.	Miscellaneous Manufacturing	Equity	Short	7 750 258	280 768
Citibank N.A.	Oil & Gas	Equity	Long	491 987	68 209
Citibank N.A.	Oil & Gas Services	Equity	Long	6 109	889
Citibank N.A.	Pharmaceuticals	Equity	Long	1 715 902	31 138
Citibank N.A.	Pharmaceuticals	Equity	Short	6 531 434	(193 505)
Citibank N.A.	Real Estate ^(a)	Equity	Long	90 758	(2 919)
Citibank N.A.	Real Estate	Equity	Short	115 088	(4 535)
Citibank N.A.	REITS	Equity	Short	809 851	150 895
Citibank N.A.	Retail	Equity	Long	-	-
Citibank N.A.	Retail	Equity	Short	1 936 308	673 265
Citibank N.A.	Semiconductors	Equity	Long	3 277 999	(548 600)
Citibank N.A.	Semiconductors	Equity	Short	164 612	14 952
Citibank N.A.	Software	Equity	Long	2 249 306	209 452
Citibank N.A.	Software	Equity	Short	95 553	20 895
Citibank N.A.	Telecommunications	Equity	Long	983 930	(36 233)
Citibank N.A.	Telecommunications	Equity	Short	4 312 271	9 969
Citibank N.A.	Textiles	Equity	Long	1 434 769	(250 174)
Citibank N.A.	Transportation	Equity	Long	375 591	(85 673)
Citibank N.A.	Transportation	Equity	Short	3 149 262	311 035
Credit Suisse AG	Advertising	Equity	Short	12 465	1 989
Credit Suisse AG	Aerospace/Defense	Equity	Long	1 755 387	2 408
Credit Suisse AG	Aerospace/Defense	Equity	Short	81 181	15 244
Credit Suisse AG	Apparel	Equity	Short	160 021	21 734
Credit Suisse AG	Auto Manufacturers	Equity	Long	119 054	(2 539)
Credit Suisse AG	Auto Manufacturers	Equity	Short	39 451	3 292
Credit Suisse AG	Banks	Equity	Long	7 211 484	239 454
Credit Suisse AG	Banks	Equity	Short	50 456	41
Credit Suisse AG	Building Materials	Equity	Short	1 989 633	7 789
Credit Suisse AG	Commercial Services	Equity	Long	749 724	271 054
Credit Suisse AG	Commercial Services	Equity	Short	126 971	16 541
Credit Suisse AG	Computers	Equity	Long	698 287	(28 045)
Credit Suisse AG	Computers	Equity	Short	44 939	13 677

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

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Credit Suisse AG	Diversified Financial Services	Equity	Long	97 714	(1 560)
Credit Suisse AG	Diversified Financial Services	Equity	Short	1 309 779	365 007
Credit Suisse AG	Electric	Equity	Long	1 525	(55)
Credit Suisse AG	Engineering & Construction	Equity	Long	507 143	5 417
Credit Suisse AG	Entertainment	Equity	Long	817 367	(33 327)
Credit Suisse AG	Food	Equity	Long	19	7
Credit Suisse AG	Food	Equity	Short	6 120 205	78 980
Credit Suisse AG	Gas	Equity	Long	4 580 604	(206 755)
Credit Suisse AG	Healthcare-Products	Equity	Short	104 735	(4 863)
Credit Suisse AG	Healthcare-Services	Equity	Long	11 599	(775)
Credit Suisse AG	Healthcare-Services	Equity	Short	83 877	(1 046)
Credit Suisse AG	Holding Companies-Diversified	Equity	Short	2 942 151	(307 597)
Credit Suisse AG	Household Products/Wares	Equity	Short	2 155 015	(5 395)
Credit Suisse AG	Insurance	Equity	Long	608 332	(591)
Credit Suisse AG	Insurance	Equity	Short	2 993	3 052
Credit Suisse AG	Internet	Equity	Short	1 309 792	262 072
Credit Suisse AG	Investment Companies	Equity	Short	892 443	17 754
Credit Suisse AG	Lodging	Equity	Short	3 808	(419)
Credit Suisse AG	Media	Equity	Long	92 667	(1 858)
Credit Suisse AG	Mining	Equity	Long	4 993 221	21 650
Credit Suisse AG	Oil & Gas	Equity	Long	740 732	61 064
Credit Suisse AG	Packaging & Containers	Equity	Short	2 530	541
Credit Suisse AG	Pharmaceuticals	Equity	Long	9	-
Credit Suisse AG	Pharmaceuticals	Equity	Short	676 971	342 176
Credit Suisse AG	Retail	Equity	Short	759 927	82 927
Credit Suisse AG	Semiconductors	Equity	Long	1 045 679	(11 794)
Credit Suisse AG	Semiconductors	Equity	Short	4 691	2 511
Credit Suisse AG	Software	Equity	Long	228 228	(2 999)
Credit Suisse AG	Software	Equity	Short	423 555	79 645
Credit Suisse AG	Telecommunications	Equity	Long	976 744	(20 414)
Credit Suisse AG	Telecommunications	Equity	Short	2 852	430
Credit Suisse Securities (Europe) Limited	Aerospace/Defense	Equity	Short	78 339	17 496
Credit Suisse Securities (Europe) Limited	Agriculture	Equity	Short	77 848	(11 755)
Credit Suisse Securities (Europe) Limited	Auto Manufacturers	Equity	Short	17 012	904
Credit Suisse Securities (Europe) Limited	Beverages	Equity	Long	141 420	4 282
Credit Suisse Securities (Europe) Limited	Beverages	Equity	Short	309	(59)
Credit Suisse Securities (Europe) Limited	Chemicals	Equity	Long	2 772 320	90 662

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

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Credit Suisse Securities (Europe) Limited	Chemicals	Equity	Short	5 327	(874)
Credit Suisse Securities (Europe) Limited	Diversified Financial Services	Equity	Long	213	(5)
Credit Suisse Securities (Europe) Limited	Diversified Financial Services	Equity	Short	38 016	3 229
Credit Suisse Securities (Europe) Limited	Electric	Equity	Long	197 989	(30 763)
Credit Suisse Securities (Europe) Limited	Electronics	Equity	Long	868 169	(66 226)
Credit Suisse Securities (Europe) Limited	Electronics	Equity	Short	85	13
Credit Suisse Securities (Europe) Limited	Energy-Alternate Sources	Equity	Long	1 534 560	118 057
Credit Suisse Securities (Europe) Limited	Engineering & Construction	Equity	Long	610 120	(34 850)
Credit Suisse Securities (Europe) Limited	Engineering & Construction	Equity	Short	3	-
Credit Suisse Securities (Europe) Limited	Future Index	Derivatives	Long	269 962	5 778
Credit Suisse Securities (Europe) Limited	Healthcare-Services	Equity	Short	32 716	199
Credit Suisse Securities (Europe) Limited	Insurance	Equity	Short	572	62
Credit Suisse Securities (Europe) Limited	Iron/Steel	Equity	Long	40 175	1 130
Credit Suisse Securities (Europe) Limited	Mining	Equity	Short	87	1
Credit Suisse Securities (Europe) Limited	Miscellaneous Manufacturing	Equity	Long	31 178	(1 831)
Credit Suisse Securities (Europe) Limited	Oil & Gas Services	Equity	Short	78	(16)
Credit Suisse Securities (Europe) Limited	Pharmaceuticals	Equity	Long	212 514	16 446
Credit Suisse Securities (Europe) Limited	Pharmaceuticals	Equity	Short	1 414 931	119 350
Credit Suisse Securities (Europe) Limited	Retail	Equity	Short	26 072	2 642
Credit Suisse Securities (Europe) Limited	Textiles	Equity	Long	1 944 035	(430 301)
Deutsche Bank AG	Agriculture	Equity	Long	1 652 682	7 999
Deutsche Bank AG	Airlines	Equity	Long	52 245	298
Deutsche Bank AG	Airlines	Equity	Short	1 562 097	(152 246)
Deutsche Bank AG	Auto Manufacturers	Equity	Long	212 367	(4 292)
Deutsche Bank AG	Auto Manufacturers ^(a)	Equity	Short	11 604	(11 604)
Deutsche Bank AG	Banks	Equity	Long	14 946	2 018
Deutsche Bank AG	Beverages	Equity	Long	880 187	(13 971)
Deutsche Bank AG	Building Materials	Equity	Short	1 033 732	144 281
Deutsche Bank AG	Chemicals	Equity	Long	2 311 618	(10 481)
Deutsche Bank AG	Chemicals	Equity	Short	1 855	(1)
Deutsche Bank AG	Commercial Services	Equity	Short	10	5 121

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Deutsche Bank AG	Computers	Equity	Long	4 045 906	(122 726)
Deutsche Bank AG	Computers	Equity	Short	6 954 776	456 618
Deutsche Bank AG	Cosmetics/Personal Care	Equity	Short	10 744 996	782 915
Deutsche Bank AG	Distribution/Wholesale	Equity	Long	4 012 168	316 122
Deutsche Bank AG	Diversified Financial Services	Equity	Short	4 592	(361)
Deutsche Bank AG	Electric	Equity	Long	77 251	1 140
Deutsche Bank AG	Electronics	Equity	Long	2 001 269	51 809
Deutsche Bank AG	Energy-Alternate Sources	Equity	Short	181 448	8 634
Deutsche Bank AG	Engineering & Construction ^(a)	Equity	Long	2 100 873	2 025
Deutsche Bank AG	Engineering & Construction ^(a)	Equity	Short	24 172	2 205
Deutsche Bank AG	Entertainment	Equity	Short	2 664 862	(113 484)
Deutsche Bank AG	Food	Equity	Long	572 968	2 392
Deutsche Bank AG	Food	Equity	Short	52 296	3 733
Deutsche Bank AG	Healthcare-Products	Equity	Long	61 928	8 185
Deutsche Bank AG	Healthcare-Products	Equity	Short	2 937 249	73 066
Deutsche Bank AG	Healthcare-Services	Equity	Short	3 284 627	(79 081)
Deutsche Bank AG	Home Furnishings	Equity	Short	14 489 253	221 780
Deutsche Bank AG	Insurance	Equity	Long	115	3
Deutsche Bank AG	Internet	Equity	Long	2 681 198	(78 302)
Deutsche Bank AG	Internet	Equity	Short	650 364	24 169
Deutsche Bank AG	Iron/Steel	Equity	Long	2 895 088	(125 479)
Deutsche Bank AG	Machinery-Construction & Mining	Equity	Long	4 627 936	(117 040)
Deutsche Bank AG	Machinery-Construction & Mining	Equity	Short	1 767 493	(18 886)
Deutsche Bank AG	Media	Equity	Long	18 998	(1 904)
Deutsche Bank AG	Metal Fabricate/Hardware	Equity	Long	60 891	684
Deutsche Bank AG	Miscellaneous Manufacturing	Equity	Short	1 775 008	(33 774)
Deutsche Bank AG	Office/Business Equipment	Equity	Long	12 758	(54)
Deutsche Bank AG	Oil & Gas ^(a)	Equity	Long	610 016	80 684
Deutsche Bank AG	Pharmaceuticals	Equity	Long	2 224 582	(97 693)
Deutsche Bank AG	Pharmaceuticals	Equity	Short	911 616	1 759
Deutsche Bank AG	Pipelines	Equity	Long	7 622	(6)
Deutsche Bank AG	Real Estate	Equity	Long	388 976	(68)
Deutsche Bank AG	REITS	Equity	Long	26 245	19
Deutsche Bank AG	Retail	Equity	Long	2 254 699	62 739
Deutsche Bank AG	Retail	Equity	Short	19 177 741	(1 344 211)
Deutsche Bank AG	Semiconductors	Equity	Long	2 436 999	39 419
Deutsche Bank AG	Semiconductors	Equity	Short	2 365	517
Deutsche Bank AG	Shipbuilding	Equity	Short	203 113	(18 450)
Deutsche Bank AG	Software	Equity	Short	3 151 802	206 604
Deutsche Bank AG	Toys/Games/Hobbies	Equity	Short	2 871 871	(29 303)
Deutsche Bank AG	Transportation	Equity	Long	840 645	(37 180)

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

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Deutsche Bank AG	Transportation	Equity	Short	7 428 923	79 920
Goldman Sachs International	Advertising	Equity	Long	329 148	11 118
Goldman Sachs International	Advertising	Equity	Short	2 602 668	(139 854)
Goldman Sachs International	Aerospace/Defense	Equity	Short	1 301 685	71 000
Goldman Sachs International	Agriculture	Equity	Long	3 220 963	62 503
Goldman Sachs International	Agriculture	Equity	Short	38 376	1 210
Goldman Sachs International	Airlines	Equity	Long	5 700 827	2 002 536
Goldman Sachs International	Airlines	Equity	Short	169 696	27 479
Goldman Sachs International	Apparel	Equity	Long	85 336	29 266
Goldman Sachs International	Auto Manufacturers	Equity	Long	308 191	(16 684)
Goldman Sachs International	Auto Manufacturers	Equity	Short	1 600 774	41 944
Goldman Sachs International	Auto Parts & Equipment	Equity	Long	120 991	(1 437)
Goldman Sachs International	Auto Parts & Equipment	Equity	Short	164 943	23 704
Goldman Sachs International	Banks	Equity	Long	10 164 805	969 158
Goldman Sachs International	Banks	Equity	Short	13 627 651	(1 003 337)
Goldman Sachs International	Beverages	Equity	Long	290 415	(6 501)
Goldman Sachs International	Beverages	Equity	Short	1 395 266	92 557
Goldman Sachs International	Biotechnology	Equity	Long	48 439	(16 016)
Goldman Sachs International	Biotechnology	Equity	Short	560 298	19 603
Goldman Sachs International	Building Materials	Equity	Short	264 225	26 101
Goldman Sachs International	Chemicals	Equity	Long	25 489 571	753 801
Goldman Sachs International	Chemicals	Equity	Short	153 151	(25 849)
Goldman Sachs International	Coal	Equity	Long	34 082	2 065
Goldman Sachs International	Commercial Services	Equity	Long	1 817 459	352 300
Goldman Sachs International	Commercial Services	Equity	Short	1 585 219	67 931
Goldman Sachs International	Computers	Equity	Long	1 226 930	(32 386)
Goldman Sachs International	Computers	Equity	Short	659 405	(8 913)
Goldman Sachs International	Cosmetics/Personal Care	Equity	Short	309 692	(170 431)
Goldman Sachs International	Distribution/Wholesale	Equity	Long	335 905	12 443
Goldman Sachs International	Diversified Financial Services	Equity	Long	1 653 349	(270 485)
Goldman Sachs International	Diversified Financial Services	Equity	Short	4 949 929	230 019
Goldman Sachs International	Electric	Equity	Long	508 814	25 052
Goldman Sachs International	Electric	Equity	Short	1 227 054	(10 396)
Goldman Sachs International	Electrical Components & Equipment	Equity	Long	2 786 272	(64 034)
Goldman Sachs International	Electrical Components & Equipment	Equity	Short	4 890 813	43 632
Goldman Sachs International	Electronics	Equity	Long	1 220 704	(86 494)
Goldman Sachs International	Electronics	Equity	Short	3 772 914	473 245
Goldman Sachs International	Energy-Alternate Sources	Equity	Long	28 957	(2 645)
Goldman Sachs International	Energy-Alternate Sources	Equity	Short	724 332	(34 358)
Goldman Sachs International	Engineering & Construction ^(a)	Equity	Long	343 161	(18 215)
Goldman Sachs International	Engineering & Construction	Equity	Short	23 291	(7 538)
Goldman Sachs International	Entertainment	Equity	Short	55 915	(10 187)

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	Environmental Control	Equity	Long	11 993	3 488
Goldman Sachs International	Equity Fund	Equity	Long	952 768	367 611
Goldman Sachs International	Equity Fund	Equity	Short	480 697	(46 054)
Goldman Sachs International	Food	Equity	Long	2 216 211	20 563
Goldman Sachs International	Food	Equity	Short	4 242 841	(3 666)
Goldman Sachs International	Food Service	Equity	Short	3 948 073	(101 565)
Goldman Sachs International	Forest Products & Paper	Equity	Short	3 696	493
Goldman Sachs International	Future Index	Derivatives	Short	14 637 134	392 508
Goldman Sachs International	Gas	Equity	Short	10 004	(1 555)
Goldman Sachs International	Healthcare-Products	Equity	Short	1 581 612	(101 770)
Goldman Sachs International	Healthcare-Services	Equity	Short	1 715 083	(65 288)
Goldman Sachs International	Holding Companies-Diversified	Equity	Short	153 971	97 268
Goldman Sachs International	Insurance	Equity	Long	1 361 176	(44 909)
Goldman Sachs International	Insurance	Equity	Short	11 713 608	537 346
Goldman Sachs International	Internet ^(a)	Equity	Long	1 767 351	(81 851)
Goldman Sachs International	Internet	Equity	Short	34 072 214	(95 701)
Goldman Sachs International	Investment Companies	Equity	Short	1 120 651	22 293
Goldman Sachs International	Iron/Steel	Equity	Long	1 698 129	(115 727)
Goldman Sachs International	Iron/Steel	Equity	Short	714 918	60 387
Goldman Sachs International	Lodging	Equity	Short	2 829 941	628 400
Goldman Sachs International	Machinery-Construction & Mining	Equity	Long	77 732	2 737
Goldman Sachs International	Machinery-Construction & Mining	Equity	Short	3 748 529	191 108
Goldman Sachs International	Machinery-Diversified	Equity	Long	627 836	(71 105)
Goldman Sachs International	Machinery-Diversified	Equity	Short	315 941	42 443
Goldman Sachs International	Media	Equity	Long	153 168	4 490
Goldman Sachs International	Metal Fabricate/Hardware	Equity	Short	5 900	848
Goldman Sachs International	Mining	Equity	Long	13 056 338	(1 380 596)
Goldman Sachs International	Mining	Equity	Short	597 044	106 943
Goldman Sachs International	Miscellaneous Manufacturing	Equity	Long	360 480	9 515
Goldman Sachs International	Office/Business Equipment	Equity	Long	21 264	1 125
Goldman Sachs International	Oil & Gas ^(a)	Equity	Long	42 816 929	3 633 653
Goldman Sachs International	Oil & Gas ^(a)	Equity	Short	4 774 196	(473 583)
Goldman Sachs International	Oil & Gas Services	Equity	Long	23 174	2 616
Goldman Sachs International	Oil & Gas Services	Equity	Short	4 572	(607)
Goldman Sachs International	Packaging & Containers	Equity	Short	156 402	23 054
Goldman Sachs International	Pharmaceuticals	Equity	Long	1 534 982	(108 385)
Goldman Sachs International	Pharmaceuticals	Equity	Short	1 275 763	(68 130)
Goldman Sachs International	Pipelines	Equity	Short	111 527	(1 569)
Goldman Sachs International	Private Equity	Equity	Long	2 856 342	(49 643)
Goldman Sachs International	Real Estate	Equity	Long	3 517 462	220 755
Goldman Sachs International	Real Estate ^(a)	Equity	Short	796 160	452
Goldman Sachs International	REITS	Equity	Long	82 165	(1 342)

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

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	REITS	Equity	Short	1 562 457	283 127
Goldman Sachs International	Retail	Equity	Long	171 059	35 806
Goldman Sachs International	Retail	Equity	Short	13 781 521	2 289 227
Goldman Sachs International	Semiconductors	Equity	Long	598 193	16 995
Goldman Sachs International	Semiconductors	Equity	Short	530 396	2 265
Goldman Sachs International	Shipbuilding	Equity	Long	66 347	9 490
Goldman Sachs International	Software	Equity	Long	2 137 833	(95 395)
Goldman Sachs International	Software	Equity	Short	5 833 904	517 447
Goldman Sachs International	Telecommunications	Equity	Long	806 016	92 831
Goldman Sachs International	Telecommunications	Equity	Short	19 225 981	1 183 603
Goldman Sachs International	Textiles	Equity	Long	350 767	(54 451)
Goldman Sachs International	Transportation	Equity	Long	8 439 680	(547 372)
Goldman Sachs International	Transportation	Equity	Short	883 509	(11 749)
JPMorgan Chase Bank N.A.	Advertising	Equity	Short	2 075 456	(21 666)
JPMorgan Chase Bank N.A.	Aerospace/Defense	Equity	Long	2 503 960	(16 307)
JPMorgan Chase Bank N.A.	Aerospace/Defense	Equity	Short	88 899	15 221
JPMorgan Chase Bank N.A.	Agriculture	Equity	Long	496 628	4 617
JPMorgan Chase Bank N.A.	Agriculture	Equity	Short	3 261 436	111 208
JPMorgan Chase Bank N.A.	Airlines	Equity	Long	2 255 500	(29 991)
JPMorgan Chase Bank N.A.	Airlines	Equity	Short	20 046	25
JPMorgan Chase Bank N.A.	Apparel	Equity	Long	1 176 946	(474)
JPMorgan Chase Bank N.A.	Auto Manufacturers	Equity	Long	27 618	(9 129)
JPMorgan Chase Bank N.A.	Auto Manufacturers	Equity	Short	8 554 527	(81 897)
JPMorgan Chase Bank N.A.	Auto Parts & Equipment	Equity	Long	39 624	8 990
JPMorgan Chase Bank N.A.	Auto Parts & Equipment	Equity	Short	60 279	8 691
JPMorgan Chase Bank N.A.	Banks	Equity	Long	3 778 442	91 034
JPMorgan Chase Bank N.A.	Banks	Equity	Short	12 097 378	(404 242)
JPMorgan Chase Bank N.A.	Beverages	Equity	Long	20 560 549	938 110
JPMorgan Chase Bank N.A.	Beverages	Equity	Short	240	(51)
JPMorgan Chase Bank N.A.	Biotechnology	Equity	Long	1 539 429	(17 011)
JPMorgan Chase Bank N.A.	Building Materials	Equity	Long	2 588 459	(210 814)
JPMorgan Chase Bank N.A.	Building Materials	Equity	Short	1 323 615	147 202
JPMorgan Chase Bank N.A.	Chemicals	Equity	Long	31 650 382	(260 023)
JPMorgan Chase Bank N.A.	Chemicals	Equity	Short	117 722	2 179
JPMorgan Chase Bank N.A.	Commercial Services	Equity	Long	1 357 603	43 616
JPMorgan Chase Bank N.A.	Commercial Services	Equity	Short	10 124 573	(308 038)
JPMorgan Chase Bank N.A.	Computers	Equity	Long	7 343 082	(677 158)
JPMorgan Chase Bank N.A.	Computers	Equity	Short	5 061 964	25 709
JPMorgan Chase Bank N.A.	Distribution/Wholesale	Equity	Short	169 855	(16 078)
JPMorgan Chase Bank N.A.	Diversified Financial Services	Equity	Long	11 110 210	(55 414)
JPMorgan Chase Bank N.A.	Diversified Financial Services	Equity	Short	349 419	(53 825)
JPMorgan Chase Bank N.A.	Electric	Equity	Long	2 342 228	(91 158)
JPMorgan Chase Bank N.A.	Electric	Equity	Short	671 213	(45 184)
JPMorgan Chase Bank N.A.	Electrical Components & Equipment	Equity	Long	3 927 659	136 466

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
JPMorgan Chase Bank N.A.	Electrical Components & Equipment	Equity	Short	154 486	(3 342)
JPMorgan Chase Bank N.A.	Electronics	Equity	Long	4 252 315	(149 774)
JPMorgan Chase Bank N.A.	Electronics	Equity	Short	14 943 953	842 758
JPMorgan Chase Bank N.A.	Energy-Alternate Sources ^(a)	Equity	Long	4 046 145	(196 155)
JPMorgan Chase Bank N.A.	Energy-Alternate Sources	Equity	Short	3 319 711	459 560
JPMorgan Chase Bank N.A.	Engineering & Construction	Equity	Long	2 768 524	(106 026)
JPMorgan Chase Bank N.A.	Engineering & Construction ^(a)	Equity	Short	26 320	2 525
JPMorgan Chase Bank N.A.	Entertainment	Equity	Long	2 222 302	239 285
JPMorgan Chase Bank N.A.	Entertainment	Equity	Short	85 074	403
JPMorgan Chase Bank N.A.	Environmental Control	Equity	Short	4 922	304
JPMorgan Chase Bank N.A.	Food	Equity	Long	181 189	13 106
JPMorgan Chase Bank N.A.	Food	Equity	Short	8 874 731	(734 057)
JPMorgan Chase Bank N.A.	Food Service	Equity	Long	20 766	3 565
JPMorgan Chase Bank N.A.	Future Index	Derivatives	Long	850 186	8 407
JPMorgan Chase Bank N.A.	Future Index	Derivatives	Short	22 505 373	521 606
JPMorgan Chase Bank N.A.	Gas	Equity	Long	214 582	(2 973)
JPMorgan Chase Bank N.A.	Gas	Equity	Short	2 991 940	106 269
JPMorgan Chase Bank N.A.	Hand/Machine Tools	Equity	Short	68 511	(24 682)
JPMorgan Chase Bank N.A.	Healthcare-Products	Equity	Long	2 502 449	(28 287)
JPMorgan Chase Bank N.A.	Healthcare-Products	Equity	Short	1 686 324	59 167
JPMorgan Chase Bank N.A.	Healthcare-Services	Equity	Short	1 737 860	(91 676)
JPMorgan Chase Bank N.A.	Holding Companies-Diversified	Equity	Short	3 047	16
JPMorgan Chase Bank N.A.	Home Builders	Equity	Long	61 831	515
JPMorgan Chase Bank N.A.	Home Furnishings	Equity	Long	1 114 326	(139 153)
JPMorgan Chase Bank N.A.	Home Furnishings	Equity	Short	3 164 024	334 244
JPMorgan Chase Bank N.A.	Household Products/Wares	Equity	Short	1 492 522	38 010
JPMorgan Chase Bank N.A.	Insurance	Equity	Long	8 901 774	65 745
JPMorgan Chase Bank N.A.	Insurance	Equity	Short	343 718	10 222
JPMorgan Chase Bank N.A.	Internet	Equity	Long	3 112 363	(365 648)
JPMorgan Chase Bank N.A.	Internet	Equity	Short	10 053 890	414 925
JPMorgan Chase Bank N.A.	Investment Companies	Equity	Long	10 435 052	(1 024 131)
JPMorgan Chase Bank N.A.	Iron/Steel	Equity	Long	9 536 600	(243 230)
JPMorgan Chase Bank N.A.	Iron/Steel	Equity	Short	60 321	621
JPMorgan Chase Bank N.A.	Lodging	Equity	Long	236 858	(103 839)
JPMorgan Chase Bank N.A.	Lodging	Equity	Short	7 299	1 925
JPMorgan Chase Bank N.A.	Machinery-Construction & Mining	Equity	Long	9 143 411	(789 440)
JPMorgan Chase Bank N.A.	Machinery-Construction & Mining	Equity	Short	66 368	(9 281)
JPMorgan Chase Bank N.A.	Machinery-Diversified	Equity	Long	9 017 665	101 282
JPMorgan Chase Bank N.A.	Machinery-Diversified	Equity	Short	805 597	79 554
JPMorgan Chase Bank N.A.	Media	Equity	Long	388 673	(207 866)

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
JPMorgan Chase Bank N.A.	Metal Fabricate/Hardware	Equity	Long	1 008	(107)
JPMorgan Chase Bank N.A.	Metal Fabricate/Hardware	Equity	Short	279 161	(6 743)
JPMorgan Chase Bank N.A.	Mining	Equity	Long	30 955	(8 629)
JPMorgan Chase Bank N.A.	Mining	Equity	Short	479 213	(6 919)
JPMorgan Chase Bank N.A.	Miscellaneous Manufacturing	Equity	Long	3 883 023	(211 916)
JPMorgan Chase Bank N.A.	Miscellaneous Manufacturing	Equity	Short	309 323	54 909
JPMorgan Chase Bank N.A.	Office/Business Equipment	Equity	Long	34 022	(239)
JPMorgan Chase Bank N.A.	Oil & Gas	Equity	Long	4 503 626	287 037
JPMorgan Chase Bank N.A.	Oil & Gas	Equity	Short	2 161 115	(354 953)
JPMorgan Chase Bank N.A.	Oil & Gas Services	Equity	Long	28 633	1 313
JPMorgan Chase Bank N.A.	Oil & Gas Services	Equity	Short	174 684	(14 653)
JPMorgan Chase Bank N.A.	Pharmaceuticals	Equity	Long	15 623 253	942 094
JPMorgan Chase Bank N.A.	Pharmaceuticals	Equity	Short	3 367 847	253 575
JPMorgan Chase Bank N.A.	Private Equity	Equity	Long	36 124	7 056
JPMorgan Chase Bank N.A.	Real Estate	Equity	Long	670 685	4 865
JPMorgan Chase Bank N.A.	Real Estate	Equity	Short	42 520	(1 416)
JPMorgan Chase Bank N.A.	REITS	Equity	Long	1 997 366	15 428
JPMorgan Chase Bank N.A.	REITS	Equity	Short	270 835	8 499
JPMorgan Chase Bank N.A.	Retail	Equity	Long	5 524 563	(755 685)
JPMorgan Chase Bank N.A.	Retail	Equity	Short	10 343 454	528 458
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Long	10 269 429	495 736
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Short	4 472 996	18 826
JPMorgan Chase Bank N.A.	Shipbuilding	Equity	Short	16	1
JPMorgan Chase Bank N.A.	Software	Equity	Long	1 537 688	(142 779)
JPMorgan Chase Bank N.A.	Software	Equity	Short	2 196 896	148 683
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Long	9 756 538	181 529
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Short	2 641 944	(106 577)
JPMorgan Chase Bank N.A.	Textiles	Equity	Long	2 193 379	(401 906)
JPMorgan Chase Bank N.A.	Transportation	Equity	Long	9 671 187	(712 393)
JPMorgan Chase Bank N.A.	Transportation	Equity	Short	4 831 331	455 037
JPMorgan Chase Bank N.A.	Water	Equity	Long	43 643	12
Merrill Lynch International Bank Ltd.	Advertising	Equity	Short	37 922	6 799
Merrill Lynch International Bank Ltd.	Aerospace/Defense	Equity	Long	306 087	(14 601)
Merrill Lynch International Bank Ltd.	Aerospace/Defense	Equity	Short	243 789	(9 643)
Merrill Lynch International Bank Ltd.	Agriculture	Equity	Short	3 305 712	(247 416)
Merrill Lynch International Bank Ltd.	Airlines	Equity	Long	3 873 670	281 007
Merrill Lynch International Bank Ltd.	Airlines	Equity	Short	31 173	57
Merrill Lynch International Bank Ltd.	Auto Manufacturers	Equity	Long	15 156 751	18 708
Merrill Lynch International Bank Ltd.	Auto Manufacturers	Equity	Short	2 207 615	(22 040)
Merrill Lynch International Bank Ltd.	Auto Parts & Equipment	Equity	Long	295 494	(8 294)
Merrill Lynch International Bank Ltd.	Auto Parts & Equipment	Equity	Short	181 053	77 697
Merrill Lynch International Bank Ltd.	Banks	Equity	Long	2 422 031	(48 969)
Merrill Lynch International Bank Ltd.	Banks	Equity	Short	5 906 614	(211 450)

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Merrill Lynch International Bank Ltd.	Beverages	Equity	Long	4 324 919	(85 850)
Merrill Lynch International Bank Ltd.	Beverages	Equity	Short	5 352 062	(82 502)
Merrill Lynch International Bank Ltd.	Biotechnology	Equity	Long	151 009	(35 580)
Merrill Lynch International Bank Ltd.	Biotechnology	Equity	Short	547 065	18 505
Merrill Lynch International Bank Ltd.	Building Materials	Equity	Long	12 301	(2 573)
Merrill Lynch International Bank Ltd.	Building Materials	Equity	Short	4 851 937	(25 271)
Merrill Lynch International Bank Ltd.	Chemicals	Equity	Long	9 093 467	250 709
Merrill Lynch International Bank Ltd.	Chemicals	Equity	Short	16 211 802	1 135 985
Merrill Lynch International Bank Ltd.	Coal	Equity	Long	30 231	221
Merrill Lynch International Bank Ltd.	Commercial Services	Equity	Long	2 752 702	(339 451)
Merrill Lynch International Bank Ltd.	Commercial Services	Equity	Short	17 231 921	(52 682)
Merrill Lynch International Bank Ltd.	Computers	Equity	Long	85 869	(3 147)
Merrill Lynch International Bank Ltd.	Computers	Equity	Short	5 481 697	245 119
Merrill Lynch International Bank Ltd.	Cosmetics/Personal Care	Equity	Short	10 811 565	197 565
Merrill Lynch International Bank Ltd.	Diversified Financial Services	Equity	Long	1 270 356	(106 702)
Merrill Lynch International Bank Ltd.	Diversified Financial Services	Equity	Short	18 821 987	97 460
Merrill Lynch International Bank Ltd.	Electric	Equity	Long	245 411	(88 707)
Merrill Lynch International Bank Ltd.	Electric	Equity	Short	99 403	(5 183)
Merrill Lynch International Bank Ltd.	Electrical Components & Equipment	Equity	Long	1 538 070	(51 970)
Merrill Lynch International Bank Ltd.	Electrical Components & Equipment	Equity	Short	2 879 790	95 033
Merrill Lynch International Bank Ltd.	Electronics	Equity	Long	10 795 268	(1 097 118)
Merrill Lynch International Bank Ltd.	Electronics	Equity	Short	3 190 864	40 009
Merrill Lynch International Bank Ltd.	Energy-Alternate Sources	Equity	Long	1 561 532	113 049
Merrill Lynch International Bank Ltd.	Energy-Alternate Sources (a)	Equity	Short	1 143 908	(23 651)
Merrill Lynch International Bank Ltd.	Engineering & Construction	Equity	Long	2 313 151	(147 844)
Merrill Lynch International Bank Ltd.	Engineering & Construction	Equity	Short	57 729	19 405
Merrill Lynch International Bank Ltd.	Entertainment	Equity	Long	981 071	31 139
Merrill Lynch International Bank Ltd.	Entertainment	Equity	Short	13 165	4 911
Merrill Lynch International Bank Ltd.	Food	Equity	Long	2 799 900	(255 765)
Merrill Lynch International Bank Ltd.	Food	Equity	Short	1 558 538	(109 516)
Merrill Lynch International Bank Ltd.	Food Service	Equity	Long	34 108	(1 114)
Merrill Lynch International Bank Ltd.	Forest Products & Paper	Equity	Short	3 696	944
Merrill Lynch International Bank Ltd.	Gas	Equity	Long	31 909	(6 099)
Merrill Lynch International Bank Ltd.	Gas	Equity	Short	36 013	(5 910)
Merrill Lynch International Bank Ltd.	Hand/Machine Tools	Equity	Short	453 352	20 613
Merrill Lynch International Bank Ltd.	Healthcare-Products	Equity	Long	2 748 580	(297 805)
Merrill Lynch International Bank Ltd.	Healthcare-Products	Equity	Short	5 073 700	481 785
Merrill Lynch International Bank Ltd.	Healthcare-Services	Equity	Long	123 426	(15 578)
Merrill Lynch International Bank Ltd.	Healthcare-Services	Equity	Short	4 265 518	96 518
Merrill Lynch International Bank Ltd.	Holding Companies-Diversified	Equity	Short	435 737	43 558
Merrill Lynch International Bank Ltd.	Home Furnishings	Equity	Long	4 828 964	(1 260 940)

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Merrill Lynch International Bank Ltd.	Home Furnishings	Equity	Short	2 120	177
Merrill Lynch International Bank Ltd.	Household Products/Wares	Equity	Short	104 354	1 653
Merrill Lynch International Bank Ltd.	Insurance	Equity	Long	2 373 509	(45 109)
Merrill Lynch International Bank Ltd.	Insurance ^(a)	Equity	Short	12 729 831	709 941
Merrill Lynch International Bank Ltd.	Internet	Equity	Long	3 213 174	(106 965)
Merrill Lynch International Bank Ltd.	Internet	Equity	Short	60 982 863	2 878 071
Merrill Lynch International Bank Ltd.	Investment Companies	Equity	Short	3 106	(729)
Merrill Lynch International Bank Ltd.	Iron/Steel	Equity	Long	72 211	2 355
Merrill Lynch International Bank Ltd.	Iron/Steel	Equity	Short	10 427 505	969 553
Merrill Lynch International Bank Ltd.	Leisure Time	Equity	Short	1 489 032	(29 879)
Merrill Lynch International Bank Ltd.	Lodging	Equity	Long	91 795	(120 588)
Merrill Lynch International Bank Ltd.	Lodging	Equity	Short	1 427 241	76 627
Merrill Lynch International Bank Ltd.	Machinery-Construction & Mining	Equity	Short	75 133	5 738
Merrill Lynch International Bank Ltd.	Machinery-Diversified	Equity	Long	2 551 151	(166 995)
Merrill Lynch International Bank Ltd.	Machinery-Diversified	Equity	Short	8 764 586	727 932
Merrill Lynch International Bank Ltd.	Media	Equity	Long	50 964	404
Merrill Lynch International Bank Ltd.	Media	Equity	Short	3 567 425	15 585
Merrill Lynch International Bank Ltd.	Metal Fabricate/Hardware	Equity	Short	114 272	4 893
Merrill Lynch International Bank Ltd.	Mining	Equity	Long	65	(9)
Merrill Lynch International Bank Ltd.	Mining	Equity	Short	6 448 846	331 277
Merrill Lynch International Bank Ltd.	Miscellaneous Manufacturing	Equity	Long	75 810	(4 669)
Merrill Lynch International Bank Ltd.	Miscellaneous Manufacturing	Equity	Short	5 035 397	93 612
Merrill Lynch International Bank Ltd.	Oil & Gas	Equity	Long	4 412 605	65 221
Merrill Lynch International Bank Ltd.	Oil & Gas	Equity	Short	12 452 178	(942 603)
Merrill Lynch International Bank Ltd.	Oil & Gas Services	Equity	Long	7 584	966
Merrill Lynch International Bank Ltd.	Oil & Gas Services	Equity	Short	10 020 680	(554 590)
Merrill Lynch International Bank Ltd.	Packaging & Containers	Equity	Long	115 491	(3 565)
Merrill Lynch International Bank Ltd.	Packaging & Containers	Equity	Short	6 459 093	220 668
Merrill Lynch International Bank Ltd.	Pharmaceuticals	Equity	Long	5 146 324	(137 172)
Merrill Lynch International Bank Ltd.	Pharmaceuticals	Equity	Short	12 135 281	364 311
Merrill Lynch International Bank Ltd.	Private Equity	Equity	Long	3 093	174
Merrill Lynch International Bank Ltd.	Real Estate	Equity	Short	8 436	1 040
Merrill Lynch International Bank Ltd.	REITS	Equity	Short	12 994 313	(232 242)
Merrill Lynch International Bank Ltd.	Retail ^(a)	Equity	Long	329 982	(27 569)
Merrill Lynch International Bank Ltd.	Retail	Equity	Short	63 236 322	1 049 791
Merrill Lynch International Bank Ltd.	Semiconductors	Equity	Long	5 393 475	(513 357)
Merrill Lynch International Bank Ltd.	Semiconductors	Equity	Short	6 244 035	172 287
Merrill Lynch International Bank Ltd.	Software	Equity	Long	1 639 109	46 568
Merrill Lynch International Bank Ltd.	Software	Equity	Short	18 958 439	392 815
Merrill Lynch International Bank Ltd.	Telecommunications	Equity	Long	401 651	(1 865)
Merrill Lynch International Bank Ltd.	Telecommunications	Equity	Short	11 430 720	703 772
Merrill Lynch International Bank Ltd.	Textiles	Equity	Long	2 037 602	(215 584)
Merrill Lynch International Bank Ltd.	Toys/Games/Hobbies	Equity	Short	3 407 304	11 256

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Merrill Lynch International Bank Ltd.	Transportation	Equity	Long	43 530	(8 057)
Merrill Lynch International Bank Ltd.	Transportation	Equity	Short	10 041 073	354 226
Morgan Stanley International Plc.	Advertising	Equity	Short	588 960	7 233
Morgan Stanley International Plc.	Aerospace/Defense	Equity	Long	309 050	1 185
Morgan Stanley International Plc.	Aerospace/Defense	Equity	Short	11 523	(22)
Morgan Stanley International Plc.	Agriculture	Equity	Short	666 183	81 120
Morgan Stanley International Plc.	Auto Manufacturers	Equity	Short	89 464	(632)
Morgan Stanley International Plc.	Auto Parts & Equipment	Equity	Long	139 039	(136)
Morgan Stanley International Plc.	Auto Parts & Equipment	Equity	Short	8 441 622	1 291 896
Morgan Stanley International Plc.	Banks	Equity	Long	14 942 061	(331 425)
Morgan Stanley International Plc.	Banks	Equity	Short	872 046	(76 510)
Morgan Stanley International Plc.	Beverages	Equity	Long	1 985 929	3 272
Morgan Stanley International Plc.	Biotechnology	Equity	Long	69 830	(3 501)
Morgan Stanley International Plc.	Biotechnology	Equity	Short	853 077	528 398
Morgan Stanley International Plc.	Building Materials	Equity	Long	62 753	(7 546)
Morgan Stanley International Plc.	Building Materials	Equity	Short	9 513	(559)
Morgan Stanley International Plc.	Chemicals	Equity	Long	5 414 388	(23 632)
Morgan Stanley International Plc.	Commercial Services	Equity	Long	3 227 914	(310 014)
Morgan Stanley International Plc.	Computers	Equity	Long	129 760	(4 585)
Morgan Stanley International Plc.	Diversified Financial Services	Equity	Long	46 172	(321)
Morgan Stanley International Plc.	Diversified Financial Services	Equity	Short	21 063	494
Morgan Stanley International Plc.	Electric	Equity	Long	1 563 210	(362 559)
Morgan Stanley International Plc.	Electric	Equity	Short	137 816	(24 299)
Morgan Stanley International Plc.	Electrical Components & Equipment	Equity	Long	1 391 821	(8 640)
Morgan Stanley International Plc.	Electrical Components & Equipment	Equity	Short	1 126 773	18 740
Morgan Stanley International Plc.	Electronics	Equity	Long	2 658 336	(371 656)
Morgan Stanley International Plc.	Electronics	Equity	Short	15 344 223	233 035
Morgan Stanley International Plc.	Energy-Alternate Sources	Equity	Long	1 302 720	83 315
Morgan Stanley International Plc.	Energy-Alternate Sources	Equity	Short	135 954	(10 790)
Morgan Stanley International Plc.	Engineering & Construction	Equity	Long	1 537 262	(102 956)
Morgan Stanley International Plc.	Environmental Control	Equity	Long	179 226	35 122
Morgan Stanley International Plc.	Environmental Control	Equity	Short	482 594	31 232
Morgan Stanley International Plc.	Food	Equity	Long	3 526 008	(12 467)
Morgan Stanley International Plc.	Food	Equity	Short	1 820 466	105 260
Morgan Stanley International Plc.	Future Index	Derivatives	Long	841 739	(58 809)
Morgan Stanley International Plc.	Healthcare-Products	Equity	Long	17 542	(15 123)
Morgan Stanley International Plc.	Healthcare-Services	Equity	Long	84 684	(2 643)
Morgan Stanley International Plc.	Healthcare-Services	Equity	Short	3 915 574	(184 595)
Morgan Stanley International Plc.	Holding Companies-Diversified	Equity	Long	729 323	(90 900)
Morgan Stanley International Plc.	Insurance	Equity	Short	84 210	9 200
Morgan Stanley International Plc.	Internet	Equity	Long	5 550 262	(212 012)
Morgan Stanley International Plc.	Internet	Equity	Short	1 462 512	697 201

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

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley International Plc.	Iron/Steel	Equity	Long	767 235	(27 693)
Morgan Stanley International Plc.	Lodging	Equity	Short	46 630	4 128
Morgan Stanley International Plc.	Machinery-Diversified	Equity	Long	723 214	28 349
Morgan Stanley International Plc.	Media	Equity	Long	2 602	(73)
Morgan Stanley International Plc.	Metal Fabricate/Hardware	Equity	Long	10 236	250
Morgan Stanley International Plc.	Mining	Equity	Long	444 279	(47 900)
Morgan Stanley International Plc.	Mining	Equity	Short	412 158	14 705
Morgan Stanley International Plc.	Miscellaneous Manufacturing	Equity	Long	1 978 680	56 553
Morgan Stanley International Plc.	Miscellaneous Manufacturing	Equity	Short	204 370	29 653
Morgan Stanley International Plc.	Oil & Gas	Equity	Long	1 694 098	114 550
Morgan Stanley International Plc.	Oil & Gas Services	Equity	Long	4 003	(49)
Morgan Stanley International Plc.	Oil & Gas Services	Equity	Short	11 941	357
Morgan Stanley International Plc.	Pharmaceuticals	Equity	Long	1 971 600	47 506
Morgan Stanley International Plc.	Pharmaceuticals	Equity	Short	552 075	(32 009)
Morgan Stanley International Plc.	Private Equity	Equity	Long	126 639	14 348
Morgan Stanley International Plc.	Private Equity	Equity	Short	2 386 366	208 416
Morgan Stanley International Plc.	Real Estate ^(a)	Equity	Long	980 929	9 375
Morgan Stanley International Plc.	REITS	Equity	Long	88 888	586
Morgan Stanley International Plc.	REITS	Equity	Short	4 264 682	301 081
Morgan Stanley International Plc.	Retail	Equity	Long	8 384	(334)
Morgan Stanley International Plc.	Retail	Equity	Short	1 052 978	309 812
Morgan Stanley International Plc.	Semiconductors	Equity	Long	2 982 392	(192 848)
Morgan Stanley International Plc.	Semiconductors	Equity	Short	111 268	(589)
Morgan Stanley International Plc.	Shipbuilding	Equity	Short	151	26
Morgan Stanley International Plc.	Software	Equity	Long	530 345	(27 913)
Morgan Stanley International Plc.	Software	Equity	Short	86 398	3 950
Morgan Stanley International Plc.	Telecommunications	Equity	Long	2 235 873	(41 852)
Morgan Stanley International Plc.	Telecommunications	Equity	Short	65 962	(1 641)
Morgan Stanley International Plc.	Textiles	Equity	Long	188 740	(1 839)
Morgan Stanley International Plc.	Transportation	Equity	Long	1 317 914	(256 649)
Morgan Stanley International Plc.	Transportation	Equity	Short	57 334	1 137
Morgan Stanley International Plc.	Trucking & Leasing	Equity	Long	1 396 915	27 520
Société Générale	Airlines	Equity	Long	1 598 904	32 955
Société Générale	Apparel	Equity	Short	806 407	(4 299)
Société Générale	Auto Manufacturers	Equity	Short	2 887 475	(16 442)
Société Générale	Banks	Equity	Long	4 089 366	51 856
Société Générale	Banks	Equity	Short	1 831 719	(12 949)
Société Générale	Beverages	Equity	Long	32 530	(3 732)
Société Générale	Beverages	Equity	Short	532 424	50 281
Société Générale	Building Materials	Equity	Long	162 395	(2 911)
Société Générale	Building Materials	Equity	Short	4 250 416	90 476
Société Générale	Chemicals	Equity	Long	147 073	28 857
Société Générale	Chemicals	Equity	Short	89 043	(47)
Société Générale	Commercial Services	Equity	Long	3 509 797	(436 379)
Société Générale	Commercial Services	Equity	Short	165 216	(2 149)

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Société Générale	Computers	Equity	Short	961 245	14 540
Société Générale	Cosmetics/Personal Care	Equity	Short	4 627 242	58 845
Société Générale	Diversified Financial Services	Equity	Long	3 072 598	(13 050)
Société Générale	Diversified Financial Services	Equity	Short	650 835	63 188
Société Générale	Electronics	Equity	Short	1 046 363	70 452
Société Générale	Food	Equity	Long	589 055	20 839
Société Générale	Food	Equity	Short	425 330	3 962
Société Générale	Healthcare-Products	Equity	Short	2 024 943	15 746
Société Générale	Healthcare-Services	Equity	Long	6 857	428
Société Générale	Home Furnishings	Equity	Long	963 529	104 739
Société Générale	Home Furnishings	Equity	Short	3 348 868	(233 603)
Société Générale	Insurance	Equity	Long	8 937 096	2 308
Société Générale	Internet	Equity	Short	4 274 321	(33 660)
Société Générale	Iron/Steel	Equity	Long	345 740	(11 395)
Société Générale	Machinery-Construction & Mining	Equity	Short	1 904 369	(21 539)
Société Générale	Machinery-Diversified	Equity	Long	879 337	(85 287)
Société Générale	Media ^(a)	Equity	Long	1 547 515	(58 226)
Société Générale	Mining	Equity	Long	11 298	(559)
Société Générale	Miscellaneous Manufacturing	Equity	Long	2 628 361	(105 476)
Société Générale	Oil & Gas	Equity	Long	299 154	42 692
Société Générale	Pharmaceuticals	Equity	Long	1 030 526	(56 486)
Société Générale	Pharmaceuticals	Equity	Short	988 943	65 731
Société Générale	REITS	Equity	Long	509 394	(28 071)
Société Générale	REITS	Equity	Short	1 020 907	60 227
Société Générale	Retail	Equity	Long	94 462	2 843
Société Générale	Retail	Equity	Short	539 715	(35 107)
Société Générale	Semiconductors	Equity	Long	2 136 823	(206 645)
Société Générale	Software	Equity	Long	718 334	(25 387)
Société Générale	Software	Equity	Short	82 777	4 665
Société Générale	Telecommunications ^(a)	Equity	Long	1 777 215	(55 823)
Société Générale	Telecommunications	Equity	Short	6 611 118	(221 068)
UBS AG	Advertising	Equity	Short	31 340	14 116
UBS AG	Aerospace/Defense	Equity	Long	1 155 020	12 064
UBS AG	Aerospace/Defense	Equity	Short	361 313	(2 149)
UBS AG	Agriculture	Equity	Long	176 652	3 062
UBS AG	Agriculture	Equity	Short	202 839	(11 192)
UBS AG	Airlines	Equity	Short	80 107	(4 909)
UBS AG	Apparel	Equity	Short	14 678 177	1 865 031
UBS AG	Auto Manufacturers	Equity	Long	22 354	(1 158)
UBS AG	Auto Manufacturers	Equity	Short	1 342 325	153 863
UBS AG	Auto Parts & Equipment	Equity	Long	47 501	(11 828)
UBS AG	Auto Parts & Equipment	Equity	Short	50 889	5 697
UBS AG	Banks	Equity	Long	3 325 116	(83 914)
UBS AG	Banks	Equity	Short	5 296 075	(133 211)

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

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
UBS AG	Beverages	Equity	Long	1 373 379	(1 110)
UBS AG	Beverages	Equity	Short	5 608 466	25 726
UBS AG	Biotechnology	Equity	Long	2 848 527	(1 229 019)
UBS AG	Biotechnology	Equity	Short	17 332	6 239
UBS AG	Building Materials	Equity	Short	448 786	17 096
UBS AG	Chemicals	Equity	Long	7 673 314	(610 500)
UBS AG	Chemicals	Equity	Short	1 101 702	47 101
UBS AG	Coal	Equity	Long	281 264	(3 178)
UBS AG	Commercial Services	Equity	Long	6 855 332	(356 094)
UBS AG	Commercial Services	Equity	Short	6 522 937	421 923
UBS AG	Computers	Equity	Long	70 540	(992)
UBS AG	Computers	Equity	Short	87 727	(5 535)
UBS AG	Cosmetics/Personal Care (a)	Equity	Long	621 008	51 969
UBS AG	Cosmetics/Personal Care	Equity	Short	1 159 513	(94 588)
UBS AG	Distribution/Wholesale	Equity	Long	4 173 795	332 259
UBS AG	Distribution/Wholesale	Equity	Short	64 076	(9 982)
UBS AG	Diversified Financial Services	Equity	Long	1 375 673	(2 096)
UBS AG	Diversified Financial Services	Equity	Short	3 327 368	(56 716)
UBS AG	Electric	Equity	Long	849 778	(161 916)
UBS AG	Electric	Equity	Short	2 602 334	110 577
UBS AG	Electrical Components & Equipment	Equity	Short	3 617 971	40 134
UBS AG	Electronics	Equity	Long	3 642 515	(360 479)
UBS AG	Electronics	Equity	Short	2 856 390	283 548
UBS AG	Energy-Alternate Sources	Equity	Long	269 016	(1 054)
UBS AG	Energy-Alternate Sources	Equity	Short	10 254 822	454 186
UBS AG	Engineering & Construction	Equity	Long	443 207	(640)
UBS AG	Engineering & Construction	Equity	Short	53 179	7 451
UBS AG	Entertainment	Equity	Short	2 984 577	(218 795)
UBS AG	Food	Equity	Long	1 770 209	(23 586)
UBS AG	Food	Equity	Short	1 313 358	(30 545)
UBS AG	Forest Products & Paper	Equity	Short	35 725	(4 996)
UBS AG	Future Index	Derivatives	Long	4 485 298	166 796
UBS AG	Future Index	Derivatives	Short	62 885 680	(640 365)
UBS AG	Hand/Machine Tools	Equity	Short	25 951	(8 868)
UBS AG	Healthcare-Products	Equity	Short	5 014 875	151 360
UBS AG	Healthcare-Services	Equity	Long	934 418	81 947
UBS AG	Healthcare-Services	Equity	Short	3 421 048	(24 774)
UBS AG	Holding Companies-Diversified	Equity	Short	153 223	15 778
UBS AG	Home Furnishings	Equity	Long	5 301 358	(224 383)
UBS AG	Insurance	Equity	Long	57 779	(14 215)
UBS AG	Insurance	Equity	Short	669 163	1 657

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

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Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
UBS AG	Internet	Equity	Long	2 913 265	111 296
UBS AG	Internet	Equity	Short	6 277 395	364 287
UBS AG	Iron/Steel	Equity	Long	2 248 788	220 786
UBS AG	Iron/Steel	Equity	Short	1 417 796	104 946
UBS AG	Lodging	Equity	Long	312 186	(53 917)
UBS AG	Lodging	Equity	Short	194 090	11 050
UBS AG	Machinery-Construction & Mining	Equity	Long	1 502 389	(35 052)
UBS AG	Machinery-Construction & Mining	Equity	Short	1 446 348	(4 259)
UBS AG	Machinery-Diversified	Equity	Long	7 207 731	(116 853)
UBS AG	Machinery-Diversified	Equity	Short	3 729 006	209 962
UBS AG	Metal Fabricate/Hardware	Equity	Long	18 552	2 642
UBS AG	Metal Fabricate/Hardware	Equity	Short	224 669	30 160
UBS AG	Mining	Equity	Long	29 413 976	(2 480 983)
UBS AG	Mining	Equity	Short	627 355	16 070
UBS AG	Miscellaneous Manufacturing	Equity	Long	974 662	(119 757)
UBS AG	Miscellaneous Manufacturing	Equity	Short	2 723 457	279 041
UBS AG	Office/Business Equipment	Equity	Long	501 064	(5 762)
UBS AG	Oil & Gas	Equity	Long	771 346	77 944
UBS AG	Oil & Gas ^(a)	Equity	Short	7 668 900	(1 576 248)
UBS AG	Oil & Gas Services	Equity	Long	74 855	(24 302)
UBS AG	Oil & Gas Services	Equity	Short	859 021	(57 740)
UBS AG	Packaging & Containers	Equity	Short	29 880	4 089
UBS AG	Pharmaceuticals	Equity	Long	6 707 874	(352 133)
UBS AG	Pharmaceuticals	Equity	Short	234 605	(21 364)
UBS AG	Private Equity	Equity	Short	211 562	(10 638)
UBS AG	Real Estate ^(a)	Equity	Long	585 629	(128 821)
UBS AG	Real Estate	Equity	Short	617 914	(20 619)
UBS AG	REITS ^(a)	Equity	Long	1 296 426	(30 192)
UBS AG	REITS	Equity	Short	2 983 301	94 498
UBS AG	Retail	Equity	Long	9 123 865	(800 141)
UBS AG	Retail	Equity	Short	16 892 360	(832 462)
UBS AG	Semiconductors	Equity	Long	17 377 334	(1 764 467)
UBS AG	Semiconductors	Equity	Short	2 879 516	43 367
UBS AG	Shipbuilding	Equity	Long	180 105	(4 975)
UBS AG	Shipbuilding	Equity	Short	206	35
UBS AG	Software	Equity	Long	2 608 156	(101 436)
UBS AG	Software	Equity	Short	12 744 468	(328 007)
UBS AG	Telecommunications	Equity	Long	994 752	2 823
UBS AG	Telecommunications	Equity	Short	8 818 049	(14 110)
UBS AG	Textiles	Equity	Long	1 035 254	(77 815)

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

Unaudited semi-annual report

Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
UBS AG	Transportation	Equity	Long	3 073 270	(364 679)
UBS AG	Transportation	Equity	Short	234 057	14 897
Total				2 367 503 132	21 490 818

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

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Barclays Bank Plc.	116 853 381	224 147 329	11 387 280	(831 546)	67 834	10 623 568
Citibank N.A.	56 872 207	96 906 523	4 924 945	(2 412 472)	(1 178 755)	1 333 718
Credit Suisse AG	25 235 519	19 300 441	996 082	290 342	330 073	1 616 497
Credit Suisse Securities (Europe) Limited	8 622 655	1 691 395	131 192	(327 621)	(321 110)	(517 539)
Deutsche Bank AG	37 083 176	81 887 865	209 921	(33 660)	(857 317)	(681 056)
Goldman Sachs International	141 419 714	170 905 542	5 115 537	5 576 244	(822 725)	9 869 056
JPMorgan Chase Bank N.A.	227 510 452	147 943 948	2 365 052	(3 367 847)	3 454 459	2 451 664
Merrill Lynch International Bank Ltd.	95 735 402	388 994 912	9 111 881	(4 409 090)	(2 861 748)	1 841 043
Morgan Stanley International Plc.	63 161 995	45 315 886	3 545 428	(2 094 144)	(719 899)	731 385
Société Générale	35 087 359	39 069 676	(82 750)	(801 910)	(352 276)	(1 236 936)
UBS AG	136 674 532	207 083 223	681 813	(8 483 859)	31 652 144	23 850 098
Total	944 256 392	1 423 246 740	38 386 381	(16 895 563)	28 390 680	49 881 498

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Barclays Bank Plc., Citigroup Global Markets Ltd, Credit Suisse AG, Credit Suisse Securities (Europe) Limited, Deutsche Bank AG, Goldman Sachs International, JP Morgan Securities PLC, Merrill Lynch International Bank Ltd., Morgan Stanley International Plc., Morgan Stanley Capital Services, Inc., Societe Generale International Ltd, State Street Bank and Trust Co. and UBS AG. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is UBS AG with 2.13% of the NAV.

Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021

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					
62 621	10 Year Japan Government Bond	USD	3 403 688	2 962 604	1.13
552 000	Aluminum Corp. of China Ltd.	HKD	336 001	360 372	0.14
364 000	China Forestry Hldg. Co. Ltd. ^(a)	HKD	118 350	0	0.00
873 571	Country Garden Services Hldg. Co. Ltd.	HKD	6 236 726	5 954 832	2.27
48 829	Daqo New Energy Corp. - ADR	USD	2 557 837	2 401 530	0.92
205 130	GDS Hldg. Ltd. - ADR	USD	10 464 474	10 019 767	3.82
232 360	Huazhu Group Ltd.	HKD	779 040	923 308	0.35
338 435	Luckin Coffee, Inc. - ADR	USD	3 765 313	4 085 341	1.56
2 034 461	Sunac Services Hldg. Ltd. 144A	HKD	4 412 599	3 630 542	1.38
106 860	WuXi AppTec Co. Ltd. - H 144A	HKD	1 510 235	2 156 857	0.82
659 100	Wuxi Biologics Cayman, Inc. 144A	HKD	8 564 172	9 241 406	3.52
96 600	XD, Inc.	HKD	626 204	464 154	0.18
1 693 700	Xinyi Solar Hldg. Ltd.	HKD	2 916 832	2 996 164	1.14
27	Yum China Hldg., Inc.	HKD	1 221	1 379	0.00
18 644	Zai Lab Ltd. - ADR	USD	1 918 826	1 695 406	0.65
260 500	Zylox-Tonbridge Medical Technology Co. Ltd. 144A	HKD	1 434 242	1 264 673	0.48
	Total China		49 045 760	48 158 335	18.36
Hong Kong					
895 700	China Mengniu Dairy Co. Ltd.	HKD	4 116 131	4 978 858	1.90
2 412 900	ESR Cayman Ltd. 144A	HKD	5 871 801	6 325 090	2.41
219 628	HH&L Acquisition Co.	USD	1 826 352	1 881 795	0.72
56 005	Hutchison China MediTech Ltd. - ADR	USD	1 737 068	1 769 138	0.67
179 600	Hutchmed China Ltd.	HKD	1 111 110	1 134 690	0.43
	Total Hong Kong		14 662 462	16 089 571	6.13
Japan					
93 000	Appier Group, Inc.	JPY	1 050 989	1 039 248	0.40
54 886	Bandai Namco Hldg., Inc.	JPY	3 239 710	3 565 408	1.36
24 533	cocokara fine, Inc. ^(a)	JPY	1 501 830	1 538 650	0.59
177 624	Demae-Can Co. Ltd.	JPY	2 248 208	2 310 447	0.88
46	EduLab, Inc.	JPY	2 448	817	0.00
84 524	Fancl Corp.	JPY	2 345 894	2 421 791	0.92
38 096	Information Services International-Dentsu Ltd.	JPY	1 126 263	1 241 782	0.47
290 850	J Front Retailing Co. Ltd.	JPY	2 226 153	2 442 684	0.93
9 560	Japan Hotel REIT Investment Corp.	JPY	4 719 582	4 960 767	1.89
42 950	Jeol Ltd.	JPY	2 535 464	2 726 935	1.04
67 300	Mitsubishi Electric Corp.	JPY	773 275	810 349	0.31
157 312	Pan Pacific International Hldg. Corp.	JPY	2 586 533	2 819 965	1.08
10 318	Pigeon Corp.	JPY	252 502	207 461	0.08
91 751	Plus Alpha Consulting Co. Ltd.	JPY	1 707 326	2 039 229	0.78
48 215	Premier Anti-Aging Co. Ltd.	JPY	4 702 417	5 074 681	1.93
25 275	Roland Corp.	JPY	657 927	1 006 623	0.38
44 743	Shinsei Bank Ltd.	JPY	656 981	648 430	0.25
68 146	SimplexHldg., Inc.	JPY	866 181	1 062 428	0.41

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

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Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
625 250	Toshiba Corp.	JPY	22 454 771	22 798 370	8.69
9 375	Visional, Inc.	JPY	437 698	519 827	0.20
	Total Japan		56 092 152	59 235 892	22.59
Singapore					
7 330	Sea Ltd. - ADR	USD	1 969 614	2 015 868	0.77
	Total Singapore		1 969 614	2 015 868	0.77
South Korea					
9 113	Amorepacific Corp.	KRW	1 538 863	1 185 450	0.45
	Total South Korea		1 538 863	1 185 450	0.45
Thailand					
958 800	Kasikornbank Plc.	THB	3 074 345	3 251 987	1.24
	Total Thailand		3 074 345	3 251 987	1.24
United States					
20 599	Cadence Design Systems, Inc.	USD	2 382 868	2 691 672	1.03
10 294	KLA Corp.	USD	3 093 047	2 971 177	1.13
10 320	Synopsys, Inc.	USD	2 356 047	2 666 130	1.02
	Total United States		7 831 962	8 328 979	3.18
	Total Shares		134 215 158	138 266 082	52.72
Other transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
18 000 000	United States Treasury Bill 0.000% 16/06/2022	USD	15 311 425	15 524 621	5.92
	Total United States		15 311 425	15 524 621	5.92
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		15 311 425	15 524 621	5.92
	Total Investments		149 526 583	153 790 703	58.64

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

Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	
	%		%
Miscellaneous Manufacturing	8.69	Toys/Games/Hobbies	1.36
Real Estate	6.06	Energy-Alternate Sources	1.14
Short terms	5.92	Semiconductors	1.13
Healthcare-Services	4.34	Electronics	1.04
Telecommunications	3.82	Chemicals	0.92
Cosmetics/Personal Care	3.38	Computers	0.88
Software	3.00	Holding Companies-Diversified	0.72
Retail	2.60	Healthcare-Products	0.48
Internet	2.01	Leisure Time	0.38
Food	1.90	Lodging	0.35
REITS	1.89	Machinery-Construction & Mining	0.31
Biotechnology	1.75	Mining	0.14
Beverages	1.56	Forest Products & Paper	0.00
Banks	1.49		
Commercial Services	1.38		58.64

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	17/12/2021	Morgan Stanley	(20)	7 644 000	124 481
USD	FTSE China A50 Index	Singapore Exchange	28/10/2021	Morgan Stanley	(668)	8 929 914	(167 947)
HKD	Hang Seng Index	Hong Kong Futures Exchange	28/10/2021	Morgan Stanley	(136)	18 484 020	(196 891)
HKD	HSCEI Index	Hong Kong Futures Exchange	28/10/2021	Morgan Stanley	(224)	10 826 312	(134 702)
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Morgan Stanley	(15)	3 800 638	240 528
JPY	Nikkei 225 Index	Osaka Exchange	09/12/2021	Morgan Stanley	(20)	4 556 498	(11 100)
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Morgan Stanley	(63)	11 681 188	466 204
AUD	SPI 200 Index	Australian Stock Exchange	16/12/2021	Morgan Stanley	(27)	3 068 267	30 291
JPY	Topix Index	Tokyo Stock Exchange	09/12/2021	Morgan Stanley	(47)	7 380 219	82 961
Total Futures contracts						76 371 056	433 825

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) EUR
AUD	3 277 288	EUR	2 050 007	15/12/2021	State Street Bank and Trust Co.	(9 646)
CHF	1 184 677	EUR	1 087 936	15/12/2021	State Street Bank and Trust Co.	8 238
CNH	6 834 759	EUR	900 000	15/12/2021	State Street Bank and Trust Co.	7 496
CNH	14 246 938	USD	2 200 000	15/12/2021	State Street Bank and Trust Co.	(3 811)
EUR	21 228 722	CNH	163 929 161	15/12/2021	State Street Bank and Trust Co.	(537 229)
EUR	45 903 164	HKD	424 210 466	15/12/2021	State Street Bank and Trust Co.	(1 055 973)
EUR	53 111 402	JPY	6 933 147 036	15/12/2021	State Street Bank and Trust Co.	(458 819)

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

Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR
EUR	145 499 283	USD	172 621 867	15/12/2021	State Street Bank and Trust Co.	(3 227 862)
GBP	20 204	EUR	23 456	15/12/2021	State Street Bank and Trust Co.	17
HKD	5 477 031	EUR	600 000	15/12/2021	State Street Bank and Trust Co.	6 295
HKD	10 119 326	USD	1 300 000	15/12/2021	State Street Bank and Trust Co.	135
JPY	685 030 967	EUR	5 290 000	15/12/2021	State Street Bank and Trust Co.	3 017
JPY	200 195 478	USD	1 800 000	15/12/2021	State Street Bank and Trust Co.	(3 993)
KRW	12 287 620 350	USD	10 460 000	15/12/2021	Morgan Stanley & Co., Inc.	(76 500)
TWD	55 383 000	USD	2 000 000	15/12/2021	Morgan Stanley & Co., Inc.	(2 091)
USD	700 000	AUD	950 827	15/12/2021	State Street Bank and Trust Co.	11 142
USD	4 300 000	CNH	27 978 810	15/12/2021	State Street Bank and Trust Co.	(10 146)
USD	69 949 687	EUR	59 134 765	15/12/2021	State Street Bank and Trust Co.	1 132 321
USD	10 042 886	JPY	1 103 956 628	15/12/2021	State Street Bank and Trust Co.	122 805
USD	16 722 577	KRW	19 400 897 022	15/12/2021	Morgan Stanley & Co., Inc.	299 395
USD	1 650 000	MYR	7 054 575	15/12/2021	Morgan Stanley & Co., Inc.	(24 951)
USD	4 500 000	THB	146 115 000	15/12/2021	State Street Bank and Trust Co.	157 859
USD	2 100 000	TWD	57 935 970	15/12/2021	Morgan Stanley & Co., Inc.	8 914
Total forward foreign exchange contracts						(3 653 387)

Options

Currency	Description	Put/Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
JPY	Nikkei 225 Index	Call	30 250.0000	10/12/2021	57 000	275 443	-
JPY	Nikkei 225 Index	Put	29 000.0000	08/10/2021	27 000	41 146	-
JPY	Nikkei 225 Index	Put	29 250.0000	08/10/2021	27 000	56 789	-
JPY	Nikkei 225 Index	Put	27 750.0000	12/11/2021	(62 000)	(151 467)	13 305 251
JPY	Nikkei 225 Index	Put	28 000.0000	12/11/2021	(43 000)	(119 982)	9 310 969
JPY	Nikkei 225 Index	Put	29 500.0000	12/11/2021	43 000	270 354	-
JPY	Nikkei 225 Index	Put	29 000.0000	12/11/2021	69 000	330 420	-
JPY	Nikkei 225 Index	Put	29 250.0000	12/11/2021	62 000	340 117	-
JPY	Nikkei 225 Index	Put	27 500.0000	10/12/2021	(29 000)	(103 788)	6 167 357
JPY	Nikkei 225 Index	Put	29 000.0000	10/12/2021	29 000	191 501	-
USD	SPDR S&P 500 ETF Trust	Put	415.0000	19/11/2021	(332)	(227 741)	(11 888 347)
USD	SPDR S&P 500 ETF Trust	Put	440.0000	19/11/2021	332	478 399	-
JPY	Topix Index	Put	1 925.0000	12/11/2021	(550 000)	(88 727)	8 187 698
JPY	Topix Index	Put	1 925.0000	12/11/2021	(400 000)	(64 528)	5 954 690
JPY	Topix Index	Put	2 025.0000	12/11/2021	400 000	150 393	-
JPY	Topix Index	Put	2 025.0000	12/11/2021	550 000	206 790	-
Total Options						1 585 119	31 037 618

BOFA Securities, Inc., JPMorgan Chase Bank N.A., Morgan Stanley & Co. International, Morgan Stanley & Co., LLC and UBS AG are the counterparties to these options.

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Bank of America N.A.	Building Materials	Equity	Short	296 763	13 188

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

Unaudited semi-annual report

Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Bank of America N.A.	Cosmetics/Personal Care	Equity	Short	2 626 789	(111 388)
Bank of America N.A.	Electronics	Equity	Short	662 189	920
Bank of America N.A.	Future Index	Derivatives	Long	4 182 979	(590 995)
Bank of America N.A.	Home Furnishings	Equity	Short	1 351 001	448 069
Bank of America N.A.	Internet	Equity	Long	2 597 671	(58 528)
Bank of America N.A.	Machinery-Diversified	Equity	Short	8 437 907	57 705
Bank of America N.A.	Real Estate	Equity	Short	504 050	(15 223)
Bank of America N.A.	Retail	Equity	Long	4 741 093	96 510
Bank of America N.A.	Software	Equity	Long	1 465 865	358 007
Citibank N.A.	Computers	Equity	Long	2 716 676	559 708
Citibank N.A.	Electronics	Equity	Long	3 142 591	143 427
Citibank N.A.	Food	Equity	Long	4 368 913	110 594
Citibank N.A.	Food	Equity	Short	2 114 613	16 919
Citibank N.A.	Home Furnishings	Equity	Long	3 640 860	9 832
Citibank N.A.	Machinery-Diversified	Equity	Short	3 705 856	(50 063)
Citibank N.A.	Pharmaceuticals	Equity	Long	10 311 096	1 448 377
Citibank N.A.	REITS	Equity	Short	1 194 310	(3 619)
Citibank N.A.	Retail	Equity	Short	2 097 244	(170 461)
Citibank N.A.	Semiconductors	Equity	Long	4 747 728	69 183
Goldman Sachs International	Airlines	Equity	Long	7 573 300	452 812
Goldman Sachs International	Apparel	Equity	Short	1 232 000	27 919
Goldman Sachs International	Auto Manufacturers	Equity	Long	4 111 836	353 068
Goldman Sachs International	Beverages	Equity	Short	733 045	(84 930)
Goldman Sachs International	Chemicals	Equity	Long	10 142 728	(316 796)
Goldman Sachs International	Cosmetics/Personal Care	Equity	Short	1 177 151	60 830
Goldman Sachs International	Electrical Components & Equipment	Equity	Long	1 901 521	(35 313)
Goldman Sachs International	Electronics	Equity	Long	11 616 698	(626 770)
Goldman Sachs International	Electronics	Equity	Short	747 508	22 844
Goldman Sachs International	Food	Equity	Long	634 049	82 497
Goldman Sachs International	Home Furnishings	Equity	Long	1 246 927	50 229
Goldman Sachs International	Internet	Equity	Short	1 109 716	105 135
Goldman Sachs International	Semiconductors	Equity	Long	567 504	(228 752)
JPMorgan Chase Bank N.A.	Aerospace/Defense	Equity	Short	3 541 057	(296 923)
JPMorgan Chase Bank N.A.	Apparel	Equity	Short	4 618 349	51 524
JPMorgan Chase Bank N.A.	Auto Manufacturers	Equity	Short	1 551 661	(75 235)
JPMorgan Chase Bank N.A.	Banks	Equity	Short	4 242 719	42 821
JPMorgan Chase Bank N.A.	Beverages	Equity	Short	293 218	(20 091)
JPMorgan Chase Bank N.A.	Biotechnology	Equity	Short	793 326	(7 670)
JPMorgan Chase Bank N.A.	Computers	Equity	Long	2 534 842	109 703
JPMorgan Chase Bank N.A.	Computers	Equity	Short	2 069 012	(43 518)
JPMorgan Chase Bank N.A.	Diversified Financial Services	Equity	Short	2 229 430	(114 787)
JPMorgan Chase Bank N.A.	Engineering & Construction	Equity	Long	5 717 269	551 305
JPMorgan Chase Bank N.A.	Food	Equity	Long	5 157 441	(1 185 996)
JPMorgan Chase Bank N.A.	Future Index	Derivatives	Long	2 706 518	(77 753)
JPMorgan Chase Bank N.A.	Future Index	Derivatives	Short	6 309 044	168 268

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

Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
JPMorgan Chase Bank N.A.	Gas	Equity	Short	613 279	39 542
JPMorgan Chase Bank N.A.	Hand/Machine Tools	Equity	Short	2 038 810	(297 444)
JPMorgan Chase Bank N.A.	Healthcare-Products	Equity	Short	581 759	83 475
JPMorgan Chase Bank N.A.	Healthcare-Services	Equity	Long	1 674 329	299 848
JPMorgan Chase Bank N.A.	Healthcare-Services	Equity	Short	716 537	(74 139)
JPMorgan Chase Bank N.A.	Home Furnishings	Equity	Long	2 444 124	(130 411)
JPMorgan Chase Bank N.A.	Insurance	Equity	Short	3 216 424	435 706
JPMorgan Chase Bank N.A.	Internet	Equity	Long	2 322 805	309 089
JPMorgan Chase Bank N.A.	Internet	Equity	Short	7 008 172	327 894
JPMorgan Chase Bank N.A.	Iron/Steel	Equity	Long	1 894 101	(230 534)
JPMorgan Chase Bank N.A.	Metal	Equity	Long	3 207	(55)
JPMorgan Chase Bank N.A.	Fabricate/Hardware ^(a)	Equity	Long		
JPMorgan Chase Bank N.A.	Office/Business Equipment	Equity	Long	6 071 376	430 273
JPMorgan Chase Bank N.A.	Office/Business Equipment	Equity	Short	2 455 921	(322 944)
JPMorgan Chase Bank N.A.	Oil & Gas Services	Equity	Long	3 826 252	520 193
JPMorgan Chase Bank N.A.	Pharmaceuticals	Equity	Short	1 004 577	380 212
JPMorgan Chase Bank N.A.	Real Estate	Equity	Short	4 918 909	(208 272)
JPMorgan Chase Bank N.A.	Retail	Equity	Long	2 619 679	(330 355)
JPMorgan Chase Bank N.A.	Retail	Equity	Short	1 675 765	154 032
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Long	14 686 682	1 362 932
JPMorgan Chase Bank N.A.	Semiconductors	Equity	Short	3 610 692	(148 558)
JPMorgan Chase Bank N.A.	Software	Equity	Short	1 420 742	1 646
JPMorgan Chase Bank N.A.	Swap Index - Diversified	Derivatives	Long	1 272 454	(64 825)
JPMorgan Chase Bank N.A.	Telecommunications	Equity	Short	4 757 244	(77 562)
JPMorgan Chase Bank N.A.	Transportation	Equity	Long	1 384 063	(130 852)
JPMorgan Chase Bank N.A.	Transportation	Equity	Short	4 823 012	755 785
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Short	4 162 270	(102 276)
Morgan Stanley Capital Services, Inc.	Biotechnology	Equity	Short	3 335 735	(78 215)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Long	629 310	(3 593)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	1 553 129	197 462
Morgan Stanley Capital Services, Inc.	Computers	Equity	Short	3 329 933	(575 000)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Long	1 887 873	42 436
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	3 812 640	33 251
Morgan Stanley Capital Services, Inc.	Future Index	Derivatives	Long	8 181 709	8 271
Morgan Stanley Capital Services, Inc.	Future Index	Derivatives	Short	8 746 843	(583 206)
Morgan Stanley Capital Services, Inc.	Healthcare-Services	Equity	Short	696 327	(58 684)
Morgan Stanley Capital Services, Inc.	Insurance	Equity	Short	3 238 468	(51 927)
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Long	2 828 439	43 614
Morgan Stanley Capital Services, Inc.	Real Estate	Equity	Short	3 447 522	(252 814)
Morgan Stanley Capital Services, Inc.	REITS	Equity	Short	1 301 108	(280 427)
Morgan Stanley Capital Services, Inc.	Retail	Equity	Long	1 778 528	201 996
Morgan Stanley Capital Services, Inc.	Retail	Equity	Short	4 696 436	(171 528)
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Long	2 492 684	(101 494)
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Short	10 025 169	138 218
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	763 780	204 103
Morgan Stanley Capital Services, Inc.	Swap Index - Diversified	Derivatives	Long	8 406 373	(315 800)

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

Unaudited semi-annual report

Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Morgan Stanley Capital Services, Inc.	Swap Index - Diversified	Derivatives	Short	4 968 396	(13 675)
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Short	1 328 484	50 547
UBS AG	Apparel	Equity	Long	1 785 140	32 949
UBS AG	Banks	Equity	Short	977 221	(1 910)
UBS AG	Beverages	Equity	Long	3 335 461	497 956
UBS AG	Beverages	Equity	Short	799 263	(5 232)
UBS AG	Building Materials	Equity	Long	1 302 122	79 172
UBS AG	Building Materials	Equity	Short	3 442 677	350 772
UBS AG	Chemicals	Equity	Long	727 472	(9 851)
UBS AG	Chemicals	Equity	Short	630 053	24 126
UBS AG	Commercial Services	Equity	Long	2 372 399	(41 120)
UBS AG	Computers	Equity	Long	4 422 494	89 995
UBS AG	Electronics	Equity	Long	10 099 772	(550 490)
UBS AG	Engineering & Construction	Equity	Long	5 774 425	192 054
UBS AG	Food	Equity	Short	1 229 547	34 508
UBS AG	Internet	Equity	Short	325 546	(48 289)
UBS AG	Leisure Time	Equity	Short	1 638 112	(108 293)
UBS AG	Lodging	Equity	Long	3 239 088	(307 648)
UBS AG	Mining	Equity	Long	3 500 105	302 923
UBS AG	Oil & Gas	Equity	Long	3 890 070	301 027
UBS AG	Semiconductors	Equity	Short	2 931 981	(57 197)
UBS AG	Software	Equity	Long	7 541 614	(271 410)
UBS AG	Swap Index - Diversified	Derivatives	Short	1 704 714	15 787
UBS AG	Toys/Games/Hobbies	Equity	Short	4 325 989	(6 850)
Total				374 111 399	3 225 497

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

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long EUR	Commitment Short EUR	Unrealised of short portfolio EUR	Unrealised of long portfolio EUR	Realised result (monthly reset) EUR	Market Value EUR
Bank of America N.A.	12 987 608	13 878 699	393 271	(195 006)	(162 326)	35 939
Citibank N.A.	28 927 864	9 112 023	(207 224)	2 341 121	243 971	2 377 868
Credit Suisse Securities (Europe) Limited	-	-	-	-	(1)	(1)
Goldman Sachs International	37 794 563	4 999 420	131 798	(269 025)	360 192	222 965
JPMorgan Chase Bank N.A.	54 315 142	64 489 659	753 762	1 432 562	157 586	2 343 910
Macquarie Bank Limited	-	-	-	-	(172)	(172)
Morgan Stanley Capital Services, Inc.	26 204 916	55 406 240	(1 544 171)	(124 570)	92 074	(1 576 667)
UBS AG	47 990 162	18 005 103	197 422	315 557	125 875	638 854
Total	208 220 255	165 891 144	(275 142)	3 500 639	817 199	4 042 696

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

Unaudited semi-annual report

Lumyna – York Asian Event-Driven UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Bank of America N.A., Citibank N.A., Credit Suisse Securities (Europe) Limited, Goldman Sachs International, JP Morgan Securities PLC, JPMorgan Chase Bank N.A., Morgan Stanley International Plc., State Street Bank and Trust Co. and UBS AG. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Morgan Stanley International Plc. with 7.18% of the NAV.

Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund

Schedule of investments as at September 30, 2021

Nominal value	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Germany					
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/02/2023	EUR	997	1 031	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/05/2023	EUR	995	1 036	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.000% 15/08/2023	EUR	1 003	1 052	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 5.625% 04/01/2028	EUR	1 174	1 390	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 6.250% 04/01/2024	EUR	1 091	1 158	0.00
1 000	Bundesrepublik Deutschland Bundesanleihe - Reg 6.500% 04/07/2027	EUR	1 210	1 412	0.01
Total Germany			6 470	7 079	0.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			6 470	7 079	0.01
Total Investments			6 470	7 079	0.01

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

Unaudited semi-annual report

Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2021) %

Sovereign	0.01
	<u>0.01</u>

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
EUR	Euro Stoxx 50 Index	Call	4 344.1900	07/10/2021	8 229	(995)	35 748 339
EUR	Euro Stoxx 50 Index	Call	4 336.6648	14/10/2021	8 244	(3 042)	35 751 465
EUR	Euro Stoxx 50 Index	Call	4 362.7168	21/10/2021	8 215	(5 561)	35 839 718
EUR	Euro Stoxx 50 Index	Call	4 210.0032	28/10/2021	8 493	(117 414)	35 755 557
EUR	Euro Stoxx 50 Index	Put	4 010.0300	07/10/2021	8 229	(265 772)	32 998 537
EUR	Euro Stoxx 50 Index	Put	3 592.3100	07/10/2021	8 229	13 421	-
EUR	Euro Stoxx 50 Index	Put	4 003.0752	14/10/2021	8 244	(408 934)	33 001 352
EUR	Euro Stoxx 50 Index	Put	3 586.0882	14/10/2021	8 244	40 379	-
EUR	Euro Stoxx 50 Index	Put	4 027.1232	21/10/2021	8 215	(590 632)	33 082 817
EUR	Euro Stoxx 50 Index	Put	3 607.6312	21/10/2021	8 215	91 965	-
EUR	Euro Stoxx 50 Index	Put	3 886.1568	28/10/2021	8 493	(381 503)	33 005 130
EUR	Euro Stoxx 50 Index	Put	3 481.3488	28/10/2021	8 493	89 498	-
Total Options						(1 538 590)	275 182 915

Merrill Lynch International Ltd. is the counterparty to these options.

The counterparties for OTC Derivatives including CFD as at September 30, 2021 is Merrill Lynch International Bank Ltd.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Merrill Lynch International Bank Ltd. with (0.52)% of the NAV.

Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund

Schedule of investments as at September 30, 2021

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	1 161	1 220	0.00
1 000	United States Treasury Note/Bond 6.500% 15/11/2026	USD	1 208	1 275	0.01
1 000	United States Treasury Note/Bond 6.750% 15/08/2026	USD	1 210	1 275	0.00
1 000	United States Treasury Note/Bond 6.875% 15/08/2025	USD	1 176	1 234	0.00
1 000	United States Treasury Note/Bond 7.500% 15/11/2024	USD	1 164	1 215	0.00
1 000	United States Treasury Note/Bond 7.625% 15/02/2025	USD	1 180	1 234	0.00
Total United States			7 099	7 453	0.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			7 099	7 453	0.01
Total Investments			7 099	7 453	0.01
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
57 620 000	MLCX Commodity Enhanced Beta Weekly 0.070% 01/01/1901 31/03/2050	USD	57 620 000	57 620 000	96.78
Total Repurchase Agreement			57 620 000	57 620 000	96.78

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, 2021 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2021)	%
Sovereign	0.01
	<u>0.01</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	46 736 410	USD	54 946 271	29/10/2021	State Street Bank and Trust Co.	(755 725)
USD	5 016	EUR	4 266	29/10/2021	State Street Bank and Trust Co.	69
Total forward foreign exchange contracts						(755 656)

Total return swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ depreciation USD	Commitment USD
57 689 318	ICE BofAML Commodity index eXtra 03 Index	USD 1 Month LIBOR	USD	09/12/2021	Merrill Lynch International Ltd.	1 994 091	91 181
Total return swaps						1 994 091	91 181

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Merrill Lynch International Bank Ltd. and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Merrill Lynch International Bank Ltd. with 0.26% of the NAV.

Lumyna – BOFA MLCX Commodity Alpha UCITS Fund

Schedule of investments as at September 30, 2021

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	1 170	1 220	0.00
1 000	United States Treasury Note/Bond 6.500% 15/11/2026	USD	1 218	1 275	0.00
1 000	United States Treasury Note/Bond 6.750% 15/08/2026	USD	1 219	1 275	0.00
1 000	United States Treasury Note/Bond 6.875% 15/08/2025	USD	1 184	1 234	0.00
1 000	United States Treasury Note/Bond 7.500% 15/11/2024	USD	1 169	1 215	0.00
1 000	United States Treasury Note/Bond 7.625% 15/02/2025	USD	1 186	1 234	0.00
Total United States			7 146	7 453	0.00
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			7 146	7 453	0.00
Total Investments			7 146	7 453	0.00
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
225 960 000	MLCX Commodity Alpha Weekly 0.070% 01/01/1901 31/03/2050	USD	225 960 000	225 960 000	95.02
Total Repurchase Agreement			225 960 000	225 960 000	95.02

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, 2021 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2021)	%
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	186 550 724	USD	219 327 917	29/10/2021	State Street Bank and Trust Co.	(3 023 635)
GBP	9 926 103	USD	13 644 073	29/10/2021	State Street Bank and Trust Co.	(259 770)
USD	614 922	EUR	523 108	29/10/2021	State Street Bank and Trust Co.	8 382
USD	31 907	GBP	23 234	29/10/2021	State Street Bank and Trust Co.	578
Total forward foreign exchange contracts						(3 274 445)

Total return swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ depreciation USD	Commitment USD
238 198 314	Merrill Lynch Commodity Index eXtra Alpha 5 Long Short	USD 3 Month LIBOR	USD	09/12/2021	Merrill Lynch International Ltd.	437 638	79 280
Total return swaps						437 638	79 280

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Merrill Lynch International Bank Ltd. and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is State Street Bank and Trust Co. with 0.03% of the NAV.

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2021

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					
British Virgin Islands					
2 000 000	Best Path Global Ltd. 0.000% 01/06/2022	HKD	257 556	250 750	0.36
	Total British Virgin Islands		257 556	250 750	0.36
	Total Bonds		257 556	250 750	0.36
Shares					
China					
185 000	ANTA Sports Products Ltd.	HKD	1 618 912	3 488 660	5.00
445 034	Beijing Oriental Yuhong Waterproof Technology Co. Ltd. - A	CNY	3 702 529	3 052 220	4.37
2 331 500	China Hongqiao Group Ltd.	HKD	3 222 936	3 000 987	4.30
592 700	Haier Smart Home Co. Ltd.	CNY	2 713 399	2 398 444	3.43
814 757	Hang Zhou Great Star Industrial Co. Ltd. - A	CNY	3 857 965	3 464 717	4.96
140 965	Jiangsu Hengli Hydraulic Co. Ltd.	CNY	1 911 165	1 845 024	2.64
259 000	Longfor Group Hldg. Ltd. 144A	HKD	754 409	1 194 415	1.71
280 500	Shenzhou International Group Hldg. Ltd.	HKD	3 836 627	5 974 180	8.56
8 000	Silergy Corp.	TWD	258 466	1 178 730	1.69
105 000	Wuxi Biologics Cayman, Inc. 144A	HKD	1 438 071	1 706 242	2.44
23 695	Zai Lab Ltd. - ADR	USD	2 425 932	2 497 216	3.58
309 500	Zhongsheng Group Hldg. Ltd.	HKD	2 453 790	2 492 810	3.57
	Total China		28 194 201	32 293 645	46.25
Hong Kong					
2 252 000	CGN New Energy Hldg. Co. Ltd.	HKD	1 515 494	2 389 513	3.42
1 000 000	China Resources Power Hldg. Co. Ltd.	HKD	2 233 038	2 883 880	4.13
60 136	Hutchison China MediTech Ltd. - ADR	USD	2 077 329	2 201 579	3.15
852 500	JS Global Lifestyle Co. Ltd.	HKD	2 480 785	1 982 138	2.84
158 500	Techtronic Industries Co. Ltd.	HKD	2 009 057	3 157 926	4.52
	Total Hong Kong		10 315 703	12 615 036	18.06
	Total Shares		38 509 904	44 908 681	64.31
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
2 400 000	United States Treasury Bill 0.000% 07/10/2021	USD	2 399 984	2 399 987	3.44
2 400 000	United States Treasury Bill 0.000% 02/12/2021	USD	2 399 872	2 399 876	3.44
	Total United States		4 799 856	4 799 863	6.88
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		4 799 856	4 799 863	6.88

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

Unaudited semi-annual report

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
3 200 000	United States Treasury Bill 0.000% 18/11/2021	USD	3 199 829	3 199 872	4.58
	Total United States		3 199 829	3 199 872	4.58
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		3 199 829	3 199 872	4.58
	Total Investments		46 767 145	53 159 166	76.13

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

Unaudited semi-annual report

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	
	%		%
Hand/Machine Tools	9.48	Building Materials	4.37
Retail	8.57	Mining	4.30
Apparel	8.56	Machinery-Diversified	2.64
Electric	7.55	Healthcare-Services	2.44
Sovereign	6.88	Real Estate	2.07
Biotechnology	6.73	Electronics	1.69
Home Furnishings	6.27		
Short terms	4.58		76.13

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
HKD	HSCEI Index	Hong Kong Futures Exchange	28/10/2021	Morgan Stanley & Co. International Plc.	(187)	10 474 633	(89 005)
HKD	HSTECH	Hong Kong Futures Exchange	28/10/2021	Morgan Stanley & Co. International Plc.	(50)	1 949 670	1 419
Total Futures contracts						12 424 303	(87 586)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
EUR	1 009 216	USD	1 186 553	29/10/2021	State Street Bank and Trust Co.	(16 373)
USD	689 588	EUR	588 388	29/10/2021	State Street Bank and Trust Co.	7 356
Total forward foreign exchange contracts						(9 017)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/(depreciation) USD
Merrill Lynch International Bank Ltd.	Beverages	Equity	Short	503 607	116 786
Merrill Lynch International Bank Ltd.	Internet	Equity	Short	1 395 716	177 633
Merrill Lynch International Bank Ltd.	Pharmaceuticals	Equity	Short	890 040	271 512
Merrill Lynch International Bank Ltd.	Real Estate	Equity	Short	392 773	14 500
Merrill Lynch International Bank Ltd.	Software	Equity	Short	2 024 389	188 279
Merrill Lynch International Bank Ltd.	Telecommunications	Equity	Short	1 212 219	176 775
Morgan Stanley International Plc.	Auto Manufacturers	Equity	Short	1 203 047	45 549
Morgan Stanley International Plc.	Electric	Equity	Long	1 176 623	364 669
Morgan Stanley International Plc.	Engineering & Construction	Equity	Long	1 885 914	(517 663)
Morgan Stanley International Plc.	Hand/Machine Tools	Equity	Long	735 249	(30 317)
Morgan Stanley International Plc.	Internet	Equity	Short	1 789 969	45 775
Morgan Stanley International Plc.	Machinery-Diversified	Equity	Long	513 070	(118 034)

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

Lumyna – Zeal Greater China Long Short UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley International Plc.	Miscellaneous Manufacturing	Equity	Long	1 304 886	(142 299)
Morgan Stanley International Plc.	Retail	Equity	Short	1 986 263	19 739
Total				17 013 765	612 904

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Merrill Lynch International Bank Ltd.	-	6 418 744	945 485	-	21 515	967 000
Morgan Stanley International Plc.	5 615 742	4 979 279	111 063	(443 644)	13 121	(319 460)
Total	5 615 742	11 398 023	1 056 548	(443 644)	34 636	647 540

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Merrill Lynch International Bank Ltd., Morgan Stanley International Plc. and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Morgan Stanley International Plc. with 4.75% of the NAV.

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021

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					
Australia					
25 925	Afterpay Ltd.	USD	2 547 813	2 274 400	1.35
	Total Australia		2 547 813	2 274 400	1.35
Canada					
158 105	Trillium Therapeutics, Inc.	USD	2 751 478	2 776 324	1.64
	Total Canada		2 751 478	2 776 324	1.64
Cayman Islands					
2 721	Levera Hldg. Corp.	USD	26 181	26 557	0.02
26 746	TB S.A. Acquisition Corp.	USD	261 501	262 378	0.15
	Total Cayman Islands		287 682	288 935	0.17
South Korea					
55 487	Magnachip Semiconductor Corp.	USD	987 022	985 449	0.58
	Total South Korea		987 022	985 449	0.58
Sweden					
21 238	Veoneer, Inc.	USD	739 104	723 366	0.43
	Total Sweden		739 104	723 366	0.43
United States					
11 613	Accelaron Pharma, Inc.	USD	2 005 065	1 998 597	1.18
15 654	Adit EdTech Acquisition Corp.	USD	159 113	156 227	0.09
7 098	AF Acquisition Corp.	USD	70 142	69 560	0.04
11 489	Agile Growth Corp.	USD	114 434	113 741	0.07
12 466	Altimar Acquisition Corp. II	USD	122 513	122 790	0.07
11 093	Arctos NorthStar Acquisition Corp.	USD	110 919	109 377	0.06
17 198	Astrea Acquisition Corp.	USD	168 661	171 636	0.10
50 502	Atlantic Coastal Acquisition Corp.	USD	504 696	498 960	0.30
863	BOA Acquisition Corp.	USD	8 528	8 526	0.01
3 687	Build Acquisition Corp.	USD	36 525	36 870	0.02
8 345	CF Acquisition Corp. V	USD	82 082	82 615	0.05
348 591	Change Healthcare, Inc.	USD	7 585 690	7 299 496	4.31
52 580	CIIG Capital Partners II, Inc.	USD	525 800	530 006	0.31
52 154	Clarim Acquisition Corp.	USD	525 418	513 195	0.30
89 826	Crown PropTech Acquisitions	USD	914 712	882 091	0.52
32 561	Decarbonization Plus Acquisition Corp. IV	USD	325 610	329 843	0.20
168 615	Desktop Metal, Inc.	USD	1 236 194	1 208 970	0.71
35 079	DHB Capital Corp.	USD	350 385	346 581	0.21
15 056	DiamondHead Hldg. Corp.	USD	150 588	149 054	0.09
8 750	ECP Environmental Growth Opportunities Corp.	USD	85 922	86 450	0.05
26 687	Environmental Impact Acquisition Corp.	USD	262 138	263 934	0.16
9 354	Evolent Health, Inc. - A	USD	286 587	289 974	0.17
133 021	ExOne Co.	USD	3 077 323	3 110 031	1.84
49 449	Ferro Corp.	USD	1 007 135	1 005 793	0.59

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
21 837	Fintech Evolution Acquisition Group	USD	218 796	215 750	0.13
21 832	Five9, Inc.	USD	3 631 230	3 487 444	2.06
110 494	G&P Acquisition Corp.	USD	1 100 949	1 106 045	0.65
34 431	GigCapital4, Inc.	USD	336 350	339 490	0.20
30 020	Global Partner Acquisition Corp. II	USD	302 512	296 898	0.18
20 807	Gores Metropoulos II, Inc.	USD	205 517	205 573	0.12
12 198	Gores Technology Partners II, Inc.	USD	119 427	119 296	0.07
5 796	Healthcare Capital Corp. - A	USD	57 044	57 149	0.03
27 831	Hill-Rom Hldg., Inc.	USD	4 135 240	4 174 650	2.47
34 808	Insight Acquisition Corp.	USD	348 080	346 340	0.21
9 073	InterPrivate II Acquisition Corp.	USD	89 841	90 549	0.05
44 885	Intersect ENT, Inc.	USD	1 217 614	1 220 872	0.72
93 490	Investors Bancorp, Inc.	USD	1 337 925	1 412 634	0.84
8 659	Kansas City Southern	USD	2 396 389	2 343 472	1.39
53 558	Kensington Capital Acquisition Corp. V	USD	535 580	546 292	0.32
98 291	Kismet Acquisition Three Corp.	USD	995 902	970 132	0.57
2 666	Kraton Corp.	USD	119 869	121 676	0.07
47 044	MCAP Acquisition Corp.	USD	461 909	464 324	0.27
10 633	MDH Acquisition Corp.	USD	104 381	104 735	0.06
4 582	Misonix, Inc.	USD	118 647	115 925	0.07
104 330	Mission Advancement Corp.	USD	1 044 802	1 032 867	0.61
79 434	Noble Rock Acquisition Corp.	USD	798 031	786 397	0.47
23 961	Northern Star Investment Corp. IV	USD	239 924	236 255	0.14
37 342	Nuance Communications, Inc.	USD	2 031 615	2 055 304	1.22
10 875	Omnichannel Acquisition Corp. - A	USD	106 914	107 662	0.06
8 306	Pathfinder Acquisition Corp.	USD	81 728	82 063	0.05
35 078	People's United Financial, Inc.	USD	623 021	612 813	0.36
1 174	Peridot Acquisition Corp. II	USD	11 468	11 576	0.01
34 894	Pine Technology Acquisition Corp.	USD	347 787	346 148	0.20
1 568	Plum Acquisition Corp. I	USD	15 589	15 382	0.01
2 971	Reliant Bancorp, Inc.	USD	84 531	93 854	0.06
65 398	Rosecliff Acquisition Corp. I	USD	659 625	647 440	0.38
10 246	Sanderson Farms, Inc.	USD	1 909 818	1 928 297	1.14
47 999	Science Strategic Acquisition Corp. Alpha	USD	479 894	478 070	0.28
23 375	SCP & Co. Healthcare Acquisition Co.	USD	236 030	232 815	0.14
181 196	Select Interior Concepts, Inc.	USD	2 579 698	2 612 846	1.54
10 862	Seven Oaks Acquisition Corp. - A	USD	107 119	107 860	0.06
157	Social Leverage Acquisition Corp. I	USD	1 570	1 556	0.00
32 587	Spartan Acquisition Corp. III	USD	321 037	321 960	0.19
57 191	State Auto Financial Corp.	USD	2 862 192	2 913 881	1.72
30 272	TLG Acquisition One Corp.	USD	299 717	300 450	0.18
19 905	Twin Ridge Capital Acquisition Corp.	USD	198 294	197 657	0.12
23 587	TZP Strategies Acquisition Corp.	USD	237 748	233 983	0.14
21 465	Velocity Acquisition Corp.	USD	210 595	211 645	0.13

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
3 050	VPC Impact Acquisition Hldg. II	USD	30 026	30 042	0.02
15 689	VPC Impact Acquisition Hldg. III, Inc.	USD	154 811	155 478	0.09
11 014	Zoom Video Communications, Inc. - A	USD	2 969 062	2 880 161	1.70
25 282	Z-Work Acquisition Corp.	USD	253 134	250 039	0.15
Total United States			56 445 162	56 008 064	33.10
Total Shares			63 758 261	63 056 538	37.27
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
3 000 000	United States Treasury Bill 0.000% 04/11/2021	USD	2 999 886	2 999 828	1.77
100 000	United States Treasury Bill 0.000% 30/12/2021	USD	99 990	99 990	0.06
Total United States			3 099 876	3 099 818	1.83
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			3 099 876	3 099 818	1.83
Investment funds					
United States					
5 826	SPDR S&P 500 ETF Trust	USD	2 516 356	2 500 170	1.48
Total United States			2 516 356	2 500 170	1.48
Total Investment funds			2 516 356	2 500 170	1.48
Warrants					
Cayman Islands					
24 248	AEA-Bridges Impact Corp.	USD	16 254	15 803	0.01
2 987	Artisan Acquisition Corp.	USD	1 645	3 405	0.00
16 121	Avanti Acquisition Corp.	USD	11 430	10 546	0.01
Total Cayman Islands			29 329	29 754	0.02
Hong Kong					
1 906	Duddell Street Acquisition Corp.	USD	1 052	1 277	0.00
93 544	HH&L Acquisition Co.	USD	60 521	43 320	0.03
1 579	Primavera Capital Acquisition Corp.	USD	1 087	1 342	0.00
134 589	Silver Crest Acquisition Corp.	USD	81 105	88 815	0.05
Total Hong Kong			143 765	134 754	0.08
Malaysia					
234	Catcha Investment Corp.	USD	164	154	0.00
Total Malaysia			164	154	0.00

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
Singapore					
25 120	L Catterton Asia Acquisition Corp.	USD	17 214	17 597	0.01
2 665	Tiga Acquisition Corp.	USD	1 800	1 865	0.00
Total Singapore			19 014	19 462	0.01
United Kingdom					
4 677	SciON Tech Growth I	USD	3 699	3 605	0.00
1 828	SciON Tech Growth II	USD	1 274	1 188	0.00
Total United Kingdom			4 973	4 793	0.00
United States					
4 682	ACE Convergence Acquisition Corp.	USD	2 972	2 739	0.00
90 365	Adit EdTech Acquisition Corp.	USD	49 731	45 056	0.03
70 349	Aequi Acquisition Corp.	USD	55 333	42 139	0.03
36 257	AF Acquisition Corp.	USD	20 320	19 227	0.01
12 841	Alpha Capital Acquisition Co.	USD	7 621	7 063	0.00
31 106	Alpha Partners Technology Merger Corp.	USD	17 419	17 108	0.01
66 762	Altimar Acquisition Corp. II	USD	68 217	70 100	0.04
585	Altimar Acquisition Corp. III	USD	586	603	0.00
8 969	Anzu Special Acquisition Corp. I	USD	5 516	5 652	0.00
63 933	Arrowroot Acquisition Corp.	USD	36 447	36 442	0.02
84 196	Astrea Acquisition Corp.	USD	41 189	65 589	0.04
173 580	Athlon Acquisition Corp.	USD	107 073	121 506	0.07
187 015	Atlantic Avenue Acquisition Corp.	USD	130 392	125 394	0.07
142 071	Authentic Equity Acquisition Corp.	USD	92 721	96 608	0.06
291 790	Biotech Acquisition Co.	USD	186 358	192 494	0.11
121 115	Bite Acquisition Corp.	USD	72 847	70 247	0.04
24 759	BlueRiver Acquisition Corp.	USD	14 912	16 096	0.01
139 449	BOA Acquisition Corp.	USD	94 051	82 414	0.05
49 713	Bright Lights Acquisition Corp.	USD	35 895	47 724	0.03
2 723	Broadscale Acquisition Corp.	USD	2 129	2 042	0.00
138 855	Burgundy Technology Acquisition Corp.	USD	98 161	94 421	0.06
21 425	BYTE Acquisition Corp.	USD	13 341	12 855	0.01
49 518	Carney Technology Acquisition Corp. II	USD	37 613	32 682	0.02
1 695	Cascade Acquisition Corp.	USD	1 141	1 051	0.00
12 282	CF Acquisition Corp. VI	USD	9 232	9 826	0.01
37 693	CHP Merger Corp.	USD	29 796	20 731	0.01
35 574	Churchill Capital Corp. VII	USD	32 572	32 732	0.02
49 605	Clarim Acquisition Corp.	USD	30 538	30 755	0.02
31 355	Class Acceleration Corp.	USD	18 326	18 343	0.01
108 368	CleanTech Acquisition Corp.	USD	53 440	49 849	0.03
23 385	Cohn Robbins Hldg. Corp.	USD	21 514	21 163	0.01
1 590	Colombier Acquisition Corp.	USD	917	890	0.00
13 025	Constellation Acquisition Corp. I	USD	8 359	8 806	0.01
181 245	COVA Acquisition Corp.	USD	109 887	105 122	0.06

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
42 713	Crown PropTech Acquisitions	USD	30 854	21 972	0.01
37 709	D & Z Media Acquisition Corp.	USD	25 746	23 757	0.01
11 817	Deep Lake Capital Acquisition Corp.	USD	8 373	8 954	0.01
128 538	Delwinds Insurance Acquisition Corp.	USD	98 199	83 550	0.05
17 263	DHB Capital Corp.	USD	10 687	11 221	0.01
25 828	DiamondHead Hldg. Corp.	USD	17 337	15 238	0.01
32 143	Digital Transformation Opportunities Corp.	USD	22 943	22 179	0.01
1 692	DPCM Capital, Inc.	USD	1 103	1 049	0.00
152 940	Dune Acquisition Corp.	USD	97 058	99 258	0.06
18 930	E.Merge Technology Acquisition Corp.	USD	13 388	13 232	0.01
139 089	East Resources Acquisition Co.	USD	88 327	89 003	0.05
72 967	Edify Acquisition Corp.	USD	37 808	42 314	0.03
84 841	Empowerment & Inclusion Capital I Corp.	USD	47 380	63 631	0.04
67 038	Executive Network Partnering Corp.	USD	58 810	54 301	0.03
768	Fintech Evolution Acquisition Group	USD	531	515	0.00
5 940	First Reserve Sustainable Growth Corp.	USD	4 201	4 900	0.00
32 061	Fortistar Sustainable Solutions Corp.	USD	22 763	21 882	0.01
10 941	Freedom Acquisition I Corp.	USD	7 773	7 356	0.00
60 462	Fusion Acquisition Corp. II	USD	42 745	40 667	0.02
22 906	G&P Acquisition Corp.	USD	12 060	12 367	0.01
3 136	Gaming & Hospitality Acquisition Corp.	USD	2 144	2 133	0.00
64 745	Global Consumer Acquisition Corp.	USD	31 230	30 430	0.02
211 651	Global SPAC Partners Co.	USD	72 604	97 359	0.06
641	GO Acquisition Corp.	USD	501	471	0.00
321 482	Goal Acquisitions Corp.	USD	156 654	187 295	0.11
41 438	Golden Falcon Acquisition Corp.	USD	27 615	25 484	0.02
67 029	Growth Capital Acquisition Corp.	USD	31 676	63 014	0.04
5 359	GX Acquisition Corp. II	USD	3 325	2 764	0.00
312	Hamilton Lane Alliance Hldg. I, Inc.	USD	228	250	0.00
64 841	Healthcare Services Acquisition Corp.	USD	41 641	42 795	0.03
160 023	HPX Corp.	USD	128 769	103 999	0.06
148 620	International Media Acquisition Corp.	USD	41 845	41 614	0.03
109 892	Isleworth Healthcare Acquisition Corp.	USD	56 523	60 441	0.04
8 346	Itiquira Acquisition Corp.	USD	4 799	4 257	0.00
154 440	Jack Creek Investment Corp.	USD	99 537	94 363	0.06
25 471	Jaws Mustang Acquisition Corp.	USD	26 403	29 292	0.02
7 544	JOFF Fintech Acquisition Corp.	USD	4 831	5 130	0.00
42 169	Kairos Acquisition Corp.	USD	31 179	24 880	0.02
25 773	Kernel GroupHldg., Inc.	USD	15 727	15 206	0.01
30 870	KINS Technology Group, Inc.	USD	17 725	20 065	0.01
12 815	Kismet Acquisition Three Corp.	USD	7 068	6 689	0.00
64 649	Kismet Acquisition Two Corp.	USD	42 746	49 295	0.03
5 155	KL Acquisition Corp.	USD	3 609	3 712	0.00
5 705	Kludeln I Acquisition Corp.	USD	3 719	3 703	0.00

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
30 576	L&F Acquisition Corp.	USD	18 291	18 193	0.01
4 677	Lead Edge Growth Opportunities Ltd.	USD	3 151	3 274	0.00
67 051	Lionheart Acquisition Corp. II	USD	140 129	62 324	0.04
32 739	Macondray Capital Acquisition Corp. I	USD	18 211	17 194	0.01
73 091	Maquia Capital Acquisition Corp.	USD	37 973	40 200	0.02
140	Marlin Technology Corp.	USD	108	112	0.00
55 818	Mason Industrial Technology, Inc.	USD	37 987	39 910	0.02
5 149	MDH Acquisition Corp.	USD	2 938	2 834	0.00
212 702	Mission Advancement Corp.	USD	128 999	123 367	0.07
233 841	Monument Circle Acquisition Corp.	USD	130 416	133 289	0.08
96 675	Mudrick Capital Acquisition Corp. II	USD	60 902	56 758	0.03
66 838	Music Acquisition Corp.	USD	36 581	49 794	0.03
2 722	Noble Rock Acquisition Corp.	USD	1 642	1 851	0.00
105 379	OCA Acquisition Corp.	USD	60 780	55 724	0.03
64 125	One Equity Partners Open Water I Corp.	USD	47 517	41 117	0.02
28 595	Orion Acquisition Corp.	USD	17 784	18 298	0.01
35 432	Osiris Acquisition Corp.	USD	18 510	17 397	0.01
169 843	Oyster Enterprises Acquisition Corp.	USD	97 051	92 242	0.06
23 024	Pine Technology Acquisition Corp.	USD	14 450	16 119	0.01
10 465	PMV Consumer Acquisition Corp.	USD	7 287	7 091	0.00
40 482	Poema Global Hldg. Corp.	USD	27 435	36 029	0.02
80 272	Pontem Corp.	USD	63 308	57 635	0.03
8 836	Powered Brands	USD	5 651	5 302	0.00
59 237	Prime Impact Acquisition I	USD	49 403	41 466	0.02
5 800	Priveterra Acquisition Corp.	USD	3 706	3 190	0.00
91 462	Progress Acquisition Corp.	USD	50 127	50 505	0.03
22 934	Prospector Capital Corp.	USD	16 740	16 054	0.01
128 756	Recharge Acquisition Corp.	USD	88 266	82 417	0.05
7 051	RedBall Acquisition Corp.	USD	5 397	5 672	0.00
37 702	Rosecliff Acquisition Corp. I	USD	21 669	20 736	0.01
39 231	Science Strategic Acquisition Corp. Alpha	USD	25 475	27 462	0.02
83 743	SCP & Co. Healthcare Acquisition Co.	USD	51 729	48 571	0.03
46 941	Seaport Global Acquisition Corp.	USD	32 452	44 125	0.03
36 519	Senior Connect Acquisition Corp. I	USD	24 802	25 928	0.02
19 283	Shelter Acquisition Corp. I	USD	10 296	9 634	0.01
864	SilverBox Engaged Merger Corp. I	USD	537	622	0.00
6 966	Sports Ventures Acquisition Corp.	USD	4 455	4 126	0.00
123 838	SportsTek Acquisition Corp.	USD	78 918	111 454	0.07
28 156	Stratim Cloud Acquisition Corp.	USD	17 697	17 735	0.01
2 646	Sustainable Development Acquisition I Corp.	USD	1 774	1 720	0.00
85 441	Tailwind Acquisition Corp.	USD	49 158	49 556	0.03
111 497	Tailwind International Acquisition Corp.	USD	64 913	69 128	0.04
14 017	Tastemaker Acquisition Corp.	USD	9 142	9 111	0.01
2 646	TCW Special Purpose Acquisition Corp.	USD	1 750	1 643	0.00

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Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Warrants (cont.)					
United States (cont.)					
6 586	Tech and Energy Transition Corp.	USD	4 429	4 281	0.00
4 677	Thunder Bridge Capital Partners III, Inc.	USD	3 610	3 508	0.00
139 098	TLG Acquisition One Corp.	USD	83 845	79 286	0.05
51 991	Trepont Acquisition Corp. I	USD	41 520	33 279	0.02
9 354	Tuatara Capital Acquisition Corp.	USD	5 733	5 109	0.00
89 477	Twelve Seas Investment Co. II	USD	67 850	59 055	0.04
22 915	TZP Strategies Acquisition Corp.	USD	14 547	14 434	0.01
143 510	Warrior Technologies Acquisition Co.	USD	83 348	78 715	0.05
65 250	Williams Rowland Acquisition Corp.	USD	32 762	32 625	0.02
113 956	Z-Work Acquisition Corp.	USD	75 211	72 932	0.04
Total United States			5 005 112	4 977 589	2.94
Total Warrants			5 202 357	5 166 506	3.05
Other transferable securities					
Shares					
United States					
147 753	Queen's Gambit Growth Capital - A	USD	1 452 033	1 458 322	0.86
Total United States			1 452 033	1 458 322	0.86
Total Shares			1 452 033	1 458 322	0.86
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
100 000	United States Cash Management Bill 0.000% 14/12/2021	USD	99 994	99 994	0.06
100 000	United States Cash Management Bill 0.000% 21/12/2021	USD	99 991	99 994	0.06
100 000	United States Cash Management Bill 0.000% 28/12/2021	USD	99 990	99 991	0.06
15 000 000	United States Treasury Bill 0.000% 19/10/2021	USD	14 999 737	14 999 494	8.86
40 000 000	United States Treasury Bill 0.000% 12/11/2021	USD	39 997 900	39 997 783	23.64
20 000 000	United States Treasury Bill 0.000% 18/11/2021	USD	19 998 732	19 999 200	11.82
100 000	United States Treasury Bill 0.000% 16/12/2021	USD	99 992	99 994	0.06
100 000	United States Treasury Bill 0.000% 23/12/2021	USD	99 993	99 993	0.06
Total United States			75 496 329	75 496 443	44.62
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			75 496 329	75 496 443	44.62
Warrants					
Cayman Islands					
16 387	Crystal Peak Acquisition	USD	0	8 194	0.01
8 228	TB S.A. Acquisition Corp. - A	USD	4 521	4 873	0.00
Total Cayman Islands			4 521	13 067	0.01

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Warrants (cont.)					
Hong Kong					
42 333	Provident Acquisition Corp.	USD	27 911	25 396	0.01
	Total Hong Kong		27 911	25 396	0.01
United States					
252	Disruptive Acquisition Corp. A	USD	167	164	0.00
46 468	Eq Health Acquisition Corp. - A	USD	24 353	26 947	0.02
4 167	Evo Acquisition Corp. - A	USD	2 450	2 208	0.00
84 962	Global Synergy Acquisition Corp.	USD	49 221	47 986	0.03
8 753	Golden Arrow Merger Corp. - A	USD	4 943	4 464	0.00
22 415	Healthwell Acquisition Corp. A	USD	12 552	13 158	0.01
150 331	ITHAX Acquisition Corp.	USD	83 512	97 700	0.06
8 226	Kadem Sustainable Impac Cl - A	USD	4 823	4 113	0.00
105 819	Leo Hldg. Corp. II	USD	81 355	67 724	0.04
	Total United States		263 376	264 464	0.16
	Total Warrants		295 808	302 927	0.18
	Total Investments		151 821 020	151 080 724	89.29

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	
	%		%
Sovereign	32.80	Commercial Services	1.35
Short terms	13.65	Savings & Loans	1.20
Holding Companies-Diversified	13.20	Food	1.14
Software	9.46	Chemicals	0.66
Healthcare-Products	3.26	Semiconductors	0.58
Biotechnology	2.82	Auto Parts & Equipment	0.43
Computers	2.55	Banks	0.06
Insurance	1.72	Diversified Financial Services	0.00
Building Materials	1.54		
Equity Fund	1.48		
Transportation	1.39		
			89.29

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	112 661 943	USD	132 458 358	29/10/2021	State Street Bank and Trust Co.	(1 827 611)
SEK	82 641	USD	9 591	29/10/2021	State Street Bank and Trust Co.	(142)
USD	2 240 400	EUR	1 926 606	29/10/2021	State Street Bank and Trust Co.	6 514
Total forward foreign exchange contracts						(1 821 239)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	Advanced Micro Devices, Inc.	Call	111.0000	15/10/2021	7	595	-
USD	Advanced Micro Devices, Inc.	Call	112.0000	15/10/2021	18	1 278	-
USD	Advanced Micro Devices, Inc.	Call	115.0000	15/10/2021	34	1 428	-
USD	Advanced Micro Devices, Inc.	Call	113.0000	15/10/2021	35	2 100	-
USD	Advanced Micro Devices, Inc.	Call	110.0000	15/10/2021	57	5 871	-
USD	Change Healthcare, Inc.	Put	20.0000	15/10/2021	2	55	-
USD	Change Healthcare, Inc.	Put	17.0000	15/10/2021	4	100	-
USD	Change Healthcare, Inc.	Put	17.0000	21/01/2022	69	2 588	-
USD	Pershing Square Tontine Holding	Call	20.0000	15/10/2021	72	216	-
USD	S&P 500 Index	Put	4 300.0000	08/10/2021	(19)	(93 708)	(8 170 000)
USD	S&P 500 Index	Put	4 200.0000	08/10/2021	9	19 737	-
USD	S&P 500 Index	Put	4 400.0000	08/10/2021	9	92 412	-
USD	S&P 500 Index	Put	4 300.0000	15/10/2021	(98)	(657 384)	(42 140 000)
USD	S&P 500 Index	Put	4 200.0000	15/10/2021	49	194 530	-
USD	S&P 500 Index	Put	4 400.0000	15/10/2021	49	563 500	-
USD	S&P 500 Index	Put	4 170.0000	22/10/2021	(300)	(1 290 000)	(125 100 000)
USD	S&P 500 Index	Put	4 190.0000	22/10/2021	(161)	(646 576)	(67 459 000)
USD	S&P 500 Index	Put	4 090.0000	22/10/2021	80	253 280	-
USD	S&P 500 Index	Put	4 070.0000	22/10/2021	150	442 200	-
USD	S&P 500 Index	Put	4 290.0000	22/10/2021	80	529 600	-
USD	S&P 500 Index	Put	4 270.0000	22/10/2021	150	1 071 450	-
USD	S&P 500 Index	Put	4 190.0000	29/10/2021	(421)	(2 602 201)	(176 399 000)
USD	S&P 500 Index	Put	4 170.0000	29/10/2021	(189)	(1 110 564)	(78 813 000)
USD	S&P 500 Index	Put	4 070.0000	29/10/2021	95	364 515	-
USD	S&P 500 Index	Put	4 270.0000	29/10/2021	95	791 160	-

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	S&P 500 Index	Put	4 090.0000	29/10/2021	210	891 240	-
USD	S&P 500 Index	Put	4 290.0000	29/10/2021	210	1 879 080	-
USD	Stamps.Com, Inc.	Put	320.0000	17/12/2021	11	55	-
USD	Stamps.Com, Inc.	Put	320.0000	21/01/2022	68	340	-
USD	Stamps.Com, Inc.	Put	320.0000	18/02/2022	48	240	-
USD	Trillium Therapeutics, Inc.	Put	12.5000	15/10/2021	5	15	-
USD	Trillium Therapeutics, Inc.	Put	10.0000	15/10/2021	922	4 610	-
USD	Trillium Therapeutics, Inc.	Put	10.0000	19/11/2021	180	900	-
USD	Trillium Therapeutics, Inc.	Put	10.0000	17/12/2021	15	225	-
USD	Zoom Video Communications, Inc.	Call	320.0000	19/11/2021	351	59 670	-
Total Options						772 557	(498 081 000)

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

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Aerospace/Defense	Equity	Long	3 356 650	11 754
Morgan Stanley Capital Services, Inc.	Banks	Equity	Long	374 819	16 035
Morgan Stanley Capital Services, Inc.	Banks	Equity	Short	2 018 484	(65 684)
Morgan Stanley Capital Services, Inc.	Biotechnology	Equity	Long	1 671 449	(5 107)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Long	7 946 603	(290 470)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	10 584 627	829 234
Morgan Stanley Capital Services, Inc.	Computers	Equity	Long	14 648 427	(367 543)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Long	5 118 092	214 279
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	877 934	47 566
Morgan Stanley Capital Services, Inc.	Entertainment	Equity	Long	3 528 264	(130 337)
Morgan Stanley Capital Services, Inc.	Food	Equity	Long	2 271 171	20 207
Morgan Stanley Capital Services, Inc.	Forest Products & Paper	Equity	Short	3 935 170	34 205
Morgan Stanley Capital Services, Inc.	Future Index	Derivatives	Short	9 097 525	(199 792)
Morgan Stanley Capital Services, Inc.	Hand/Machine Tools	Equity	Long	1 375 084	(73 335)
Morgan Stanley Capital Services, Inc.	Healthcare-Products	Equity	Short	108 471	1 845
Morgan Stanley Capital Services, Inc.	Healthcare-Services	Equity	Short	6 485 328	(12 661)
Morgan Stanley Capital Services, Inc.	Insurance	Equity	Long	7 741 746	653 656
Morgan Stanley Capital Services, Inc.	Internet	Equity	Long	4 070 515	10 713
Morgan Stanley Capital Services, Inc.	Internet	Equity	Short	1 461 556	31 458
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Short	4 111 017	50 623
Morgan Stanley Capital Services, Inc.	Media	Equity	Long	5 420 621	71 497
Morgan Stanley Capital Services, Inc.	Private Equity	Equity	Short	7 955 088	(469 215)
Morgan Stanley Capital Services, Inc.	Real Estate	Equity	Long	422 124	(3 444)
Morgan Stanley Capital Services, Inc.	Retail	Equity	Long	1 806 504	12 109
Morgan Stanley Capital Services, Inc.	Savings & Loans	Equity	Short	375 439	(8 892)
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Long	15 468 501	1 066 114
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Short	14 006 954	(1 804 512)
Morgan Stanley Capital Services, Inc.	Software	Equity	Long	4 517 418	12 247

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

Unaudited semi-annual report

Lumyna – Ramius Merger Arbitrage UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	237 095	12 928
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Short	3 040 952	127 339
Total				144 033 628	(207 183)

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Merrill Lynch International Bank Ltd.	-	-	-	-	1	1
Morgan Stanley Capital Services, Inc.	79 737 988	64 295 640	(1 425 558)	1 218 374	55 342	(151 842)
Total	79 737 988	64 295 640	(1 425 558)	1 218 374	55 343	(151 841)

The counterparties for OTC Derivatives including CFD as at September 30, 2021 is Merrill Lynch International Bank Ltd., Morgan Stanley Capital Services, Inc. and State Street Bank and Trust Co. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is State Street Bank and Trust Co. with 0.67% of the NAV.

Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2021

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Supranational					
7 000 000	European Investment Bank 0.375% 24/07/2024	USD	6 993 643	6 970 110	7.70
17 000 000	European Investment Bank 2.625% 20/05/2022	USD	17 267 579	17 269 680	19.09
15 000 000	Inter-American Development Bank 0.500% 24/05/2023	USD	15 072 177	15 059 180	16.64
	Total Supranational		39 333 399	39 298 970	43.43
	Total Bonds		39 333 399	39 298 970	43.43
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Supranational					
17 000 000	International Bank for Reconstruction & Development 1.625% 10/02/2022	USD	16 999 852	17 089 964	18.88
	Total Supranational		16 999 852	17 089 964	18.88
United States					
1 000	United States Treasury Note/Bond 3.500% 15/02/2039	USD	1 057	1 245	0.00
1 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	1 152	1 360	0.00
1 000	United States Treasury Note/Bond 4.375% 15/02/2038	USD	1 172	1 367	0.00
1 000	United States Treasury Note/Bond 4.500% 15/05/2038	USD	1 187	1 387	0.00
1 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	1 213	1 409	0.00
1 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 244	1 446	0.01
	Total United States		7 025	8 214	0.01
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		17 006 877	17 098 178	18.89
Other transferable securities					
Bonds					
Ireland					
6 485 270	Star Compass Plc. 0.000% 01/02/2022	USD	4 421 933	6 195 163	6.85
	Total Ireland		4 421 933	6 195 163	6.85
	Total Bonds		4 421 933	6 195 163	6.85
	Total Investments		60 762 209	62 592 311	69.17

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, 2021 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2021)

	%
Multi-National	62.31
Diversified Financial Services	6.85
Sovereign	0.01
	<u>69.17</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	15/12/2021	Deutsche Bank AG New York	90	9 207 530	(85 588)
CAD	10 Year Government of Canada Bond	Montreal Exchange	20/12/2021	Deutsche Bank AG New York	(11)	1 243 947	687
JPY	10 Year Japan Government Bond	Osaka Exchange	13/12/2021	Deutsche Bank AG New York	(2)	2 717 716	808
USD	10 Year US Treasury Note	Chicago Board of Trade	21/12/2021	BOFA Securities, Inc.	(89)	11 713 234	(141)
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	13/06/2022	Deutsche Bank AG New York	25	4 898 142	(4 463)
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	19/09/2022	Deutsche Bank AG New York	15	2 932 368	(5 648)
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	19/12/2022	Deutsche Bank AG New York	7	1 365 466	(2 291)
CAD	3 Month Canadian Banker's Acceptance	Montreal Exchange	13/03/2023	Deutsche Bank AG New York	(28)	5 450 251	4 454
EUR	3 Month Euribor	ICE Futures Europe	19/09/2022	Deutsche Bank AG New York	10	2 908 906	(1 795)
EUR	3 Month Euribor	ICE Futures Europe	19/12/2022	Deutsche Bank AG New York	51	14 830 991	(11 555)
EUR	3 Month Euribor	ICE Futures Europe	13/03/2023	Deutsche Bank AG New York	(88)	25 580 536	2 795
EUR	3 Month Euribor	ICE Futures Europe	19/06/2023	Deutsche Bank AG New York	(41)	11 914 049	738
EUR	3 Month Euribor	ICE Futures Europe	18/09/2023	Deutsche Bank AG New York	(24)	6 971 297	1 158
EUR	3 Month Euribor	ICE Futures Europe	18/12/2023	Deutsche Bank AG New York	(64)	18 581 786	4 257
AUD	3 Year Australian Treasury Bond	Australian Stock Exchange	15/12/2021	Deutsche Bank AG New York	75	6 315 164	(20 314)
USD	5 Year US Treasury Note	Chicago Board of Trade	31/12/2021	BOFA Securities, Inc.	(104)	12 765 188	13 391
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	09/06/2022	Deutsche Bank AG New York	1	722 936	(18)
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	08/09/2022	Deutsche Bank AG New York	12	8 673 095	873
AUD	90 Day Australian Bank Bill	Australian Stock Exchange	08/12/2022	Deutsche Bank AG New York	17	12 282 344	(890)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/09/2022	Deutsche Bank AG New York	141	35 138 962	(8 688)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/12/2022	Deutsche Bank AG New York	83	20 647 288	(9 950)

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, 2021 (cont.)

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	90 Day Eurodollar	Chicago Mercantile Exchange	13/03/2023	Deutsche Bank AG New York	33	8 198 025	(7 363)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/06/2023	Deutsche Bank AG New York	(6)	1 488 225	(375)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/12/2023	Deutsche Bank AG New York	(54)	13 345 425	(1 888)
GBP	90 Day Sterling	ICE Futures Europe	15/06/2022	Deutsche Bank AG New York	(1)	167 407	110
GBP	90 Day Sterling	ICE Futures Europe	21/09/2022	Deutsche Bank AG New York	(22)	3 678 702	3 319
GBP	90 Day Sterling	ICE Futures Europe	21/12/2022	Deutsche Bank AG New York	(31)	5 179 970	4 953
GBP	90 Day Sterling	ICE Futures Europe	15/03/2023	Deutsche Bank AG New York	(32)	5 344 371	4 667
GBP	90 Day Sterling	ICE Futures Europe	21/06/2023	Deutsche Bank AG New York	(32)	5 341 945	5 138
GBP	90 Day Sterling	ICE Futures Europe	20/09/2023	Deutsche Bank AG New York	(43)	7 174 978	8 853
GBP	90 Day Sterling	ICE Futures Europe	20/12/2023	Deutsche Bank AG New York	(63)	10 508 463	31 453
EUR	Amsterdam Index	Euronext EQF	15/10/2021	Deutsche Bank AG New York	4	713 849	(8 370)
EUR	CAC 40 10 Euro Index	Euronext Paris	15/10/2021	BOFA Securities, Inc.	(19)	1 434 524	(46)
EUR	DAX Index	Eurex Deutschland	17/12/2021	Deutsche Bank AG New York	(5)	2 213 607	(1 477)
USD	DJIA Mini Index	Chicago Board of Trade	17/12/2021	Deutsche Bank AG New York	34	5 732 740	(102 635)
EUR	Euro BTP	Eurex Deutschland	08/12/2021	Deutsche Bank AG New York	(67)	11 792 755	8 120
EUR	Euro BTP	Eurex Deutschland	08/12/2021	BOFA Securities, Inc.	114	15 015 620	(19 761)
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2021	Deutsche Bank AG New York	19	4 475 239	(12 510)
EUR	Euro OAT	Eurex Deutschland	08/12/2021	Deutsche Bank AG New York	(72)	13 840 428	9 776
EUR	Euro Stoxx 50 Index	Eurex Deutschland	17/12/2021	BOFA Securities, Inc.	11	515 790	(4 106)
GBP	FTSE 100 Index	ICE Futures Europe	17/12/2021	BOFA Securities, Inc.	63	6 005 988	22 197
USD	FTSE China A50 Index	Singapore Exchange	28/10/2021	Deutsche Bank AG New York	(249)	3 857 757	(21 599)
ZAR	FTSE JSE TOP 40 Index	South African Futures Exchange	15/12/2021	Deutsche Bank AG New York	12	463 171	1 839
MYR	FTSE KLCI Index	Bursa Malaysia	29/10/2021	Deutsche Bank AG New York	(8)	146 949	(24)
EUR	FTSE MIB Index	Borsa Italiana	17/12/2021	BOFA Securities, Inc.	(8)	1 175 632	2 149
USD	FTSE Taiwan Index	Singapore Exchange	28/10/2021	Deutsche Bank AG New York	(15)	887 400	(2 680)
EUR	German Euro BOBL	Eurex Deutschland	08/12/2021	Deutsche Bank AG New York	(33)	5 157 773	(2 722)

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Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
EUR	German Euro BUND	Eurex Deutschland	08/12/2021	Deutsche Bank AG New York	(9)	1 770 399	2 965
HKD	Hang Seng Index	Hong Kong Futures Exchange	28/10/2021	Deutsche Bank AG New York	(12)	1 890 060	(10 533)
HKD	HSCEI Index	Hong Kong Futures Exchange	28/10/2021	Deutsche Bank AG New York	5	280 052	161
EUR	IBEX 35 Index	Meff Renta Variable Madrid	15/10/2021	Deutsche Bank AG New York	(8)	816 998	(1 277)
GBP	Long Gilt	ICE Futures Europe NYSE Liffe New York	29/12/2021	Deutsche Bank AG New York	(4)	674 684	1 307
USD	Mini MSCI EAFE Index	NYSE Liffe New York	17/12/2021	Deutsche Bank AG New York	6	680 100	(590)
USD	MSCI Emerging Markets Mini Index	NYSE Liffe New York	17/12/2021	Deutsche Bank AG New York	(18)	1 121 040	(4 320)
SGD	MSCI Singapore Index	Singapore Exchange	28/10/2021	Deutsche Bank AG New York	(32)	832 928	81
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	BOFA Securities, Inc.	21	6 166 650	(52 710)
JPY	Nikkei 225 Index	Singapore Exchange	09/12/2021	Deutsche Bank AG New York	(15)	1 997 621	(4 982)
SEK	OMXS30 Index	NASDAQ OMX Nordic	15/10/2021	BOFA Securities, Inc.	(17)	437 464	131
USD	Russell 2000 Mini Index	Chicago Mercantile Exchange	17/12/2021	BOFA Securities, Inc.	34	3 741 360	(44 315)
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	BOFA Securities, Inc.	34	7 306 175	(114 288)
USD	S&P MidCap 400 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Deutsche Bank AG New York	(2)	526 640	1 870
CAD	S&P TSX 60 Index	Montreal Exchange	16/12/2021	Deutsche Bank AG New York	27	5 102 453	(67 433)
THB	SET 50 Index	Thailand Futures Exchange	29/12/2021	BOFA Securities, Inc.	(32)	182 003	1 806
USD	SGX Nifty 50 Index	Singapore Exchange	28/10/2021	Deutsche Bank AG New York	(5)	176 020	2 445
AUD	SPI 200 Index	Australian Stock Exchange	16/12/2021	Deutsche Bank AG New York	11	1 450 332	2 549
USD	US Long Bond	Chicago Board of Trade	21/12/2021	Deutsche Bank AG New York	43	6 846 406	(58 031)
USD	US Ultra Long Bond	Chicago Board of Trade	21/12/2021	Deutsche Bank AG New York	50	9 553 125	(96 969)
USD	VIX Futures-CBOE	CBOE Futures Exchange	20/10/2021	Deutsche Bank AG New York	(50)	1 143 390	(24 420)
USD	VIX Futures-CBOE	CBOE Futures Exchange	17/11/2021	Deutsche Bank AG New York	(20)	473 718	(2 378)
USD	VIX Futures-CBOE	CBOE Futures Exchange	22/12/2021	Deutsche Bank AG New York	(6)	143 990	(1 090)
EUR	VStoxx	Eurex Deutschland	20/10/2021	Deutsche Bank AG New York	(35)	94 058	(7 379)
EUR	VStoxx	Eurex Deutschland	17/11/2021	Deutsche Bank AG New York	(4)	10 703	(463)

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

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Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
USD	90 Day Eurodollar	Chicago Mercantile Exchange	13/06/2022	Deutsche Bank AG New York	88	21 954 900	3 388
USD	90 Day Eurodollar	Chicago Mercantile Exchange	18/09/2023	Deutsche Bank AG New York	(82)	20 292 950	(3 413)
Total Futures contracts						446 384 148	(683 050)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
AUD	24 790 000	USD	18 163 457	20/10/2021	Bank of America N.A.	(235 419)
BRL	7 680 000	USD	1 435 518	20/10/2021	Deutsche Bank AG	(28 034)
CAD	22 970 000	USD	18 096 713	20/10/2021	Bank of America N.A.	48 666
CHF	40 390 000	USD	43 902 367	20/10/2021	Deutsche Bank AG	(576 622)
CLP	2 980 000 000	USD	3 797 371	20/10/2021	Deutsche Bank AG	(124 592)
EUR	4 490 000	NOK	45 798 840	20/10/2021	Deutsche Bank AG	(37 364)
EUR	6 880 000	PLN	31 430 949	20/10/2021	Deutsche Bank AG	72 194
EUR	8 110 000	SEK	82 688 465	20/10/2021	Deutsche Bank AG	(47 481)
EUR	18 750 000	USD	22 139 069	20/10/2021	Deutsche Bank AG	(413 571)
GBP	23 800 000	USD	32 758 176	20/10/2021	Deutsche Bank AG	(681 122)
ILS	10 770 000	USD	3 359 282	20/10/2021	Deutsche Bank AG	(21 254)
JPY	2 278 000 000	USD	20 783 259	20/10/2021	Bank of America N.A.	(331 369)
KRW	2 878 000 000	USD	2 464 877	20/10/2021	Deutsche Bank AG	(34 604)
MXN	192 540 000	USD	9 596 567	20/10/2021	Deutsche Bank AG	(285 980)
NOK	45 722 424	EUR	4 490 000	20/10/2021	Deutsche Bank AG	28 610
NOK	87 860 000	USD	10 154 809	20/10/2021	Deutsche Bank AG	(102 661)
NZD	25 470 000	USD	18 009 212	20/10/2021	Deutsche Bank AG	(415 978)
PLN	31 703 062	EUR	6 970 000	20/10/2021	Deutsche Bank AG	(108 079)
PLN	19 380 000	USD	5 012 293	20/10/2021	Deutsche Bank AG	(141 469)
RUB	860 700 000	USD	11 710 793	20/10/2021	Deutsche Bank AG	92 072
SEK	82 463 305	EUR	8 110 000	20/10/2021	Deutsche Bank AG	21 754
SEK	102 400 000	USD	11 889 798	20/10/2021	Deutsche Bank AG	(193 919)
SGD	31 920 000	USD	23 754 389	20/10/2021	Bank of America N.A.	(251 685)
SGD	18 010 000	USD	13 391 361	20/10/2021	Deutsche Bank AG	(130 593)
USD	22 693 401	AUD	31 090 000	20/10/2021	Bank of America N.A.	209 230
USD	4 663 005	BRL	24 740 000	20/10/2021	Deutsche Bank AG	129 002
USD	18 219 046	CAD	23 030 000	20/10/2021	Bank of America N.A.	26 270
USD	43 533 026	CHF	40 390 000	20/10/2021	Deutsche Bank AG	207 280
USD	3 913 058	CLP	3 085 000 000	20/10/2021	Deutsche Bank AG	110 874
USD	46 619 758	EUR	39 790 000	20/10/2021	Deutsche Bank AG	515 357
USD	51 113 006	GBP	37 550 000	20/10/2021	Deutsche Bank AG	504 039
USD	3 360 079	ILS	10 770 000	20/10/2021	Deutsche Bank AG	22 053
USD	43 133 325	JPY	4 758 000 000	20/10/2021	Bank of America N.A.	415 988
USD	328 689	KRW	385 000 000	20/10/2021	Deutsche Bank AG	3 584
USD	12 557 449	MXN	256 110 000	20/10/2021	Deutsche Bank AG	172 830
USD	7 903 676	NOK	68 500 000	20/10/2021	Deutsche Bank AG	66 527
USD	11 728 819	NZD	16 830 000	20/10/2021	Deutsche Bank AG	103 608

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Lumyna – Millburn Diversified UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	4 949 462	PLN	19 380 000	20/10/2021	Deutsche Bank AG	78 636
USD	8 086 214	RUB	595 490 000	20/10/2021	Deutsche Bank AG	(79 798)
USD	11 289 999	SEK	97 900 000	20/10/2021	Deutsche Bank AG	108 099
USD	23 267 014	SGD	31 430 000	20/10/2021	Bank of America N.A.	125 095
USD	13 427 255	SGD	18 010 000	20/10/2021	Deutsche Bank AG	166 487
USD	7 428 656	ZAR	108 800 000	20/10/2021	Deutsche Bank AG	226 052
ZAR	108 800 000	USD	7 423 821	20/10/2021	Deutsche Bank AG	(221 217)
INR	360 760 000	USD	4 917 803	21/10/2021	Deutsche Bank AG	(68 100)
USD	1 210 667	INR	89 980 000	21/10/2021	Deutsche Bank AG	1 066
CHF	16 392	USD	17 786	29/10/2021	State Street Bank and Trust Co.	(199)
EUR	33 097 978	USD	38 914 286	29/10/2021	State Street Bank and Trust Co.	(557 357)
GBP	1 033 374	USD	1 420 439	29/10/2021	State Street Bank and Trust Co.	(27 663)
JPY	4 862 767 226	USD	44 164 737	29/10/2021	State Street Bank and Trust Co.	(504 131)
USD	287	CHF	265	29/10/2021	State Street Bank and Trust Co.	3
USD	223 751	EUR	190 385	29/10/2021	State Street Bank and Trust Co.	3 114
USD	6 652	GBP	4 843	29/10/2021	State Street Bank and Trust Co.	124
USD	463 007	JPY	51 022 603	29/10/2021	State Street Bank and Trust Co.	4 897
EUR	810 000	NOK	8 261 793	17/11/2021	Deutsche Bank AG	(5 983)
EUR	2 500 000	SEK	25 489 798	17/11/2021	Deutsche Bank AG	(13 669)
NOK	610 776	EUR	60 000	17/11/2021	Deutsche Bank AG	305
PLN	860 000	USD	216 582	17/11/2021	Deutsche Bank AG	(457)
SEK	2 243 303	EUR	220 000	17/11/2021	Deutsche Bank AG	1 226
USD	8 503 578	CHF	7 930 000	17/11/2021	Deutsche Bank AG	(8 578)
USD	207 760	ILS	670 000	17/11/2021	Deutsche Bank AG	53
USD	170 483	PLN	680 000	17/11/2021	Deutsche Bank AG	(407)
USD	571 506	ZAR	8 720 000	17/11/2021	Deutsche Bank AG	(3 561)
ZAR	13 030 000	USD	860 524	17/11/2021	Deutsche Bank AG	(1 222)
Total forward foreign exchange contracts						(2 189 043)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value USD	Commitment USD
USD	UBS ETC Linked to a Millburn Strategy	Put	72.5514	30/09/2021	663 438	-	48 133 329
Total Options						-	48 133 329

UBS AG is the counterparty to these options.

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Bank of America N.A., Deutsche Bank AG, State Street Bank and Trust Co. and UBS AG. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Deutsche Bank AG with 3.42% of the NAV.

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021

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					
200 000	Australia & New Zealand Banking Group Ltd. 144A FRN 25/11/2035	USD	189 431	193 965	0.02
925 000	Australia & New Zealand Banking Group Ltd. - Reg FRN 05/05/2031	EUR	1 118 418	1 069 885	0.13
1 050 000	BHP Billiton Finance Ltd. - Reg 1.500% 29/04/2030	EUR	1 227 308	1 306 763	0.16
265 000	Commonwealth Bank of Australia 144A 1.125% 15/06/2026	USD	264 323	263 579	0.03
400 000	Commonwealth Bank of Australia 144A 3.743% 12/09/2039	USD	416 309	431 998	0.05
700 000	Macquarie Group Ltd. 144A FRN 12/01/2027	USD	689 904	693 605	0.08
90 000	Macquarie Group Ltd. FRN 23/06/2032	USD	90 000	89 760	0.01
925 000	National Australia Bank Ltd. FRN 15/09/2031	GBP	1 275 158	1 230 830	0.15
300 000	National Australia Bank Ltd. 144A 2.648% 14/01/2041	USD	267 278	283 569	0.03
1 525 000	Westpac Banking Corp. FRN 13/05/2031	EUR	1 838 998	1 767 027	0.21
70 000	Westpac Banking Corp. 2.963% 16/11/2040	USD	70 000	69 170	0.01
	Total Australia		7 447 127	7 400 151	0.88
Austria					
750 000	Suzano Austria GmbH 6.000% 15/01/2029	USD	771 925	878 820	0.10
	Total Austria		771 925	878 820	0.10
Belgium					
800 000	Aedifica S.A. 0.750% 09/09/2031	EUR	948 221	910 985	0.11
	Total Belgium		948 221	910 985	0.11
Bermuda					
100 000	Aircastle Ltd. 144A 2.850% 26/01/2028	USD	95 312	101 195	0.01
615 000	Aircastle Ltd. 4.250% 15/06/2026	USD	609 521	672 025	0.08
250 000	Athene Hldg. Ltd. 3.950% 25/05/2051	USD	248 409	275 517	0.03
1 145 000	Enstar Group Ltd. 3.100% 01/09/2031	USD	1 143 062	1 123 197	0.14
	Total Bermuda		2 096 304	2 171 934	0.26
Brazil					
185 000	Vale S.A. 5.625% 11/09/2042	USD	233 706	226 625	0.03
	Total Brazil		233 706	226 625	0.03
British Virgin Islands					
550 000	China Cinda Finance 2017 I Ltd. - Reg 3.650% 09/03/2022	USD	550 906	554 658	0.07
550 000	China Great Wall International Hldg. III Ltd. - Reg 2.625% 27/10/2021	USD	549 799	550 317	0.07
350 000	CNOOC Finance 2013 Ltd. 4.250% 09/05/2043	USD	357 018	380 016	0.05
845 000	SF Hldg. Investment Ltd. - Reg 4.125% 26/07/2023	USD	844 340	887 893	0.11
350 000	Sinopec Group Overseas Development 2013 Ltd. - Reg 4.375% 17/10/2023	USD	358 469	373 923	0.04
350 000	Sinopec Group Overseas Development 2014 Ltd. - Reg 4.375% 10/04/2024	USD	359 225	379 350	0.04

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
British Virgin Islands (cont.)					
700 000	Sinopec Group Overseas Development 2017 Ltd. 4.000% 13/09/2047	USD	763 417	786 133	0.09
1 250 000	State Grid Overseas Investment 2013 Ltd. - Reg 3.125% 22/05/2023	USD	1 252 510	1 298 720	0.15
Total British Virgin Islands			5 035 684	5 211 010	0.62
Canada					
100 000	Bank of Nova Scotia 1.050% 02/03/2026	USD	99 897	98 831	0.01
430 000	Bank of Nova Scotia 1.300% 15/09/2026	USD	429 979	426 639	0.05
1 740 000	Bank of Nova Scotia 1.350% 24/06/2026	USD	1 738 733	1 740 479	0.21
890 000	Bell Canada 0.750% 17/03/2024	USD	889 657	890 077	0.11
325 000	Brookfield Finance, Inc. 3.500% 30/03/2051	USD	339 825	338 716	0.04
890 000	Canadian Imperial Bank of Commerce 2.250% 28/01/2025	USD	889 947	924 200	0.11
70 000	Canadian Natural Resources Ltd. 3.850% 01/06/2027	USD	74 959	76 525	0.01
237 000	Canadian Natural Resources Ltd. 4.950% 01/06/2047	USD	260 264	293 301	0.03
315 000	Canadian Natural Resources Ltd. 6.250% 15/03/2038	USD	398 161	418 222	0.05
350 000	CNOOC Petroleum North America ULC 7.875% 15/03/2032	USD	462 358	492 231	0.06
2 250 000	CPPIB Capital, Inc. - Reg 0.375% 20/06/2024	EUR	2 665 471	2 660 689	0.32
155 000	Enbridge, Inc. 0.550% 04/10/2023	USD	154 919	155 034	0.02
220 000	Enbridge, Inc. 2.500% 01/08/2033	USD	219 104	220 638	0.03
130 000	Enbridge, Inc. 3.400% 01/08/2051	USD	129 683	130 639	0.01
231 000	Fairfax Financial Hldg. Ltd. 4.625% 29/04/2030	USD	253 523	260 173	0.03
1 280 000	Magna International, Inc. 2.450% 15/06/2030	USD	1 327 656	1 301 455	0.15
400 000	Rogers Communications, Inc. 6.560% 22/03/2041	CAD	385 064	408 929	0.05
500 000	Royal Bank of Canada 0.875% 20/01/2026	USD	499 664	492 002	0.06
660 000	Schlumberger Finance Canada Ltd. 1.400% 17/09/2025	USD	659 372	666 774	0.08
240 000	Toronto-Dominion Bank 1.250% 10/09/2026	USD	239 518	238 363	0.03
2 250 000	Toronto-Dominion Bank 3.226% 24/07/2024	CAD	1 786 890	1 881 894	0.22
185 000	Waste Connections, Inc. 2.950% 15/01/2052	USD	182 230	180 526	0.02
196 000	Waste Connections, Inc. 4.250% 01/12/2028	USD	200 367	224 904	0.03
Total Canada			14 287 241	14 521 241	1.73
Cayman Islands					
1 000 000	ADCB Finance Cayman Ltd. - Reg 4.500% 06/03/2023	USD	1 013 908	1 046 250	0.12
200 000	Alibaba Group Hldg. Ltd. 3.600% 28/11/2024	USD	208 427	214 242	0.03
310 000	Alibaba Group Hldg. Ltd. 4.400% 06/12/2057	USD	357 872	355 397	0.04
450 000	Avi Funding Co. Ltd. - Reg 3.800% 16/09/2025	USD	455 585	489 476	0.06
400 000	Avolon Hldg. Funding Ltd. 144A 2.125% 21/02/2026	USD	384 341	395 686	0.05
400 000	Baidu, Inc. 2.875% 06/07/2022	USD	399 108	406 156	0.05
550 000	DP World Crescent Ltd. - Reg 3.908% 31/05/2023	USD	553 998	572 000	0.07
1 500 000	Tencent Hldg. Ltd. - Reg 2.985% 19/01/2023	USD	1 488 422	1 539 825	0.18
2 000 000	Tencent Hldg. Ltd. - Reg 3.595% 19/01/2028	USD	1 990 459	2 139 970	0.25
1 781 000	Vale Overseas Ltd. 3.750% 08/07/2030	USD	1 952 647	1 847 057	0.22

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Cayman Islands (cont.)					
485 000	Vale Overseas Ltd. 6.875% 21/11/2036	USD	657 003	650 579	0.08
636 000	Vale Overseas Ltd. 6.875% 10/11/2039	USD	908 263	862 098	0.10
Total Cayman Islands			10 370 033	10 518 736	1.25
Chile					
750 000	Celulosa Arauco y Constitucion S.A. 5.150% 29/01/2050	USD	853 846	847 508	0.10
500 000	Corp. Nacional del Cobre de Chile - Reg 4.500% 01/08/2047	USD	496 479	573 858	0.07
Total Chile			1 350 325	1 421 366	0.17
Denmark					
350 000	AP Moller - Maersk A/S - Reg 4.000% 04/04/2025	GBP	471 322	517 775	0.06
500 000	Danske Bank A/S 144A FRN 11/09/2026	USD	496 428	499 870	0.06
375 000	Danske Bank A/S - Reg FRN 02/09/2030	EUR	442 421	445 459	0.06
1 000 000	Orsted A/S - Reg 2.625% 19/09/2022	EUR	1 228 568	1 192 428	0.14
Total Denmark			2 638 739	2 655 532	0.32
Finland					
1 025 000	Castellum Helsinki Finance Hldg. Abp 0.875% 17/09/2029	EUR	1 205 748	1 173 355	0.14
450 000	Metso Outotec Oyj - Reg 0.875% 26/05/2028	EUR	528 869	528 750	0.06
400 000	Nordea Bank Abp 144A 1.500% 30/09/2026	USD	399 520	398 624	0.05
Total Finland			2 134 137	2 100 729	0.25
France					
750 000	AXA S.A. FRN 07/10/2041	EUR	871 529	867 571	0.10
300 000	Banque Federative du Credit Mutuel S.A. 144A 2.375% 21/11/2024	USD	312 851	312 562	0.04
700 000	Banque Federative du Credit Mutuel S.A. - Reg 1.875% 18/06/2029	EUR	786 432	875 757	0.10
200 000	BNP PARIBAS FRN 15/09/2029	USD	200 000	198 482	0.02
1 200 000	BNP Paribas S.A. FRN 13/04/2027	EUR	1 412 917	1 383 886	0.16
290 000	BNP Paribas S.A. 144A FRN 30/06/2027	USD	290 000	288 861	0.03
400 000	BNP Paribas S.A. 144A FRN 30/09/2028	USD	395 824	397 919	0.05
200 000	BNP Paribas S.A. 144A 2.824% 26/01/2041	USD	181 984	189 346	0.02
400 000	BNP Paribas S.A. 144A 4.375% 12/05/2026	USD	440 068	441 944	0.05
400 000	BNP Paribas S.A. 144A FRN 10/01/2025	USD	434 616	433 035	0.05
1 000 000	BNP Paribas S.A. - Reg FRN 15/01/2032	EUR	1 111 883	1 175 233	0.14
1 400 000	BNP Paribas S.A. - Reg 1.875% 14/12/2027	GBP	1 828 966	1 905 552	0.23
500 000	BPCE S.A. - Reg 0.250% 15/01/2026	EUR	555 731	584 238	0.07
400 000	BPCE S.A. - Reg 0.625% 15/01/2030	EUR	444 424	468 467	0.06
500 000	CNP Assurances - Reg 0.375% 08/03/2028	EUR	600 102	567 462	0.07
1 000 000	Credit Agricole S.A. 144A FRN 26/01/2027	USD	983 083	985 462	0.12
1 100 000	Credit Agricole S.A. - Reg FRN 22/04/2026	EUR	1 206 071	1 313 651	0.16
700 000	Credit Agricole S.A. - Reg 2.000% 25/03/2029	EUR	789 340	875 999	0.10

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
600 000	Credit Mutuel Arkea S.A. - Reg 1.625% 15/04/2026	EUR	671 441	737 380	0.09
595 000	Electricite de France S.A. 144A 4.950% 13/10/2045	USD	738 001	756 837	0.09
40 000	Electricite de France S.A. 144A 6.000% 22/01/2114	USD	54 840	56 280	0.01
100 000	Electricite de France S.A. - Reg 6.000% 23/01/2114	GBP	197 935	228 731	0.03
250 000	Electricite de France S.A. - Reg 6.125% 02/06/2034	GBP	429 395	474 485	0.06
400 000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal FRN 21/06/2052	EUR	481 538	465 909	0.05
300 000	Societe Generale S.A. 3.625% 01/03/2041	USD	289 334	304 903	0.04
300 000	Societe Generale S.A. 144A 4.750% 24/11/2025	USD	330 254	332 805	0.04
2 300 000	Societe Generale S.A. - Reg FRN 30/06/2031	EUR	2 692 790	2 685 822	0.32
3 200 000	Teleperformance - Reg 1.500% 03/04/2024	EUR	3 973 256	3 833 621	0.46
1 400 000	TOTAL SE - Reg FRN Perpetual	EUR	1 690 501	1 586 004	0.19
2 600 000	Vivendi SE - Reg 0.625% 11/06/2025	EUR	3 197 557	3 079 285	0.37
900 000	Vivendi SE - Reg 1.125% 11/12/2028	EUR	1 002 801	1 094 011	0.13
600 000	Wendel SE 1.000% 01/06/2031	EUR	729 234	697 827	0.08
	Total France		29 324 698	29 599 327	3.53
Germany					
1 600 000	Deutsche Bank AG - Reg 1.750% 16/12/2021	GBP	2 164 729	2 163 198	0.26
2 000 000	KION Group AG 1.625% 24/09/2025	EUR	2 499 607	2 441 491	0.29
3 000 000	Kreditanstalt fuer Wiederaufbau 2.000% 02/05/2025	USD	3 167 244	3 134 650	0.37
1 320 000	Kreditanstalt fuer Wiederaufbau 2.375% 29/12/2022	USD	1 355 468	1 355 529	0.16
2 250 000	Kreditanstalt fuer Wiederaufbau 3.200% 11/09/2026	AUD	1 723 896	1 791 521	0.21
700 000	Kreditanstalt fuer Wiederaufbau 5.000% 09/06/2036	GBP	1 303 442	1 399 171	0.17
1 400 000	Volkswagen Financial Services AG 1.375% 16/10/2023	EUR	1 727 725	1 670 872	0.20
	Total Germany		13 942 111	13 956 432	1.66
Guernsey					
690 000	Amdocs Ltd. 2.538% 15/06/2030	USD	679 598	686 260	0.08
	Total Guernsey		679 598	686 260	0.08
Hong Kong					
400 000	AIA Group Ltd. 3.375% 07/04/2030	USD	429 762	430 966	0.05
1 520 000	CNAC HK Finbridge Co. Ltd. - Reg 4.625% 14/03/2023	USD	1 519 476	1 592 077	0.19
	Total Hong Kong		1 949 238	2 023 043	0.24
India					
200 000	Adani Ports & Special Economic Zone Ltd. - Reg 4.375% 03/07/2029	USD	199 540	210 189	0.03
500 000	Reliance Industries Ltd. - Reg 3.667% 30/11/2027	USD	488 665	543 340	0.06
	Total India		688 205	753 529	0.09

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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.)					
Indonesia					
505 000	Bank Rakyat Indonesia Persero Tbk PT - Reg 3.950% 28/03/2024	USD	504 279	535 330	0.06
550 000	Pertamina Persero PT - Reg 6.500% 27/05/2041	USD	630 784	708 215	0.09
Total Indonesia			1 135 063	1 243 545	0.15
Ireland					
1 100 000	Abbott Ireland Financing DAC - Reg 0.100% 19/11/2024	EUR	1 348 136	1 285 694	0.15
440 000	AerCap Ireland Capital DAC Via AerCap Global Aviation Trust 4.500% 15/09/2023	USD	438 295	468 745	0.06
150 000	Aon Plc. 4.750% 15/05/2045	USD	154 690	189 362	0.02
1 425 000	CCEP Finance Ireland DAC 0.000% 06/09/2025	EUR	1 713 999	1 652 002	0.20
410 000	GE Capital International Funding Co. Unlimited Co. 4.418% 15/11/2035	USD	460 450	491 096	0.06
1 300 000	Linde Plc. 1.000% 30/09/2051	EUR	1 517 499	1 445 499	0.17
750 000	Roadster Finance DAC - Reg 1.625% 09/12/2024	EUR	889 500	898 107	0.11
1 000 000	Smurfit Kappa Acquisitions ULC - Reg 2.875% 15/01/2026	EUR	1 319 795	1 281 528	0.15
1 275 000	Smurfit Kappa Treasury ULC 1.000% 22/09/2033	EUR	1 504 893	1 467 007	0.17
Total Ireland			9 347 257	9 179 040	1.09
Israel					
800 000	Israel Electric Corp. Ltd. - Reg 144A 5.000% 12/11/2024	USD	826 755	886 872	0.11
Total Israel			826 755	886 872	0.11
Italy					
950 000	Assicurazioni Generali SpA - Reg 2.124% 01/10/2030	EUR	1 044 572	1 170 637	0.14
150 000	Enel SpA - Reg 5.750% 22/06/2037	GBP	270 284	286 453	0.03
500 000	ERG SpA 0.875% 15/09/2031	EUR	589 142	577 737	0.07
1 225 000	FCA Bank SpA - Reg 0.625% 24/11/2022	EUR	1 368 225	1 432 173	0.17
650 000	FCA Bank SpA - Reg 1.250% 21/06/2022	EUR	731 741	760 775	0.09
800 000	FCA Bank SpA/Ireland 0.000% 16/04/2024	EUR	951 244	927 561	0.11
900 000	Hera SpA - Reg 0.875% 05/07/2027	EUR	1 012 206	1 080 709	0.13
1 800 000	Intesa Sanpaolo SpA 1.350% 24/02/2031	EUR	2 181 339	2 087 987	0.25
300 000	Intesa Sanpaolo SpA 3.875% 14/07/2027	USD	323 323	324 517	0.04
500 000	Mediobanca Banca di Credito Finanziario SpA - Reg 0.625% 27/09/2022	EUR	599 445	584 980	0.07
200 000	UniCredit SpA FRN 03/06/2032	USD	200 000	202 419	0.02
770 000	UniCredit SpA - Reg FRN 20/01/2026	EUR	856 708	913 488	0.11
Total Italy			10 128 229	10 349 436	1.23
Japan					
200 000	Meiji Yasuda Life Insurance Co. 144A FRN 20/10/2045	USD	226 803	224 736	0.03
1 705 000	Mitsubishi UFJ Financial Group, Inc. FRN 19/07/2025	USD	1 705 000	1 706 686	0.20
300 000	Mitsubishi UFJ Financial Group, Inc. FRN 20/07/2032	USD	300 000	296 869	0.03

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Schedule of investments as at September 30, 2021 (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.)					
Japan (cont.)					
545 000	Mizuho Financial Group, Inc. FRN 10/07/2024	USD	545 000	551 322	0.07
410 000	Mizuho Financial Group, Inc. FRN 09/07/2027	USD	410 000	408 916	0.05
850 000	Mizuho Financial Group, Inc. FRN 13/09/2025	USD	847 162	889 468	0.11
300 000	Nippon Life Insurance Co. 144A FRN 23/01/2050	USD	308 083	310 125	0.04
700 000	Nomura Hldg., Inc. 2.648% 16/01/2025	USD	700 000	728 940	0.09
430 000	Norinchukin Bank 144A 2.080% 22/09/2031	USD	430 000	425 045	0.05
1 500 000	ORIX Corp. 2.900% 18/07/2022	USD	1 498 346	1 530 566	0.18
200 000	Sumitomo Life Insurance Co. 144A FRN 15/04/2081	USD	200 000	207 626	0.02
1 947 000	Sumitomo Mitsui Financial Group, Inc. 1.474% 08/07/2025	USD	1 950 667	1 961 968	0.23
690 000	Sumitomo Mitsui Financial Group, Inc. 2.348% 15/01/2025	USD	690 000	716 235	0.08
220 000	Sumitomo Mitsui Trust Bank Ltd. 144A 0.800% 16/09/2024	USD	219 885	219 497	0.03
	Total Japan		10 030 946	10 177 999	1.21
Jersey					
375 000	Heathrow Funding Ltd. - Reg 1.500% 12/10/2025	EUR	440 063	453 776	0.05
250 000	Heathrow Funding Ltd. - Reg 2.750% 09/08/2049	GBP	312 361	322 129	0.04
550 000	Heathrow Funding Ltd. - Reg 6.750% 03/12/2026	GBP	906 308	918 700	0.11
	Total Jersey		1 658 732	1 694 605	0.20
Kazakhstan					
350 000	KazMunayGas National Co. JSC - Reg 4.750% 19/04/2027	USD	359 053	391 209	0.05
200 000	KazMunayGas National Co. JSC - Reg 6.375% 24/10/2048	USD	253 864	256 952	0.03
	Total Kazakhstan		612 917	648 161	0.08
Luxembourg					
1 325 000	CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund - Reg 0.500% 27/01/2028	EUR	1 595 076	1 518 938	0.18
825 000	DH Europe Finance II Sarl 0.750% 18/09/2031	EUR	903 812	961 867	0.11
240 000	DH Europe Finance II Sarl 3.400% 15/11/2049	USD	268 828	258 716	0.03
1 000 000	Euroclear Investments S.A. FRN 16/06/2051	EUR	1 218 551	1 150 281	0.14
2 650 000	Eurofins Scientific SE 0.875% 19/05/2031	EUR	3 165 364	3 051 562	0.36
594 000	Eurofins Scientific SE - Reg 2.125% 25/07/2024	EUR	760 902	725 737	0.09
2 000 000	Gazprom PJSC Via Gaz Capital S.A. - Reg 4.950% 19/07/2022	USD	2 015 419	2 060 100	0.25
1 400 000	John Deere Cash Management SARL 1.375% 02/04/2024	EUR	1 747 479	1 689 816	0.20
2 375 000	Segro Capital Sarl 0.500% 22/09/2031	EUR	2 782 344	2 690 134	0.32
1 025 000	Simon International Finance SCA - Reg 1.125% 19/03/2033	EUR	1 219 186	1 193 756	0.14

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
200 000	Swiss Re Finance Luxembourg S.A. 144A FRN 02/04/2049	USD	225 803	229 288	0.03
195 000	Trane Technologies Luxembourg Finance S.A. 4.500% 21/03/2049	USD	243 525	240 094	0.03
Total Luxembourg			16 146 289	15 770 289	1.88
Malaysia					
500 000	Petronas Capital Ltd. 4.800% 21/04/2060	USD	645 562	648 678	0.08
350 000	Petronas Capital Ltd. 144A 7.875% 22/05/2022	USD	360 741	365 330	0.04
Total Malaysia			1 006 303	1 014 008	0.12
Mexico					
1 045 000	America Movil SAB de CV 4.375% 16/07/2042	USD	1 291 240	1 249 067	0.15
1 200 000	America Movil SAB de CV FRN 06/09/2073	EUR	1 590 587	1 548 311	0.18
850 000	Coca-Cola Femsa SAB de CV 2.750% 22/01/2030	USD	878 917	876 885	0.11
250 000	Grupo Bimbo SAB de CV - Reg 4.000% 06/09/2049	USD	240 897	270 105	0.03
207 000	Mexico City Airport Trust - Reg 5.500% 31/10/2046	USD	207 522	210 366	0.03
Total Mexico			4 209 163	4 154 734	0.50
Netherlands					
1 900 000	ABN AMRO Bank NV 0.500% 23/09/2029	EUR	2 227 933	2 182 231	0.26
400 000	ABN AMRO Bank NV 144A 4.800% 18/04/2026	USD	448 313	449 328	0.05
2 200 000	Argentum Netherlands BV for Givaudan S.A. - Reg 1.125% 17/09/2025	EUR	2 547 534	2 662 871	0.32
1 000 000	Argentum Netherlands BV for Givaudan S.A. - Reg 2.000% 17/09/2030	EUR	1 159 574	1 312 671	0.16
1 400 000	ASML Hldg. NV - Reg 0.250% 25/02/2030	EUR	1 504 092	1 611 043	0.19
500 000	Cooperatieve Rabobank UA FRN 24/02/2027	USD	492 478	492 616	0.06
600 000	Cooperatieve Rabobank UA 3.750% 21/07/2026	USD	619 357	660 974	0.08
1 700 000	Cooperatieve Rabobank UA 3.950% 09/11/2022	USD	1 718 926	1 764 578	0.21
559 000	CTP BV - Reg 2.125% 01/10/2025	EUR	649 405	690 567	0.08
700 000	CTP NV 0.625% 27/09/2026	EUR	820 144	811 534	0.10
600 000	CTP NV 1.500% 27/09/2031	EUR	699 235	687 192	0.08
800 000	Danfoss Finance I BV 0.125% 28/04/2026	EUR	961 355	925 673	0.11
2 237 000	Deutsche Telekom International Finance BV 8.750% 15/06/2030	USD	3 366 444	3 314 745	0.39
350 000	E.ON International Finance BV - Reg 6.125% 06/07/2039	GBP	644 513	706 458	0.08
300 000	E.ON International Finance BV - Reg 6.750% 27/01/2039	GBP	576 528	636 849	0.08
230 000	Enel Finance International NV 144A 0.000% 12/07/2028	USD	229 100	228 849	0.03
200 000	Enel Finance International NV 144A 0.000% 12/07/2031	USD	198 784	197 107	0.02
300 000	Enel Finance International NV 144A 144A 4.875% 14/06/2029	USD	347 384	358 412	0.04

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Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Netherlands (cont.)					
100 000	Enel Finance International NV 144A 144A 6.000% 07/10/2039	USD	133 365	137 786	0.02
100 000	Enel Finance International NV 144A 144A 6.800% 15/09/2037	USD	139 444	147 421	0.02
300 000	Givaudan Finance Europe BV - Reg 1.625% 22/04/2032	EUR	326 441	381 373	0.05
640 000	ING Groep NV 3.550% 09/04/2024	USD	639 516	685 479	0.08
1 400 000	ING Groep NV - Reg FRN 07/12/2028	GBP	1 925 311	1 831 007	0.22
500 000	MDGH - GMTN BV - Reg 3.625% 30/05/2023	EUR	625 629	615 663	0.07
600 000	MDGH - GMTN BV - Reg 3.950% 21/05/2050	USD	651 171	681 750	0.08
1 730 000	NXP BV Via NXP Funding LLC 144A 5.350% 01/03/2026	USD	2 032 949	1 999 830	0.24
1 225 000	SABIC Capital II BV - Reg 4.000% 10/10/2023	USD	1 222 977	1 301 612	0.15
575 000	SABIC Capital II BV - Reg 4.500% 10/10/2028	USD	571 664	663 047	0.08
4 225 000	Sagax Euro Mtn NL BV 1.000% 17/05/2029	EUR	5 015 308	4 871 774	0.58
350 000	Shell International Finance BV - Reg 1.750% 10/09/2052	GBP	455 436	388 810	0.05
1 681 000	Stellantis NV - Reg 3.750% 29/03/2024	EUR	2 218 501	2 128 006	0.25
1 500 000	STG Global Finance BV - Reg 1.375% 24/09/2025	EUR	1 764 960	1 778 098	0.21
1 450 000	Viterra Finance BV 1.000% 24/09/2028	EUR	1 691 632	1 669 023	0.20
700 000	Volkswagen Financial Services NV - Reg 2.125% 27/06/2024	GBP	886 388	967 039	0.11
700 000	Volkswagen International Finance NV 0.050% 10/06/2024	EUR	839 565	813 115	0.10
1 000 000	Volkswagen International Finance NV - Reg FRN Perpetual	EUR	1 157 850	1 229 022	0.15
1 275 000	Wolters Kluwer NV - Reg 0.750% 03/07/2030	EUR	1 463 167	1 507 652	0.18
1 100 000	Wolters Kluwer NV - Reg 1.500% 22/03/2027	EUR	1 418 111	1 365 410	0.16
	Total Netherlands		44 390 484	44 856 615	5.34
New Zealand					
265 000	ANZ New Zealand Int'l Ltd 144A 1.250% 22/06/2026	USD	264 612	263 738	0.03
900 000	Asb Finance Ltd. 0.250% 08/09/2028	EUR	1 063 646	1 030 411	0.12
	Total New Zealand		1 328 258	1 294 149	0.15
Norway					
340 000	DNB Bank ASA 144A FRN 30/03/2028	USD	340 000	338 283	0.04
450 000	Equinor ASA 3.250% 18/11/2049	USD	443 312	473 391	0.06
1 100 000	Norsk Hydro ASA - Reg 1.125% 11/04/2025	EUR	1 383 514	1 315 803	0.16
850 000	Storebrand Livsforsikring A/S - Reg FRN 30/09/2051	EUR	994 122	965 987	0.11
	Total Norway		3 160 948	3 093 464	0.37
Peru					
350 000	Petroleos del Peru S.A. - Reg 4.750% 19/06/2032	USD	356 317	360 500	0.04
	Total Peru		356 317	360 500	0.04

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Schedule of investments as at September 30, 2021 (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.)					
Qatar					
1 425 000	Qatar Petroleum 2.250% 12/07/2031	USD	1 410 188	1 411 320	0.17
975 000	Qatar Petroleum 3.300% 12/07/2051	USD	975 000	984 750	0.12
	Total Qatar		2 385 188	2 396 070	0.29
Saudi Arabia					
700 000	Saudi Arabian Oil Co. - Reg 2.250% 24/11/2030	USD	696 190	685 028	0.08
1 550 000	Saudi Arabian Oil Co. - Reg 3.250% 24/11/2050	USD	1 535 723	1 476 499	0.18
	Total Saudi Arabia		2 231 913	2 161 527	0.26
Singapore					
170 000	Flex Ltd. 3.750% 01/02/2026	USD	182 551	184 924	0.02
1 275 000	Temasek Financial I Ltd. 144A 3.625% 01/08/2028	USD	1 271 306	1 424 590	0.17
	Total Singapore		1 453 857	1 609 514	0.19
Spain					
700 000	Banco de Sabadell S.A. FRN 16/06/2028	EUR	849 446	797 834	0.09
600 000	Banco Santander S.A. FRN 14/09/2027	USD	600 000	596 934	0.07
400 000	Banco Santander S.A. FRN 30/06/2024	USD	400 000	400 703	0.05
400 000	Banco Santander S.A. 2.749% 03/12/2030	USD	400 000	397 601	0.05
	Total Spain		2 249 446	2 193 072	0.26
Supranational					
660 000	African Development Bank 1.625% 16/09/2022	USD	668 918	669 089	0.08
835 000	Asian Development Bank 1.625% 24/01/2023	USD	850 036	850 640	0.10
1 490 000	Asian Development Bank 1.750% 13/09/2022	USD	1 511 611	1 512 739	0.18
1 900 000	Asian Development Bank 2.625% 30/01/2024	USD	2 000 571	1 996 235	0.24
36 000	Broadcom Corp. Via Broadcom Cayman Finance Ltd. 3.875% 15/01/2027	USD	33 663	39 561	0.00
1 000 000	European Investment Bank 1.625% 14/03/2025	USD	1 034 539	1 031 662	0.12
125 000	European Investment Bank 2.500% 15/03/2023	USD	129 075	129 092	0.02
5 000 000	European Investment Bank - Reg 0.000% 13/03/2026	EUR	6 164 856	5 894 790	0.70
144 000	European Union - Reg 0.000% 04/11/2025	EUR	173 807	169 971	0.02
590 000	European Union - Reg 0.000% 04/07/2035	EUR	710 379	656 436	0.08
484 000	European Union - Reg 0.300% 04/11/2050	EUR	569 419	517 619	0.06
2 000 000	International Bank for Reconstruction & Development 0.000% 21/02/2030	EUR	2 520 928	2 311 299	0.28
505 000	International Bank for Reconstruction & Development 2.000% 26/01/2022	USD	507 915	507 904	0.06
530 000	International Finance Corp. 2.875% 31/07/2023	USD	555 155	554 958	0.07
85 000	NXP BV Via NXP Funding LLC Via NXP USA, Inc. 144A 2.700% 01/05/2025	USD	84 949	88 753	0.01
	Total Supranational		17 515 821	16 930 748	2.02
Sweden					
325 000	Fastighets AB Balder - Reg 1.250% 28/01/2028	EUR	359 411	382 409	0.05
800 000	Investor AB - Reg 1.500% 20/06/2039	EUR	900 709	1 013 757	0.12

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
1 000 000	Molnlycke Hldg. AB - Reg 0.625% 15/01/2031	EUR	1 216 332	1 126 154	0.13
1 425 000	Nordea Bank AB FRN 18/08/2031	EUR	1 729 191	1 653 486	0.20
1 000 000	Tele2 AB 2.125% 15/05/2028	EUR	1 313 116	1 272 814	0.15
	Total Sweden		5 518 759	5 448 620	0.65
Switzerland					
825 000	UBS AG - Reg 0.750% 21/04/2023	EUR	904 027	971 346	0.11
500 000	UBS Group AG 144A FRN 30/01/2027	USD	495 506	495 135	0.06
400 000	UBS Group AG 144A FRN 11/02/2032	USD	381 745	388 724	0.05
	Total Switzerland		1 781 278	1 855 205	0.22
United Arab Emirates					
300 000	DP World Plc. - Reg 5.625% 25/09/2048	USD	303 570	369 810	0.04
	Total United Arab Emirates		303 570	369 810	0.04
United Kingdom					
250 000	3i Group Plc. - Reg 3.750% 05/06/2040	GBP	307 199	378 407	0.04
1 475 000	Anglo American Capital Plc. 144A 3.625% 11/09/2024	USD	1 473 861	1 582 851	0.19
1 000 000	Annington Funding Plc. - Reg 1.650% 12/07/2024	EUR	1 195 189	1 209 828	0.14
250 000	Annington Funding Plc. - Reg 3.935% 12/07/2047	GBP	350 564	402 839	0.05
350 000	Assura Financing Plc. - Reg 1.500% 15/09/2030	GBP	454 913	462 309	0.05
500 000	Aviva Plc. - Reg FRN 14/11/2036	GBP	781 253	807 632	0.10
200 000	BAE Systems Plc. 144A 3.000% 15/09/2050	USD	184 330	191 868	0.02
200 000	Barclays Plc. FRN 10/03/2042	USD	196 243	211 835	0.03
1 025 000	Barclays Plc. - Reg 3.000% 08/05/2026	GBP	1 339 221	1 464 258	0.17
450 000	Berkeley Group PLC 2.500% 11/08/2031	GBP	622 144	588 177	0.07
255 000	Brookfield Finance I UK Plc. 2.340% 30/01/2032	USD	255 000	250 594	0.03
350 000	BUPA Finance Plc. - Reg 5.000% 08/12/2026	GBP	510 775	546 460	0.07
630 000	Diageo Capital Plc. 2.000% 29/04/2030	USD	627 423	626 875	0.07
2 000 000	Diageo Finance Plc. - Reg 0.500% 19/06/2024	EUR	2 404 061	2 357 374	0.28
1 450 000	GKN Hldg. Ltd. - Reg 5.375% 19/09/2022	GBP	2 005 395	2 031 537	0.24
200 000	HSBC Hldg. Plc. FRN 24/05/2025	USD	200 000	199 526	0.02
2 150 000	HSBC Hldg. Plc. FRN 18/04/2026	USD	2 150 000	2 160 803	0.26
350 000	HSBC Hldg. Plc. - Reg 2.625% 16/08/2028	GBP	470 225	491 413	0.06
175 000	Legal & General Group Plc. - Reg FRN 14/11/2048	GBP	229 004	273 960	0.03
350 000	Liberty Living Finance Plc. - Reg 2.625% 28/11/2024	GBP	469 408	492 325	0.06
300 000	Lloyds Bank Plc. 6.500% 17/09/2040	GBP	715 304	674 100	0.08
202 000	Lloyds Banking Group Plc. FRN 07/11/2028	USD	220 617	219 746	0.03
200 000	LSEGA Financing Plc. 144A 3.200% 06/04/2041	USD	199 028	206 201	0.02
550 000	M&G Plc. - Reg FRN 20/07/2049	GBP	688 539	781 857	0.09
300 000	M&G Plc. - Reg FRN 20/07/2055	GBP	467 945	476 381	0.06
300 000	Nationwide Building Society 144A FRN 18/07/2030	USD	327 914	333 183	0.04
300 000	Natwest Group Plc. FRN 22/05/2024	USD	300 000	307 820	0.04
1 125 000	NatWest Group Plc. FRN 14/09/2032	EUR	1 332 619	1 298 689	0.15
1 020 000	NatWest Markets Plc. 144A 1.600% 29/09/2026	USD	1 019 756	1 019 341	0.12

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
600 000	Next Group Plc. - Reg 3.000% 26/08/2025	GBP	781 901	858 496	0.10
300 000	Reckitt Benckiser Treasury Services Plc. - Reg 1.750% 19/05/2032	GBP	365 868	403 927	0.05
675 000	Santander UK Group Hldg. Plc. FRN 13/09/2029	EUR	800 651	773 138	0.09
512 000	Santander UK Group Hldg. Plc. FRN 03/11/2028	USD	569 798	559 781	0.07
500 000	Segro Plc. 5.750% 20/06/2035	GBP	882 226	972 148	0.12
1 000 000	Segro Plc. - Reg 2.375% 11/10/2029	GBP	1 360 405	1 430 139	0.17
300 000	Standard Chartered Plc. 144A FRN 30/01/2026	USD	311 307	312 320	0.04
200 000	Standard Chartered Plc. 144A FRN 01/04/2031	USD	226 524	230 472	0.03
300 000	Standard Chartered Plc. 144A 5.300% 09/01/2043	USD	354 502	363 509	0.04
357 000	Tesco Corporate Treasury Services Plc. - Reg 2.750% 27/04/2030	GBP	443 784	503 686	0.06
550 000	Thames Water Utilities Finance Plc. - Reg 2.375% 03/05/2023	GBP	734 764	749 985	0.09
250 000	Thames Water Utilities Finance Plc. - Reg 4.375% 03/07/2034	GBP	399 992	413 168	0.05
150 000	University of Oxford - Reg 2.544% 08/12/2117	GBP	216 974	238 923	0.03
500 000	Virgin Money UK Plc. FRN 27/05/2024	EUR	610 612	584 169	0.07
690 000	Whitbread Group Plc. - Reg 3.375% 16/10/2025	GBP	990 746	974 973	0.12
350 000	Wm Morrison Supermarkets Plc. - Reg 2.500% 01/10/2031	GBP	435 106	472 196	0.06
	Total United Kingdom		30 983 090	31 889 219	3.80
United States					
65 000	7-Eleven, Inc. 144A 0.950% 10/02/2026	USD	63 753	63 811	0.01
55 000	7-Eleven, Inc. 144A 1.300% 10/02/2028	USD	53 209	52 827	0.01
90 000	7-Eleven, Inc. 144A 1.800% 10/02/2031	USD	85 089	85 749	0.01
40 000	7-Eleven, Inc. 144A 2.500% 10/02/2041	USD	36 341	36 666	0.00
165 000	7-Eleven, Inc. 144A 2.800% 10/02/2051	USD	148 138	152 095	0.02
345 000	Abbott Laboratories 4.900% 30/11/2046	USD	448 376	465 708	0.06
595 000	Activision Blizzard, Inc. 2.500% 15/09/2050	USD	542 845	513 803	0.06
900 000	Adobe, Inc. 2.300% 01/02/2030	USD	903 173	929 966	0.11
400 000	AEP Texas, Inc. 3.800% 01/10/2047	USD	406 758	427 141	0.05
250 000	AEP Transmission Co. LLC 3.750% 01/12/2047	USD	253 869	278 530	0.03
1 250 000	Aetna, Inc. 3.500% 15/11/2024	USD	1 353 859	1 343 804	0.16
1 018 000	Affiliated Managers Group, Inc. 3.300% 15/06/2030	USD	1 091 979	1 087 800	0.13
1 195 000	Aflac, Inc. 4.750% 15/01/2049	USD	1 501 854	1 558 837	0.19
1 003 000	Agilent Technologies, Inc. 2.100% 04/06/2030	USD	1 040 218	995 925	0.12
1 520 000	Agilent Technologies, Inc. 2.300% 12/03/2031	USD	1 494 382	1 519 604	0.18
410 000	Air Lease Corp. 3.375% 01/07/2025	USD	406 861	435 253	0.05
106 000	Air Products and Chemicals, Inc. 2.800% 15/05/2050	USD	110 916	105 708	0.01
155 000	Alexandria Real Estate Equities, Inc. 1.875% 01/02/2033	USD	154 736	145 645	0.02
570 000	Alexandria Real Estate Equities, Inc. 3.800% 15/04/2026	USD	569 609	628 132	0.08
625 000	Alleghany Corp. 3.250% 15/08/2051	USD	616 532	612 170	0.07

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
990 000	Allegion US Hldg. Co., Inc. 3.200% 01/10/2024	USD	980 125	1 048 799	0.13
380 000	Ally Financial, Inc. 1.450% 02/10/2023	USD	381 034	385 678	0.05
190 000	Ally Financial, Inc. 3.050% 05/06/2023	USD	189 257	197 098	0.02
530 000	Alphabet, Inc. 2.250% 15/08/2060	USD	486 517	461 519	0.06
750 000	Altria Group, Inc. 2.350% 06/05/2025	USD	788 059	777 374	0.09
520 000	Altria Group, Inc. 3.700% 04/02/2051	USD	474 598	491 149	0.06
859 000	Altria Group, Inc. 3.875% 16/09/2046	USD	816 935	837 660	0.10
610 000	Altria Group, Inc. 4.000% 04/02/2061	USD	565 465	583 758	0.07
75 000	Altria Group, Inc. 4.450% 06/05/2050	USD	74 427	78 639	0.01
270 000	Amazon.com, Inc. 2.875% 12/05/2041	USD	269 002	277 597	0.03
620 000	Amazon.com, Inc. 3.100% 12/05/2051	USD	615 618	651 060	0.08
280 000	Amazon.com, Inc. 3.250% 12/05/2061	USD	277 726	296 963	0.04
825 000	Ameren Corp. 2.500% 15/09/2024	USD	824 839	861 917	0.10
160 000	Ameren Illinois Co. 2.900% 15/06/2051	USD	159 339	161 889	0.02
130 000	Ameren Illinois Co. 3.250% 15/03/2050	USD	129 397	137 766	0.02
15 000	American Homes 4 Rent LP 2.375% 15/07/2031	USD	14 782	14 841	0.00
75 000	American Homes 4 Rent LP 3.375% 15/07/2051	USD	73 483	75 853	0.01
395 000	American Honda Finance Corp. 1.300% 09/09/2026	USD	394 700	394 298	0.05
1 000 000	American Tower Corp. 0.450% 15/01/2027	EUR	1 189 477	1 157 327	0.14
400 000	American Tower Corp. 1.300% 15/09/2025	USD	399 158	399 928	0.05
1 000 000	American Tower Corp. 1.950% 22/05/2026	EUR	1 277 063	1 243 322	0.15
2 140 000	American Tower Corp. 2.300% 15/09/2031	USD	2 128 115	2 110 744	0.25
875 000	American Tower Corp. 2.950% 15/01/2051	USD	854 620	824 893	0.10
250 000	American University 3.672% 01/04/2049	USD	250 000	280 956	0.03
190 000	American Water Capital Corp. 2.300% 01/06/2031	USD	189 444	191 723	0.02
300 000	American Water Capital Corp. 3.750% 01/09/2047	USD	306 514	335 558	0.04
116 000	AmerisourceBergen Corp. 2.700% 15/03/2031	USD	116 844	118 514	0.01
190 000	AmerisourceBergen Corp. 4.300% 15/12/2047	USD	219 988	220 097	0.03
145 000	Amphenol Corp. 2.050% 01/03/2025	USD	144 832	149 574	0.02
100 000	Analog Devices, Inc. 1.700% 01/10/2028	USD	99 405	100 090	0.01
165 000	Analog Devices, Inc. 2.800% 01/10/2041	USD	163 725	164 228	0.02
90 000	Analog Devices, Inc. 2.950% 01/04/2025	USD	89 681	95 974	0.01
190 000	Analog Devices, Inc. 2.950% 01/10/2051	USD	188 429	188 895	0.02
200 000	Apollo Management Hldg. LP 144A 2.650% 05/06/2030	USD	197 867	201 754	0.02
530 000	Apple, Inc. 1.400% 05/08/2028	USD	528 829	521 248	0.06
220 000	Apple, Inc. 2.375% 08/02/2041	USD	219 664	210 967	0.03
525 000	Apple, Inc. 2.700% 05/08/2051	USD	524 467	508 814	0.06
110 000	Apple, Inc. 2.850% 05/08/2061	USD	109 870	105 801	0.01
610 000	Apple, Inc. 3.850% 04/08/2046	USD	619 124	711 683	0.09
740 000	Aptiv Corp. 4.150% 15/03/2024	USD	791 705	794 668	0.09
2 550 000	Ares Capital Corp. 2.150% 15/07/2026	USD	2 538 617	2 555 662	0.30
830 000	Ares Capital Corp. 3.250% 15/07/2025	USD	828 205	872 628	0.10
2 282 000	Ares Capital Corp. 3.500% 10/02/2023	USD	2 273 929	2 360 031	0.28
380 000	Ares Capital Corp. 3.875% 15/01/2026	USD	397 637	406 227	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
1 400 000	Ares Capital Corp. 4.200% 10/06/2024	USD	1 398 554	1 501 203	0.18
1 000 000	Ares Capital Corp. 4.250% 01/03/2025	USD	991 967	1 072 988	0.13
540 000	Arizona Public Service Co. 2.600% 15/08/2029	USD	536 833	558 951	0.07
230 000	Arizona Public Service Co. 3.500% 01/12/2049	USD	229 879	244 270	0.03
1 400 000	AT&T, Inc. 1.700% 25/03/2026	USD	1 397 908	1 419 692	0.17
305 000	AT&T, Inc. 3.100% 01/02/2043	USD	304 861	291 755	0.04
80 000	AT&T, Inc. 3.500% 01/02/2061	USD	79 950	76 338	0.01
382 000	AT&T, Inc. 3.800% 01/12/2057	USD	394 165	390 559	0.05
350 000	AT&T, Inc. 4.250% 01/06/2043	GBP	517 543	573 418	0.07
45 000	AT&T, Inc. 4.300% 15/12/2042	USD	49 642	50 164	0.01
765 000	AT&T, Inc. 4.450% 01/04/2024	USD	769 855	828 783	0.10
1 250 000	AT&T, Inc. 4.500% 15/05/2035	USD	1 230 067	1 461 242	0.17
230 000	AT&T, Inc. 4.800% 15/06/2044	USD	255 741	272 675	0.03
620 000	AT&T, Inc. 4.850% 01/03/2039	USD	594 616	741 716	0.09
250 000	AT&T, Inc. 7.000% 30/04/2040	GBP	485 037	536 219	0.06
300 000	Athene Global Funding 144A 2.500% 14/01/2025	USD	308 192	311 745	0.04
1 825 000	Athene Global Funding - Reg 1.750% 24/11/2027	GBP	2 409 615	2 450 370	0.29
200 000	Atlantic City Electric Co. 2.300% 15/03/2031	USD	199 898	202 539	0.02
660 000	Atmos Energy Corp. 1.500% 15/01/2031	USD	657 408	620 146	0.07
20 000	Atmos Energy Corp. 2.850% 15/02/2052	USD	19 871	19 050	0.00
484 000	Autodesk, Inc. 2.850% 15/01/2030	USD	513 893	504 174	0.06
820 000	Automatic Data Processing, Inc. 1.700% 15/05/2028	USD	817 659	828 590	0.10
450 000	AutoNation, Inc. 1.950% 01/08/2028	USD	449 144	443 324	0.05
50 000	AutoNation, Inc. 4.750% 01/06/2030	USD	58 438	58 238	0.01
100 000	Avangrid, Inc. 3.800% 01/06/2029	USD	99 892	111 245	0.01
610 000	Avery Dennison Corp. 2.250% 15/02/2032	USD	607 540	596 420	0.07
75 000	Aviation Capital Group LLC 144A 1.950% 20/09/2026	USD	74 813	74 166	0.01
200 000	Aviation Capital Group LLC 144A 5.500% 15/12/2024	USD	220 944	224 118	0.03
880 000	Bain Capital Specialty Finance, Inc. 2.950% 10/03/2026	USD	877 490	896 648	0.11
710 000	Baker Hughes a GE Co. LLC Via Baker Hughes Co-Obligor, Inc. 4.080% 15/12/2047	USD	771 724	799 479	0.10
120 000	Baltimore Gas and Electric Co. 2.900% 15/06/2050	USD	120 910	117 785	0.01
430 000	Bank of America Corp. FRN 25/09/2025	USD	430 000	430 500	0.05
210 000	Bank of America Corp. FRN 24/10/2026	USD	210 000	208 341	0.03
2 845 000	Bank of America Corp. FRN 22/07/2027	USD	2 845 000	2 856 327	0.34
850 000	Bank of America Corp. FRN 22/10/2025	USD	849 675	888 246	0.11
1 145 000	Bank of America Corp. FRN 19/06/2041	USD	1 145 000	1 102 944	0.13
1 050 000	Bank of America Corp. FRN 22/04/2032	USD	1 054 376	1 070 806	0.13
1 910 000	Bank of America Corp. FRN 22/10/2030	USD	1 973 506	1 992 017	0.24
800 000	Bank of America Corp. FRN 20/12/2028	USD	787 571	866 590	0.10
215 000	Bank of America Corp. FRN 13/03/2052	USD	215 000	232 856	0.03
600 000	Bank of America Corp. FRN 20/01/2028	USD	606 401	661 298	0.08
400 000	Bank of America Corp. 3.950% 21/04/2025	USD	437 575	435 792	0.05
800 000	Bank of America Corp. FRN 07/02/2030	USD	853 719	894 820	0.11
1 041 000	Bank of America Corp. FRN 20/03/2051	USD	1 302 699	1 228 862	0.15

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
2 450 000	Bank of America Corp. 4.450% 03/03/2026	USD	2 519 635	2 742 659	0.33
800 000	Bank of America Corp. - Reg 7.000% 31/07/2028	GBP	1 363 302	1 451 218	0.17
31 000	Banner Health 2.913% 01/01/2051	USD	31 000	30 966	0.00
1 030 000	BAT Capital Corp. 3.222% 15/08/2024	USD	1 098 191	1 091 757	0.13
125 000	BAT Capital Corp. 3.734% 25/09/2040	USD	125 000	120 359	0.01
405 000	BAT Capital Corp. 3.984% 25/09/2050	USD	403 438	391 716	0.05
160 000	BAT Capital Corp. 4.758% 06/09/2049	USD	182 020	172 589	0.02
270 000	BAT Capital Corp. - Reg 2.125% 15/08/2025	GBP	356 164	370 745	0.04
672 000	Baxter International, Inc. 2.600% 15/08/2026	USD	639 045	709 399	0.08
86 000	Baylor Scott & White Hldg. 2.839% 15/11/2050	USD	86 000	84 715	0.01
1 000 000	Becton Dickinson and Co. 1.000% 15/12/2022	EUR	1 166 331	1 175 059	0.14
800 000	Berkshire Hathaway Energy Co. 4.500% 01/02/2045	USD	876 501	973 455	0.12
500 000	Black Hills Corp. 3.050% 15/10/2029	USD	539 171	529 089	0.06
65 000	Blackstone Hldg. Finance Co. LLC 144A 1.625% 05/08/2028	USD	64 820	63 462	0.01
80 000	Blackstone Hldg. Finance Co. LLC 144A 2.000% 30/01/2032	USD	79 292	76 770	0.01
70 000	Blackstone Hldg. Finance Co. LLC 144A 2.850% 05/08/2051	USD	69 818	66 346	0.01
1 270 000	Blackstone Secured Lending Fund 144A 2.850% 30/09/2028	USD	1 259 006	1 260 428	0.15
1 080 000	Block Financial LLC 2.500% 15/07/2028	USD	1 075 190	1 094 350	0.13
60 000	Block Financial LLC 3.875% 15/08/2030	USD	62 328	65 186	0.01
1 000 000	Boeing Co 4.875% 01/05/2025	USD	1 114 358	1 112 556	0.13
98 000	Booking Hldg., Inc. 4.625% 13/04/2030	USD	104 324	116 373	0.01
595 000	Bristol-Myers Squibb Co. 2.550% 13/11/2050	USD	593 314	557 199	0.07
341 000	Bristol-Myers Squibb Co. 3.450% 15/11/2027	USD	355 595	378 886	0.05
80 000	Brixmor Operating Partnership LP 2.500% 16/08/2031	USD	79 743	78 727	0.01
88 000	Broadcom, Inc. 3.150% 15/11/2025	USD	87 911	94 018	0.01
792 000	Broadcom, Inc. 3.419% 15/04/2033	USD	814 499	820 806	0.10
1 160 000	Broadcom, Inc. 3.459% 15/09/2026	USD	1 159 742	1 254 754	0.15
689 000	Broadcom, Inc. 3.469% 15/04/2034	USD	685 801	710 581	0.08
5 080 000	Broadridge Financial Solutions, Inc. 2.600% 01/05/2031	USD	5 077 898	5 150 575	0.61
200 000	Broadridge Financial Solutions, Inc. 2.900% 01/12/2029	USD	207 214	209 140	0.03
1 030 000	Broadstone Net Lease LLC 2.600% 15/09/2031	USD	1 028 113	1 016 279	0.12
120 000	Brooklyn Union Gas Co. 144A 4.273% 15/03/2048	USD	151 585	135 208	0.02
615 000	Brown & Brown, Inc. 4.200% 15/09/2024	USD	666 182	668 838	0.08
570 000	Bunge Ltd. Finance Corp. 1.630% 17/08/2025	USD	569 978	575 725	0.07
200 000	Burlington Northern Santa Fe LLC 4.050% 15/06/2048	USD	199 550	237 802	0.03
550 000	Burlington Northern Santa Fe LLC 4.125% 15/06/2047	USD	586 011	661 375	0.08
170 000	Camden Property Trust 3.150% 01/07/2029	USD	172 908	183 827	0.02
1 258 000	Capital One Financial Corp. 1.650% 12/06/2029	EUR	1 628 596	1 541 792	0.18
1 070 000	Capital One Financial Corp. FRN 29/07/2032	USD	1 070 000	1 046 300	0.12

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
18 000	Cardinal Health, Inc. 4.368% 15/06/2047	USD	20 250	20 165	0.00
235 000	Cargill, Inc. 144A 3.125% 25/05/2051	USD	232 364	254 032	0.03
610 000	Carlisle Cos, Inc. 0.550% 01/09/2023	USD	609 666	609 690	0.07
1 380 000	Carlisle Cos, Inc. 2.200% 01/03/2032	USD	1 373 381	1 338 087	0.16
180 000	Carrier Global Corp. 2.242% 15/02/2025	USD	180 000	186 441	0.02
200 000	Carrier Global Corp. 3.377% 05/04/2040	USD	204 272	209 432	0.03
790 000	Carrier Global Corp. 3.577% 05/04/2050	USD	831 210	837 280	0.10
1 105 000	Caterpillar Financial Services Corp. 0.800% 13/11/2025	USD	1 103 844	1 097 809	0.13
880 000	Caterpillar Financial Services Corp. 0.900% 02/03/2026	USD	878 221	872 661	0.10
650 000	Caterpillar, Inc. 3.250% 09/04/2050	USD	678 282	701 429	0.08
3 880 000	CBRE Services, Inc. 2.500% 01/04/2031	USD	3 945 010	3 903 098	0.47
255 000	CBRE Services, Inc. 4.875% 01/03/2026	USD	266 863	290 695	0.03
560 000	CDW LLC Via CDW Finance Corp. 4.125% 3.250% 15/02/2029	USD	575 380	574 000	0.07
257 000	CDW LLC Via CDW Finance Corp. 4.125% 4.250% 01/04/2028	USD	269 190	268 205	0.03
480 000	Celanese US Hldg. LLC 1.400% 05/08/2026	USD	479 530	476 317	0.06
200 000	CenterPoint Energy Houston Electric LLC 2.900% 01/07/2050	USD	208 635	201 464	0.02
55 000	CenterPoint Energy, Inc. 2.650% 01/06/2031	USD	54 897	56 098	0.01
630 000	Charles Schwab Corp 1.150% 13/05/2026	USD	628 651	630 846	0.08
50 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3.500% 01/06/2041	USD	48 100	49 259	0.01
150 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3.500% 01/03/2042	USD	148 880	146 451	0.02
235 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3.900% 01/06/2052	USD	224 719	233 054	0.03
105 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 3.950% 30/06/2062	USD	104 145	101 209	0.01
470 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4.400% 01/12/2061	USD	469 562	493 859	0.06
2 650 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 4.464% 23/07/2022	USD	2 665 444	2 717 351	0.32
255 000	Charter Communications Operating LLC Via Charter Communications Operating Capital 5.750% 01/04/2048	USD	265 331	321 489	0.04
3 772 000	Cheniere Corpus Christi Hldg. LLC 3.700% 15/11/2029	USD	4 008 515	4 090 691	0.49
1 205 000	Cheniere Corpus Christi Hldg. LLC 5.875% 31/03/2025	USD	1 316 398	1 360 831	0.16
35 000	Chevron Corp. 2.978% 11/05/2040	USD	35 000	36 106	0.00
450 000	Chevron USA, Inc. 5.250% 15/11/2043	USD	614 834	608 750	0.07

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
255 000	Choice Hotels International, Inc. 3.700% 15/01/2031	USD	259 172	274 969	0.03
1 050 000	Chubb INA Hldg., Inc. 0.300% 15/12/2024	EUR	1 162 873	1 228 470	0.15
120 000	Cintas Corp. No 2 3.700% 01/04/2027	USD	132 908	133 870	0.02
4 330 000	Citigroup, Inc. FRN 30/10/2024	USD	4 330 000	4 346 238	0.52
1 585 000	Citigroup, Inc. FRN 08/04/2026	USD	1 585 000	1 682 320	0.20
1 370 000	Citigroup, Inc. FRN 24/04/2025	USD	1 370 000	1 455 081	0.17
500 000	Citigroup, Inc. FRN 01/06/2024	USD	516 245	528 780	0.06
660 000	Citigroup, Inc. 4.650% 23/07/2048	USD	820 184	852 958	0.10
460 000	Citigroup, Inc. 4.750% 18/05/2046	USD	546 298	577 815	0.07
740 000	Citrix Systems, Inc. 1.250% 01/03/2026	USD	738 610	727 609	0.09
2 550 000	Coca-Cola Co 0.400% 06/05/2030	EUR	3 072 718	2 942 916	0.35
650 000	Coca-Cola Co. 0.125% 09/03/2029	EUR	776 315	742 034	0.09
825 000	Coca-Cola Co. 0.500% 09/03/2033	EUR	985 157	930 884	0.11
825 000	Comcast Corp. 0.750% 20/02/2032	EUR	906 420	963 242	0.12
400 000	Comcast Corp. 2.650% 15/08/2062	USD	396 487	350 524	0.04
109 000	Comcast Corp. 144A 2.887% 01/11/2051	USD	169 243	104 219	0.01
175 000	Comcast Corp. 144A 2.987% 01/11/2063	USD	174 306	163 013	0.02
320 000	Comcast Corp. 3.450% 01/02/2050	USD	319 283	338 424	0.04
870 000	Comcast Corp. 3.950% 15/10/2025	USD	869 385	964 760	0.12
85 000	Comcast Corp. 4.600% 15/10/2038	USD	84 952	103 931	0.01
107 000	CommonSpirit Health 3.910% 01/10/2050	USD	107 000	116 612	0.01
2 725 000	Computershare US, Inc. 1.125% 07/10/2031	EUR	3 151 255	3 128 926	0.37
160 000	Consolidated Edison Co. of New York, Inc. 3.350% 01/04/2030	USD	159 690	174 903	0.02
550 000	Consolidated Edison Co. of New York, Inc. 4.000% 15/11/2057	USD	554 844	612 852	0.07
150 000	Consumers Energy Co. 2.500% 01/05/2060	USD	140 153	130 642	0.02
150 000	Consumers Energy Co. 3.750% 15/02/2050	USD	169 018	172 452	0.02
705 000	Costco Wholesale Corp. 1.375% 20/06/2027	USD	703 734	709 467	0.08
30 000	Costco Wholesale Corp. 1.600% 20/04/2030	USD	29 955	29 283	0.00
432 000	Costco Wholesale Corp. 1.750% 20/04/2032	USD	434 791	423 016	0.05
390 000	Cox Communications, Inc. 2.600% 15/06/2031	USD	388 544	394 283	0.05
155 000	Cox Communications, Inc. 144A 3.600% 15/06/2051	USD	154 134	162 142	0.02
515 000	Crown Castle International Corp. 1.350% 15/07/2025	USD	513 987	517 247	0.06
3 050 000	Crown Castle International Corp. 3.200% 01/09/2024	USD	3 023 782	3 242 093	0.39
275 000	Crown Castle International Corp. 3.700% 15/06/2026	USD	281 956	299 990	0.04
53 000	CVS Health Corp. 4.300% 25/03/2028	USD	55 068	60 280	0.01
3 000 000	Danaher Corp. 2.100% 30/09/2026	EUR	3 906 815	3 808 188	0.45
1 325 000	Danaher Corp. 2.500% 30/03/2030	EUR	1 443 650	1 774 179	0.21
1 790 000	Dell International LLC / EMC Corp. 5.450% 15/06/2023	USD	1 903 209	1 921 470	0.23
640 000	Dell International LLC / EMC Corp. 6.200% 15/07/2030	USD	638 998	817 950	0.10
575 000	Dell International LLC / EMC Corp. 8.100% 15/07/2036	USD	834 051	868 641	0.10
1 730 000	Dell International LLC / EMC Corp. 8.350% 15/07/2046	USD	2 478 809	2 801 321	0.33
64 000	Devon Energy Corp. 144A 5.250% 15/09/2024	USD	70 883	70 880	0.01
80 000	Diamondback Energy, Inc. 4.400% 24/03/2051	USD	79 740	90 531	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
180 000	Digital Realty Trust LP 4.750% 01/10/2025	USD	204 720	202 587	0.02
450 000	Digital Stout Hldg. LLC - Reg 3.750% 17/10/2030	GBP	588 733	683 892	0.08
225 000	DTE Electric Co. 3.950% 01/03/2049	USD	243 057	265 031	0.03
370 000	DTE Electric Co. - C 2.625% 01/03/2031	USD	369 463	385 041	0.05
250 000	DTE Energy Co. 2.950% 01/03/2030	USD	248 264	260 789	0.03
1 150 000	Duke Energy Corp. 3.750% 01/09/2046	USD	1 130 519	1 225 286	0.15
70 000	Duquesne LightHldg., Inc. 2.775% 07/01/2032	USD	70 000	69 850	0.01
200 000	East Ohio Gas Co. 144A 3.000% 15/06/2050	USD	185 427	199 048	0.02
1 390 000	eBay, Inc. 1.900% 11/03/2025	USD	1 387 914	1 431 283	0.17
1 400 000	Ecolab, Inc. 1.000% 15/01/2024	EUR	1 696 034	1 662 168	0.20
510 000	Edwards Lifesciences Corp. 4.300% 15/06/2028	USD	519 256	583 945	0.07
650 000	Electronic Arts, Inc. 1.850% 15/02/2031	USD	648 338	627 853	0.08
150 000	Electronic Arts, Inc. 2.950% 15/02/2051	USD	149 216	143 691	0.02
1 325 000	Eli Lilly & Co. 1.375% 14/09/2061	EUR	1 531 088	1 435 797	0.17
300 000	Empower Finance 2020 LP 144A 1.776% 17/03/2031	USD	282 449	288 063	0.03
30 000	Empower Finance 2020 LP 144A 3.075% 17/09/2051	USD	30 000	30 549	0.00
295 000	Energy Transfer Operating LP 5.300% 15/04/2047	USD	341 214	344 893	0.04
225 000	Entergy Corp. 0.900% 15/09/2025	USD	224 306	221 172	0.03
175 000	Entergy Louisiana LLC 2.900% 15/03/2051	USD	182 498	170 414	0.02
320 000	Entergy Mississippi LLC 3.850% 01/06/2049	USD	344 011	363 009	0.04
125 000	Enterprise Products Operating LLC 3.300% 15/02/2053	USD	123 964	122 027	0.01
175 000	Equifax, Inc. 2.350% 15/09/2031	USD	174 536	172 066	0.02
125 000	Equifax, Inc. 2.600% 15/12/2025	USD	124 896	131 014	0.02
140 000	Equifax, Inc. 3.100% 15/05/2030	USD	139 772	147 866	0.02
820 000	Equinix, Inc. 2.625% 18/11/2024	USD	864 523	858 600	0.10
560 000	Equitable Financial Life Global Funding 144A 1.300% 12/07/2026	USD	558 967	554 767	0.07
314 000	Essential Properties LP 2.950% 15/07/2031	USD	316 029	315 278	0.04
200 000	Essential Utilities, Inc. 2.704% 15/04/2030	USD	200 000	206 071	0.02
720 000	Essex Portfolio LP 1.700% 01/03/2028	USD	716 193	705 494	0.08
70 000	Evergy Kansas Central, Inc. 3.450% 15/04/2050	USD	69 728	75 494	0.01
500 000	Evergy, Inc. 2.450% 15/09/2024	USD	499 832	522 372	0.06
450 000	Evergy, Inc. 2.900% 15/09/2029	USD	449 382	472 158	0.06
1 000 000	Eversource Energy 4.250% 01/04/2029	USD	994 940	1 141 941	0.14
650 000	Exelon Corp. 3.400% 15/04/2026	USD	651 010	703 752	0.08
320 000	Exelon Corp. 4.050% 15/04/2030	USD	319 439	362 307	0.04
650 000	Exelon Corp. 4.450% 15/04/2046	USD	692 146	783 372	0.09
1 285 000	Extra Space Storage LP 2.350% 15/03/2032	USD	1 282 398	1 253 717	0.15
785 000	Exxon Mobil Corp. 3.452% 15/04/2051	USD	795 479	835 416	0.10
195 000	F&G Global Funding 144A 0.900% 20/09/2024	USD	194 959	194 611	0.02
240 000	F&G Global Funding 144A 1.750% 30/06/2026	USD	239 934	241 213	0.03
575 000	Fidelity National Information Services, Inc. 3.360% 21/05/2031	GBP	742 727	858 932	0.10
450 000	Fifth Third Bancorp 2.375% 28/01/2025	USD	449 920	467 817	0.06
615 000	First Republic Bank FRN 12/02/2024	USD	615 000	627 387	0.08

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
500 000	Fiserv, Inc. 2.250% 01/07/2025	GBP	625 593	700 202	0.08
225 000	Florida Gas Transmission Co. LLC 144A 2.300% 01/10/2031	USD	224 820	220 651	0.03
35 000	Florida Power & Light Co. 2.850% 01/04/2025	USD	34 975	37 139	0.00
500 000	Florida Power & Light Co. 3.700% 01/12/2047	USD	509 243	575 818	0.07
200 000	FMR LLC 144A 7.570% 15/06/2029	USD	273 862	278 651	0.03
5 000	Ford Foundation 2.415% 01/06/2050	USD	5 000	4 746	0.00
20 000	Ford Foundation 2.815% 01/06/2070	USD	20 000	19 739	0.00
2 060 000	Fortinet, Inc. 2.200% 15/03/2031	USD	2 040 323	2 039 064	0.24
57 000	Fortune Brands Home & Security, Inc. 3.250% 15/09/2029	USD	56 308	61 378	0.01
1 575 000	FS KKR Capital Corp. 2.625% 15/01/2027	USD	1 569 371	1 578 097	0.19
750 000	FS KKR Capital Corp. 3.400% 15/01/2026	USD	757 234	783 004	0.09
315 000	FS KKR Capital Corp. 4.125% 01/02/2025	USD	315 628	336 478	0.04
440 000	FS KKR Capital Corp. 4.625% 15/07/2024	USD	449 001	475 058	0.06
560 000	GA Global Funding Trust 144A 1.950% 15/09/2028	USD	558 843	551 350	0.07
200 000	GE Capital Funding LLC 4.400% 15/05/2030	USD	224 464	232 111	0.03
218 000	General Electric Co. 4.125% 09/10/2042	USD	240 412	248 946	0.03
70 000	General Mills, Inc. 144A 3.000% 01/02/2051	USD	74 327	69 694	0.01
50 000	General Motors Co. 5.400% 02/10/2023	USD	49 969	54 524	0.01
60 000	General Motors Co. 5.400% 01/04/2048	USD	48 978	74 306	0.01
340 000	General Motors Co. 6.750% 01/04/2046	USD	478 712	481 085	0.06
65 000	General Motors Financial Co, Inc. 2.700% 10/06/2031	USD	64 890	64 795	0.01
370 000	General Motors Financial Co., Inc. 2.750% 20/06/2025	USD	369 568	386 703	0.05
1 295 000	General Motors Financial Co., Inc. 4.150% 19/06/2023	USD	1 294 343	1 368 569	0.16
430 000	General Motors Financial Co., Inc. - Reg 2.350% 03/09/2025	GBP	560 940	597 292	0.07
1 426 000	Genuine Parts Co. 1.875% 01/11/2030	USD	1 339 238	1 360 641	0.16
13 000	Georgetown University 2.943% 01/04/2050	USD	13 000	12 758	0.00
85 000	Glencore Funding LLC 144A 2.625% 23/09/2031	USD	84 807	83 140	0.01
90 000	Glencore Funding LLC 144A 3.375% 23/09/2051	USD	88 663	85 300	0.01
405 000	Global Payments, Inc. 1.200% 01/03/2026	USD	404 672	400 631	0.05
515 000	GLP Capital LP Via GLP Financing II, Inc. 4.000% 15/01/2030	USD	538 644	553 017	0.07
1 992 000	GLP Capital LP Via GLP Financing II, Inc. 4.000% 15/01/2031	USD	2 085 665	2 149 388	0.26
705 000	GLP Capital LP Via GLP Financing II, Inc. 5.300% 15/01/2029	USD	705 532	824 259	0.10
436 000	GLP Capital LP Via GLP Financing II, Inc. 5.750% 01/06/2028	USD	447 110	511 537	0.06
865 000	Goldman Sachs BDC, Inc. 2.875% 15/01/2026	USD	868 675	889 038	0.11
2 275 000	Goldman Sachs Group Inc FRN 22/04/2032	USD	2 289 424	2 298 250	0.27
1 920 000	Goldman Sachs Group, Inc. FRN 12/02/2026	USD	1 920 000	1 900 890	0.23
50 000	Goldman Sachs Group, Inc. FRN 09/03/2027	USD	50 000	49 846	0.01
550 000	Goldman Sachs Group, Inc. FRN 27/01/2032	USD	550 000	529 172	0.06

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
380 000	Goldman Sachs Group, Inc. FRN 29/09/2025	USD	379 441	405 714	0.05
2 250 000	Goldman Sachs Group, Inc. FRN 31/10/2038	USD	2 283 363	2 588 296	0.31
1 200 000	Goldman Sachs Group, Inc. 4.750% 21/10/2045	USD	1 459 694	1 546 225	0.18
660 000	Goldman Sachs Group, Inc. 4.800% 08/07/2044	USD	868 657	842 350	0.10
500 000	Goldman Sachs Group, Inc. 5.150% 22/05/2045	USD	690 131	654 541	0.08
1 500 000	Goldman Sachs Group, Inc. - Reg 1.375% 15/05/2024	EUR	1 688 484	1 780 495	0.21
1 025 000	Goldman Sachs Group, Inc. - Reg 3.125% 25/07/2029	GBP	1 329 755	1 506 836	0.18
400 000	Golub Capital BDC, Inc. 2.500% 24/08/2026	USD	398 927	402 332	0.05
400 000	Guardian Life Global Funding 144A 1.250% 19/11/2027	USD	389 109	390 232	0.05
35 000	Hackensack Meridian Health, Inc. 2.875% 01/09/2050	USD	35 000	34 637	0.00
340 000	Hasbro, Inc. 3.550% 19/11/2026	USD	339 265	369 953	0.04
2 500 000	HCA, Inc. 3.500% 15/07/2051	USD	2 506 341	2 480 135	0.30
1 135 000	HCA, Inc. 4.125% 15/06/2029	USD	1 279 238	1 269 019	0.15
530 000	HCA, Inc. 5.250% 15/06/2049	USD	663 849	674 998	0.08
1 511 000	HCA, Inc. 5.500% 15/06/2047	USD	1 953 246	1 955 381	0.23
200 000	Health Care Service Corp. A Mutual Legal Reserve Co. 144A 2.200% 01/06/2030	USD	197 003	199 545	0.02
430 000	Helmerich & Payne, Inc. 144A 2.900% 29/09/2031	USD	428 999	431 219	0.05
860 000	Hercules Capital, Inc. 2.625% 16/09/2026	USD	857 817	859 333	0.10
65 000	Hershey Co. 2.650% 01/06/2050	USD	64 796	63 309	0.01
1 630 000	Hewlett Packard Enterprise Co. 4.450% 02/10/2023	USD	1 629 588	1 745 830	0.21
55 000	Home Depot, Inc. 3.500% 15/09/2056	USD	58 738	61 333	0.01
250 000	Home Depot, Inc. 4.500% 06/12/2048	USD	322 130	320 008	0.04
650 000	Home Depot, Inc. 5.875% 16/12/2036	USD	824 024	915 427	0.11
2 000 000	Honeywell International, Inc. 1.300% 22/02/2023	EUR	2 335 144	2 371 073	0.28
512 000	Hormel Foods Corp. 1.800% 11/06/2030	USD	523 147	503 056	0.06
1 260 000	HP, Inc. 1.450% 17/06/2026	USD	1 257 722	1 252 684	0.15
870 000	HP, Inc. 2.200% 17/06/2025	USD	868 509	897 507	0.11
1 648 000	HP, Inc. 2.650% 17/06/2031	USD	1 641 169	1 629 754	0.19
830 000	HP, Inc. 3.000% 17/06/2027	USD	828 091	885 883	0.11
393 000	HP, Inc. 6.000% 15/09/2041	USD	504 332	506 990	0.06
310 000	Humana, Inc. 2.900% 15/12/2022	USD	309 873	318 759	0.04
290 000	Hyatt Hotels Corp. 1.800% 01/10/2024	USD	289 983	290 600	0.03
265 000	Hyundai Capital America 144A 2.000% 15/06/2028	USD	263 454	260 080	0.03
1 200 000	IDEX Corp. 2.625% 15/06/2031	USD	1 198 563	1 219 559	0.15
3 419 000	IDEX Corp. 3.000% 01/05/2030	USD	3 656 405	3 602 089	0.43
235 000	Intercontinental Exchange, Inc. 4.250% 21/09/2048	USD	264 568	276 547	0.03
545 000	Interpublic Group of Cos, Inc. 3.375% 01/03/2041	USD	543 853	570 702	0.07
350 000	Interstate Power and Light Co. 3.600% 01/04/2029	USD	349 651	385 627	0.05
1 215 000	Intuit, Inc. 1.350% 15/07/2027	USD	1 214 062	1 208 033	0.14
2 510 000	Intuit, Inc. 1.650% 15/07/2030	USD	2 516 581	2 442 995	0.29
320 000	Invitation Homes Operating Partnership LP 2.000% 15/08/2031	USD	314 946	306 575	0.04
565 000	Jabil, Inc. 1.700% 15/04/2026	USD	564 903	567 677	0.07
1 190 000	Johnson & Johnson 3.625% 03/03/2037	USD	1 226 042	1 366 085	0.16

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
870 000	JPMorgan Chase & Co. FRN 23/06/2025	USD	870 000	870 942	0.10
1 710 000	JPMorgan Chase & Co. FRN 22/09/2027	USD	1 710 000	1 698 260	0.20
600 000	JPMorgan Chase & Co. FRN 15/10/2025	USD	596 784	622 230	0.07
430 000	JPMorgan Chase & Co. FRN 22/04/2032	USD	431 878	435 585	0.05
1 750 000	JPMorgan Chase & Co. FRN 24/07/2038	USD	1 767 251	2 010 724	0.24
850 000	JPMorgan Chase & Co. FRN 29/01/2027	USD	850 000	937 684	0.11
3 220 000	JPMorgan Chase & Co. FRN 15/11/2048	USD	3 731 215	3 723 960	0.44
1 200 000	JPMorgan Chase & Co. FRN 05/12/2024	USD	1 200 000	1 285 186	0.15
300 000	JPMorgan Chase & Co. FRN 24/07/2048	USD	348 018	348 821	0.04
160 000	JPMorgan Chase & Co. 4.950% 01/06/2045	USD	211 688	208 734	0.03
500 000	JPMorgan Chase & Co. 6.400% 15/05/2038	USD	636 662	726 240	0.09
370 000	Kentucky Utilities Co. 3.300% 01/06/2050	USD	392 756	384 957	0.05
624 000	Keysight Technologies, Inc. 4.600% 06/04/2027	USD	651 647	719 575	0.09
290 000	Kimberly-Clark Corp. 2.875% 07/02/2050	USD	289 123	293 107	0.04
200 000	KKR Group Finance Co. VII LLC 144A 3.625% 25/02/2050	USD	200 919	214 293	0.03
585 000	Laboratory Corp. of America Hldg. 1.550% 01/06/2026	USD	584 635	585 892	0.07
1 635 000	Laboratory Corp. of America Hldg. 2.700% 01/06/2031	USD	1 629 509	1 669 311	0.20
610 000	Laboratory Corp. of America Hldg. 4.700% 01/02/2045	USD	694 540	744 974	0.09
401 000	Lennox International, Inc. 1.350% 01/08/2025	USD	407 969	400 947	0.05
560 000	Life Storage LP 2.200% 15/10/2030	USD	559 477	554 665	0.07
500 000	Lowe's Cos, Inc. 3.500% 01/04/2051	USD	498 909	534 050	0.06
865 000	Main Street Capital Corp. 3.000% 14/07/2026	USD	880 060	881 895	0.11
1 410 000	Marsh & McLennan Cos, Inc. 4.200% 01/03/2048	USD	1 517 540	1 718 375	0.20
670 000	Marsh & McLennan Cos, Inc. 4.750% 15/03/2039	USD	669 484	842 575	0.10
1 170 000	Marsh & McLennan Cos, Inc. 4.900% 15/03/2049	USD	1 715 491	1 571 600	0.19
650 000	Martin Marietta Materials, Inc. 2.400% 15/07/2031	USD	649 601	652 588	0.08
850 000	Martin Marietta Materials, Inc. 3.200% 15/07/2051	USD	848 922	845 862	0.10
200 000	Massachusetts Mutual Life Insurance Co. 144A 3.375% 15/04/2050	USD	197 413	208 926	0.03
200 000	MassMutual Global Funding II 144A 1.200% 16/07/2026	USD	199 621	198 091	0.02
300 000	MassMutual Global Funding II 144A 1.550% 09/10/2030	USD	282 564	287 190	0.03
250 000	Mastercard, Inc. 3.800% 21/11/2046	USD	260 000	291 167	0.03
26 000	Mayo Clinic 3.196% 15/11/2061	USD	26 000	27 656	0.00
740 000	McCormick & Co., Inc. 3.150% 15/08/2024	USD	791 755	787 014	0.09
185 000	McDonald's Corp. 1.450% 01/09/2025	USD	184 757	187 683	0.02
775 000	McKesson Corp. 0.900% 03/12/2025	USD	774 748	762 225	0.09
31 000	Memorial Sloan-Kettering Cancer Center 2.955% 01/01/2050	USD	31 000	31 311	0.00
605 000	Merck & Co., Inc. 2.350% 24/06/2040	USD	599 363	574 605	0.07
190 000	Merck & Co., Inc. 4.000% 07/03/2049	USD	240 908	228 085	0.03
275 000	Met Tower Global Funding 144A 1.250% 14/09/2026	USD	274 749	273 484	0.03
40 000	Methodist Hospital 2.705% 01/12/2050	USD	40 000	38 520	0.00

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
540 000	MetLife, Inc. 4.050% 01/03/2045	USD	660 884	640 402	0.08
2 025 000	Micron Technology, Inc. 4.640% 06/02/2024	USD	2 196 190	2 196 275	0.26
622 000	Micron Technology, Inc. 4.663% 15/02/2030	USD	725 491	717 944	0.09
111 000	Microsoft Corp. 2.525% 01/06/2050	USD	112 311	106 802	0.01
95 000	Microsoft Corp. 2.921% 17/03/2052	USD	92 403	98 530	0.01
94 000	Microsoft Corp. 4.100% 06/02/2037	USD	101 575	114 753	0.01
55 000	Mid-America Apartments LP 1.100% 15/09/2026	USD	54 760	54 231	0.01
40 000	MidAmerican Energy Co. 3.150% 15/04/2050	USD	39 789	41 760	0.01
85 000	Mississippi Power Co. 3.100% 30/07/2051	USD	84 102	83 820	0.01
1 400 000	MMS USA Investments, Inc. - Reg 1.750% 13/06/2031	EUR	1 818 327	1 764 547	0.21
1 100 000	Mohawk Industries, Inc. 2.000% 14/01/2022	EUR	1 285 718	1 276 390	0.15
1 000 000	Moody's Corp. 0.950% 25/02/2030	EUR	1 229 826	1 196 375	0.14
95 000	Moody's Corp. 2.750% 19/08/2041	USD	92 848	92 001	0.01
520 000	Morgan Stanley FRN 21/10/2025	USD	520 000	518 861	0.06
765 000	Morgan Stanley FRN 20/07/2027	USD	765 000	761 018	0.09
1 925 000	Morgan Stanley FRN 13/02/2032	USD	1 915 705	1 831 181	0.22
2 505 000	Morgan Stanley FRN 28/04/2026	USD	2 505 000	2 586 803	0.31
655 000	Morgan Stanley FRN 25/01/2052	USD	658 143	628 950	0.08
2 050 000	Morgan Stanley FRN 22/07/2038	USD	2 233 661	2 347 769	0.28
300 000	Morgan Stanley 4.375% 22/01/2047	USD	386 501	373 144	0.04
1 305 000	Morgan Stanley FRN 24/03/2051	USD	1 918 037	1 930 473	0.23
467 000	Motorola Solutions, Inc. 2.300% 15/11/2030	USD	466 177	458 473	0.05
2 830 000	Motorola Solutions, Inc. 2.750% 24/05/2031	USD	2 853 911	2 884 759	0.34
1 850 000	Motorola Solutions, Inc. 4.000% 01/09/2024	USD	1 894 237	2 013 855	0.24
425 000	MPLX LP 2.650% 15/08/2030	USD	423 084	426 006	0.05
95 000	MPLX LP 4.500% 15/04/2038	USD	100 502	106 764	0.01
1 064 000	MPLX LP 4.700% 15/04/2048	USD	1 203 737	1 227 354	0.15
157 000	MPLX LP 4.875% 01/12/2024	USD	174 999	173 875	0.02
500 000	MPLX LP 4.900% 15/04/2058	USD	610 058	579 109	0.07
55 000	MPLX LP 5.200% 01/03/2047	USD	60 687	66 696	0.01
780 000	MPLX LP 5.500% 15/02/2049	USD	939 376	986 638	0.12
13 000	MultiCare Health System 2.803% 15/08/2050	USD	13 000	12 885	0.00
1 700 000	Nasdaq, Inc. 0.875% 13/02/2030	EUR	2 093 108	1 997 885	0.24
200 000	National Fuel Gas Co. 2.950% 01/03/2031	USD	199 885	202 287	0.02
1 050 000	National Rural Utilities Cooperative Finance Corp. 3.400% 07/02/2028	USD	1 048 039	1 145 323	0.14
200 000	Nationwide Mutual Insurance Co. 144A 4.350% 30/04/2050	USD	210 125	227 252	0.03
115 000	NetApp, Inc. 2.375% 22/06/2027	USD	114 850	119 909	0.01
200 000	Nevada Power Co. 2.400% 01/05/2030	USD	199 565	202 588	0.02
300 000	New York Life Global Funding 144A 1.200% 07/08/2030	USD	274 999	280 712	0.03
300 000	New York Life Insurance Co. 144A 3.750% 15/05/2050	USD	314 958	335 315	0.04
70 000	New York State Electric & Gas Corp. 144A 2.150% 01/10/2031	USD	69 850	69 138	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
185 000	Newmont Corp. 4.875% 15/03/2042	USD	233 517	232 465	0.03
650 000	NextEra Energy Capital Hldg., Inc. 3.550% 01/05/2027	USD	659 862	712 756	0.09
285 000	Niagara Mohawk Power Corp. 144A 3.025% 27/06/2050	USD	306 671	272 219	0.03
855 000	NIKE, Inc. 3.250% 27/03/2040	USD	937 265	933 886	0.11
629 000	NIKE, Inc. 3.375% 27/03/2050	USD	725 838	700 051	0.08
135 000	NiSource, Inc. 1.700% 15/02/2031	USD	134 908	127 017	0.02
150 000	NiSource, Inc. 3.490% 15/05/2027	USD	151 674	164 296	0.02
350 000	NiSource, Inc. 4.375% 15/05/2047	USD	372 940	414 831	0.05
170 000	Nissan Motor Acceptance Co. LLC 144A 1.125% 16/09/2024	USD	169 921	169 654	0.02
150 000	Nissan Motor Acceptance Co. LLC 144A 2.450% 15/09/2028	USD	149 943	148 247	0.02
20 000	Northeastern University 2.894% 01/10/2050	USD	20 000	20 125	0.00
90 000	Northern Natural Gas Co. 3.400% 16/10/2051	USD	89 217	91 439	0.01
565 000	Northern States Power Co. 3.600% 15/09/2047	USD	569 647	630 297	0.08
250 000	Northwestern Mutual Life Insurance Co. 144A 3.450% 30/03/2051	USD	249 145	268 093	0.03
117 000	Northwestern University 2.640% 01/12/2050	USD	117 000	116 484	0.01
276 000	Novartis Capital Corp. 2.750% 14/08/2050	USD	277 429	277 011	0.03
140 000	NSTAR Electric Co. 3.950% 01/04/2030	USD	139 349	159 728	0.02
2 053 000	NVR, Inc. 3.000% 15/05/2030	USD	2 202 427	2 146 296	0.26
85 000	Office Properties Income Trust 2.650% 15/06/2026	USD	84 868	85 708	0.01
2 000 000	Office Properties Income Trust 3.450% 15/10/2031	USD	1 996 103	1 954 180	0.23
90 000	Oglethorpe Power Corp. 5.050% 01/10/2048	USD	104 523	111 054	0.01
160 000	Oklahoma Gas and Electric Co. 3.250% 01/04/2030	USD	159 931	171 899	0.02
120 000	Omnicom Group, Inc. 4.200% 01/06/2030	USD	135 793	137 066	0.02
40 000	Oncor Electric Delivery Co. LLC 3.100% 15/09/2049	USD	39 812	41 655	0.01
200 000	Oncor Electric Delivery Co. LLC 3.800% 01/06/2049	USD	198 887	233 315	0.03
2 000 000	ONEOK Partners LP 3.375% 01/10/2022	USD	2 005 742	2 042 282	0.24
1 000 000	ONEOK Partners LP 4.900% 15/03/2025	USD	1 023 186	1 108 594	0.13
215 000	ONEOK, Inc. 5.200% 15/07/2048	USD	260 967	259 789	0.03
530 000	ONEOK, Inc. 6.350% 15/01/2031	USD	685 889	677 825	0.08
200 000	ONEOK, Inc. 7.150% 15/01/2051	USD	238 063	288 938	0.03
2 140 000	Oracle Corp. 1.650% 25/03/2026	USD	2 144 190	2 170 367	0.26
530 000	Oracle Corp. 3.650% 25/03/2041	USD	533 198	547 357	0.07
550 000	Oracle Corp. 3.850% 15/07/2036	USD	566 679	596 620	0.07
240 000	Oracle Corp. 3.950% 25/03/2051	USD	245 562	254 324	0.03
430 000	Oracle Corp. 4.100% 25/03/2061	USD	441 290	456 701	0.05
30 000	Oshkosh Corp. 3.100% 01/03/2030	USD	29 905	31 501	0.00
90 000	Otis Worldwide Corp. 3.362% 15/02/2050	USD	102 071	94 070	0.01
130 000	Owl Rock Capital Corp. 3.400% 15/07/2026	USD	128 717	135 375	0.02
180 000	Pacific Gas and Electric Co. 1.750% 16/06/2022	USD	179 996	179 712	0.02
45 000	Pacific Gas and Electric Co. 2.100% 01/08/2027	USD	44 931	43 892	0.01
140 000	Pacific Gas and Electric Co. 2.500% 01/02/2031	USD	139 872	133 025	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
230 000	Pacific Gas and Electric Co. 3.150% 01/01/2026	USD	239 577	237 569	0.03
40 000	Pacific Gas and Electric Co. 3.300% 01/08/2040	USD	39 813	36 832	0.00
140 000	Pacific Gas and Electric Co. 3.500% 01/08/2050	USD	139 154	126 699	0.02
230 000	Pacific Gas and Electric Co. 4.500% 01/07/2040	USD	264 763	234 340	0.03
80 000	Pacific Gas and Electric Co. 4.550% 01/07/2030	USD	90 711	86 537	0.01
270 000	Pacific Gas and Electric Co. 4.950% 01/07/2050	USD	327 609	286 065	0.03
110 000	PacifiCorp 2.900% 15/06/2052	USD	109 163	106 084	0.01
200 000	Packaging Corp. of America 3.050% 01/10/2051	USD	198 947	196 686	0.02
150 000	Parker-Hannifin Corp. 4.000% 14/06/2049	USD	165 580	172 451	0.02
1 095 000	PayPal Hldg., Inc. 2.400% 01/10/2024	USD	1 095 198	1 150 492	0.14
655 000	PayPal Hldg., Inc. 2.650% 01/10/2026	USD	653 842	699 532	0.08
310 000	PayPal Hldg., Inc. 3.250% 01/06/2050	USD	357 430	333 612	0.04
28 000	PeaceHealth Obligated Group 3.218% 15/11/2050	USD	28 000	28 896	0.00
115 000	Pennsylvania Electric Co. 144A 3.600% 01/06/2029	USD	120 128	123 438	0.01
710 000	PerkinElmer, Inc. 1.900% 15/09/2028	USD	709 493	704 053	0.08
485 000	PerkinElmer, Inc. 2.250% 15/09/2031	USD	483 539	477 859	0.06
1 100 000	Philip Morris International, Inc. 0.800% 01/08/2031	EUR	1 361 467	1 255 595	0.15
1 310 000	Philip Morris International, Inc. 0.875% 01/05/2026	USD	1 305 969	1 285 174	0.15
1 000 000	Philip Morris International, Inc. 2.750% 19/03/2025	EUR	1 320 212	1 268 459	0.15
800 000	Philip Morris International, Inc. 4.125% 04/03/2043	USD	858 346	891 588	0.11
1 160 000	Philip Morris International, Inc. 4.250% 10/11/2044	USD	1 209 241	1 330 426	0.16
350 000	Philip Morris International, Inc. 6.375% 16/05/2038	USD	463 463	490 089	0.06
29 000	Piedmont Healthcare, Inc. 2.719% 01/01/2042	USD	29 000	28 282	0.00
21 000	Piedmont Healthcare, Inc. 2.864% 01/01/2052	USD	21 000	20 349	0.00
200 000	Piedmont Natural Gas Co., Inc. 3.500% 01/06/2029	USD	209 593	216 442	0.03
126 000	Pioneer Natural Resources Co. 1.900% 15/08/2030	USD	121 579	120 459	0.01
1 160 000	PPG Industries, Inc. 2.550% 15/06/2030	USD	1 236 261	1 189 436	0.14
55 000	PPG Industries, Inc. 2.800% 15/08/2029	USD	54 884	57 698	0.01
48 000	President and Fellows of Harvard College 2.517% 15/10/2050	USD	48 000	47 174	0.01
345 000	Pricoa Global Funding I 144A 1.200% 01/09/2026	USD	344 230	342 990	0.04
425 000	Principal Life Global Funding II 144A 1.250% 16/08/2026	USD	423 144	422 168	0.05
1 145 000	Procter & Gamble Co 1.200% 29/10/2030	USD	1 103 522	1 087 951	0.13
1 700 000	Procter & Gamble Co. 1.200% 30/10/2028	EUR	1 932 588	2 117 374	0.25
810 000	Procter & Gamble Co. 3.600% 25/03/2050	USD	994 378	984 121	0.12
1 145 000	Progressive Corp. 4.125% 15/04/2047	USD	1 369 946	1 376 597	0.16
1 000 000	Prologis LP 2.250% 30/06/2029	GBP	1 341 876	1 413 780	0.17
425 000	Prospect Capital Corp. 3.364% 15/11/2026	USD	420 069	431 508	0.05
690 000	Prospect Capital Corp. 3.437% 15/10/2028	USD	678 040	670 517	0.08
290 000	Protective Life Global Funding 144A 1.900% 06/07/2028	USD	290 000	290 133	0.03
83 000	Providence St Joseph Health Obligated Group 2.700% 01/10/2051	USD	83 000	79 039	0.01
500 000	Public Service Electric and Gas Co. 3.600% 01/12/2047	USD	499 681	562 186	0.07

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
1 710 000	Public Storage 0.875% 15/02/2026	USD	1 707 301	1 688 475	0.20
1 100 000	Public Storage 2.300% 01/05/2031	USD	1 096 351	1 113 220	0.13
3 700 000	Public Storage 3.094% 15/09/2027	USD	3 693 640	4 040 195	0.48
1 000 000	Public Storage 3.385% 01/05/2029	USD	1 031 446	1 098 767	0.13
160 000	Puget Sound Energy, Inc. 3.250% 15/09/2049	USD	157 319	164 584	0.02
1 100 000	Quanta Services, Inc. 0.950% 01/10/2024	USD	1 099 410	1 100 382	0.13
965 000	Quanta Services, Inc. 2.350% 15/01/2032	USD	964 413	943 032	0.11
1 070 000	Quanta Services, Inc. 2.900% 01/10/2030	USD	1 130 041	1 105 653	0.13
515 000	Quanta Services, Inc. 3.050% 01/10/2041	USD	512 325	496 336	0.06
852 000	Rayonier LP 2.750% 17/05/2031	USD	845 399	847 070	0.10
325 000	Reliance Steel & Aluminum Co. 1.300% 15/08/2025	USD	324 235	323 751	0.04
680 000	Reliance Steel & Aluminum Co. 2.150% 15/08/2030	USD	675 775	664 077	0.08
320 000	Republic Services, Inc. 0.875% 15/11/2025	USD	319 729	315 168	0.04
36 000	Rockefeller Foundation 2.492% 01/10/2050	USD	36 000	35 031	0.00
275 000	Rockwell Automation, Inc. 1.750% 15/08/2031	USD	274 405	267 794	0.03
270 000	Rockwell Automation, Inc. 2.800% 15/08/2061	USD	269 357	256 389	0.03
2 019 000	S&P Global, Inc. 2.300% 15/08/2060	USD	1 730 596	1 711 516	0.20
419 000	Sabine Pass Liquefaction LLC 4.200% 15/03/2028	USD	459 349	467 468	0.06
40 000	salesforce.com, Inc. 1.950% 15/07/2031	USD	39 887	39 763	0.00
45 000	salesforce.com, Inc. 2.700% 15/07/2041	USD	44 754	44 766	0.01
55 000	salesforce.com, Inc. 2.900% 15/07/2051	USD	54 848	54 837	0.01
25 000	salesforce.com, Inc. 3.050% 15/07/2061	USD	24 920	25 212	0.00
180 000	San Diego Gas & Electric Co. 2.950% 15/08/2051	USD	178 867	177 902	0.02
150 000	San Diego Gas & Electric Co. 3.750% 01/06/2047	USD	155 476	169 128	0.02
245 000	Santander Hldg. USA, Inc. 3.450% 02/06/2025	USD	244 648	262 254	0.03
500 000	Sempra Energy 3.250% 15/06/2027	USD	498 661	541 286	0.06
790 000	Sempra Energy 3.400% 01/02/2028	USD	786 510	851 364	0.10
2 299 000	ServiceNow, Inc. 1.400% 01/09/2030	USD	2 221 175	2 153 799	0.26
560 000	Sherwin-Williams Co. 3.300% 15/05/2050	USD	587 698	578 407	0.07
965 000	Sherwin-Williams Co. 3.800% 15/08/2049	USD	994 778	1 079 778	0.13
180 000	Simon Property Group LP 1.375% 15/01/2027	USD	179 773	178 116	0.02
610 000	Simon Property Group LP 3.500% 01/09/2025	USD	644 341	662 535	0.08
215 000	Skyworks Solutions, Inc. 1.800% 01/06/2026	USD	214 904	217 755	0.03
205 000	Skyworks Solutions, Inc. 3.000% 01/06/2031	USD	204 236	209 342	0.03
245 000	Sodexo, Inc. 2.718% 16/04/2031	USD	245 000	250 031	0.03
120 000	Southern California Edison Co. 3.650% 01/02/2050	USD	119 261	122 742	0.01
15 000	Southern California Edison Co. 3.700% 01/08/2025	USD	15 285	16 298	0.00
380 000	Southern California Edison Co. - A 4.200% 01/03/2029	USD	407 524	425 427	0.05
390 000	Southern California Edison Co. - C 4.125% 01/03/2048	USD	389 354	424 642	0.05
2 450 000	Southern Co FRN 15/09/2081	EUR	2 893 450	2 824 390	0.34
650 000	Southern Co. 3.250% 01/07/2026	USD	645 522	698 792	0.08
500 000	Southern Co. 4.400% 01/07/2046	USD	525 517	586 623	0.07
150 000	Southern Co. Gas Capital Corp. 4.400% 30/05/2047	USD	158 540	175 948	0.02
461 000	Southern Copper Corp. 3.875% 23/04/2025	USD	504 453	498 802	0.06
134 000	Southern Copper Corp. 5.875% 23/04/2045	USD	190 559	181 168	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
60 000	Southern Copper Corp. 6.750% 16/04/2040	USD	87 951	83 520	0.01
10 000	Southern Power Co. 0.900% 15/01/2026	USD	9 979	9 803	0.00
25 000	Southwest Gas Corp. 2.200% 15/06/2030	USD	24 973	24 625	0.00
30 000	Southwest Gas Corp. 3.180% 15/08/2051	USD	29 994	28 705	0.00
1 650 000	Stryker Corp. 3.375% 01/11/2025	USD	1 670 906	1 786 915	0.21
1 250 000	Sun Communities Operating LP 2.300% 01/11/2028	USD	1 247 875	1 251 180	0.15
47 000	Sutter Health 3.361% 15/08/2050	USD	47 000	49 590	0.01
1 215 000	SVB Financial Group 1.800% 02/02/2031	USD	1 211 278	1 164 520	0.14
715 000	SVB Financial Group 2.100% 15/05/2028	USD	714 210	721 168	0.09
785 000	SYNNEX Corp. 144A 1.750% 09/08/2026	USD	782 462	776 243	0.09
405 000	SYNNEX Corp. 144A 2.375% 09/08/2028	USD	405 000	400 655	0.05
475 000	SYNNEX Corp. 144A 2.650% 09/08/2031	USD	472 229	464 009	0.06
25 000	Tampa Electric Co. 3.450% 15/03/2051	USD	24 945	26 663	0.00
586 000	Tapestry, Inc. 4.125% 15/07/2027	USD	616 811	640 218	0.08
350 000	Teachers Insurance & Annuity Association of America 144A 4.270% 15/05/2047	USD	395 420	421 970	0.05
870 000	Teledyne Technologies, Inc. 2.250% 01/04/2028	USD	876 390	885 330	0.11
1 635 000	Teledyne Technologies, Inc. 2.750% 01/04/2031	USD	1 682 185	1 672 213	0.20
40 000	Texas Health Resources 2.328% 15/11/2050	USD	40 000	35 299	0.00
80 000	Texas Instruments, Inc. 1.750% 04/05/2030	USD	79 924	79 157	0.01
370 000	Texas Instruments, Inc. 2.700% 15/09/2051	USD	367 440	361 702	0.04
790 000	Thermo Fisher Scientific, Inc. 4.100% 15/08/2047	USD	945 062	955 821	0.11
120 000	Thermo Fisher Scientific, Inc. 4.133% 25/03/2025	USD	120 000	131 982	0.02
550 000	Time Warner Cable LLC 6.550% 01/05/2037	USD	619 503	740 941	0.09
250 000	Trane Technologies Global Hldg. Co. Ltd. 5.750% 15/06/2043	USD	344 422	357 235	0.04
95 000	Transcontinental Gas Pipe Line Co. LLC 3.250% 15/05/2030	USD	94 826	101 675	0.01
9 000	Trinity Health Corp. 2.632% 01/12/2040	USD	9 000	8 798	0.00
1 370 000	Truist Financial Corp. 1.200% 05/08/2025	USD	1 368 920	1 379 437	0.16
135 000	Tucson Electric Power Co. 1.500% 01/08/2030	USD	134 516	127 570	0.02
1 200 000	UDR, Inc. 3.000% 15/08/2031	USD	1 276 507	1 254 300	0.15
170 000	Union Electric Co. 3.250% 01/10/2049	USD	168 520	178 054	0.02
600 000	United Parcel Service, Inc. 5.300% 01/04/2050	USD	843 157	864 454	0.10
450 000	UnitedHealth Group, Inc. 2.900% 15/05/2050	USD	468 000	450 038	0.05
1 040 000	UnitedHealth Group, Inc. 3.125% 15/05/2060	USD	1 182 046	1 061 049	0.13
95 000	UnitedHealth Group, Inc. 3.250% 15/05/2051	USD	94 395	100 999	0.01
1 355 000	Universal Health Services, Inc. 144A 2.650% 15/10/2030	USD	1 366 177	1 361 152	0.16
62 000	University of Chicago 2.761% 01/04/2045	USD	62 000	63 096	0.01
87 000	University of Chicago - C 2.547% 01/04/2050	USD	87 000	83 436	0.01
200 000	University of Southern California 2.805% 01/10/2050	USD	201 661	203 685	0.02
100 000	Utah Acquisition Sub, Inc. 3.950% 15/06/2026	USD	101 795	110 115	0.01
333 000	VeriSign, Inc. 4.750% 15/07/2027	USD	352 199	350 283	0.04
351 000	VeriSign, Inc. 5.250% 01/04/2025	USD	390 748	398 957	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
175 000	Verisk Analytics, Inc. 5.500% 15/06/2045	USD	233 627	233 201	0.03
1 480 000	Verizon Communications, Inc. 2.987% 30/10/2056	USD	1 524 114	1 374 221	0.16
170 000	Verizon Communications, Inc. 3.000% 20/11/2060	USD	168 543	156 563	0.02
300 000	Verizon Communications, Inc. 3.125% 02/11/2035	GBP	403 389	444 761	0.05
350 000	Verizon Communications, Inc. 4.522% 15/09/2048	USD	373 404	428 510	0.05
715 000	Viatris, Inc. 144A 1.650% 22/06/2025	USD	729 602	721 904	0.09
50 000	Virginia Electric and Power Co. 3.300% 01/12/2049	USD	55 225	53 060	0.01
784 000	Virginia Electric and Power Co. - B 3.800% 15/09/2047	USD	797 825	889 122	0.11
283 000	Visa, Inc. 2.000% 15/08/2050	USD	280 080	243 262	0.03
55 000	Visa, Inc. 2.700% 15/04/2040	USD	54 625	56 155	0.01
385 000	Visa, Inc. 3.650% 15/09/2047	USD	469 164	442 185	0.05
350 000	Vistra Operations Co. LLC 144A 3.700% 30/01/2027	USD	349 200	368 936	0.04
175 000	VMware, Inc. 2.950% 21/08/2022	USD	174 596	178 619	0.02
440 000	Walmart, Inc. 2.650% 22/09/2051	USD	438 373	434 965	0.05
30 000	Washington Gas Light Co. 3.650% 15/09/2049	USD	29 859	33 495	0.00
300 000	WEA Finance LLC 144A 2.875% 15/01/2027	USD	300 906	310 663	0.04
590 000	Wells Fargo & Co. FRN 19/05/2025	USD	590 000	591 428	0.07
1 000 000	Wells Fargo & Co. FRN 30/10/2025	USD	995 902	1 041 178	0.12
80 000	Wells Fargo & Co. FRN 30/04/2041	USD	80 000	82 030	0.01
65 000	Wells Fargo & Co. 3.750% 24/01/2024	USD	64 946	69 482	0.01
130 000	Wells Fargo & Co. FRN 04/04/2051	USD	177 217	174 257	0.02
345 000	Welltower, Inc. 3.625% 15/03/2024	USD	344 428	367 801	0.04
687 000	Welltower, Inc. 4.800% 20/11/2028	GBP	1 026 891	1 101 418	0.13
80 000	Western & Southern Life Insurance Co 144A 3.750% 28/04/2061	USD	79 626	86 070	0.01
225 000	Weyerhaeuser Co. 4.000% 15/11/2029	USD	259 583	254 420	0.03
220 000	Williams Cos, Inc. 3.500% 15/11/2030	USD	219 035	239 058	0.03
413 000	Williams Cos, Inc. 5.100% 15/09/2045	USD	466 705	510 419	0.06
300 000	Willis North America, Inc. 2.950% 15/09/2029	USD	306 844	313 403	0.04
130 000	Wisconsin Power and Light Co. 1.950% 16/09/2031	USD	129 988	127 759	0.02
120 000	Wisconsin Public Service Corp. 3.300% 01/09/2049	USD	130 139	125 717	0.02
150 000	WP Carey, Inc. 4.600% 01/04/2024	USD	152 833	162 715	0.02
200 000	Xcel Energy, Inc. 2.600% 01/12/2029	USD	197 188	206 568	0.02
955 000	Xilinx, Inc. 2.375% 01/06/2030	USD	986 501	973 323	0.12
152 000	Yale University 2.402% 15/04/2050	USD	152 000	146 003	0.02
75 000	Yale-New Haven Health Services Corp. 2.496% 01/07/2050	USD	75 000	69 337	0.01
460 000	Zimmer Biomet Hldg., Inc. 3.550% 01/04/2025	USD	499 149	494 354	0.06
1 875 000	Zoetis, Inc. 2.000% 15/05/2030	USD	1 864 390	1 854 628	0.22
550 000	Zoetis, Inc. 4.700% 01/02/2043	USD	626 805	698 303	0.08
Total United States			411 142 356	420 088 238	50.05
Total Bonds			673 800 231	684 701 160	81.57

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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					
Canada					
2 500 000	Canadian Government Bond 2.750% 01/12/2048	CAD	2 141 811	2 291 856	0.27
	Total Canada		2 141 811	2 291 856	0.27
Chile					
500 000	Chile Government International Bond 3.860% 21/06/2047	USD	511 102	536 820	0.06
	Total Chile		511 102	536 820	0.06
China					
550 000	Export-Import Bank of China - Reg 2.875% 26/04/2026	USD	543 119	584 093	0.07
	Total China		543 119	584 093	0.07
Hungary					
900 000	Hungary Government International Bond 5.375% 25/03/2024	USD	948 241	998 640	0.12
	Total Hungary		948 241	998 640	0.12
Indonesia					
775 000	Indonesia Government International Bond 4.750% 11/02/2029	USD	773 586	902 488	0.11
625 000	Indonesia Government International Bond 5.350% 11/02/2049	USD	622 387	804 631	0.09
800 000	Indonesia Government International Bond - Reg 2.625% 14/06/2023	EUR	978 906	965 650	0.11
2 000 000	Indonesia Government International Bond - Reg 4.125% 15/01/2025	USD	2 038 587	2 187 120	0.26
500 000	Indonesia Government International Bond - Reg 4.750% 08/01/2026	USD	512 530	567 342	0.07
500 000	Indonesia Government International Bond - Reg 6.750% 15/01/2044	USD	640 871	724 981	0.09
	Total Indonesia		5 566 867	6 152 212	0.73
Israel					
550 000	Israel Government International Bond 4.500% 30/01/2043	USD	592 251	686 349	0.08
	Total Israel		592 251	686 349	0.08
Japan					
1 260 000	Japan Bank for International Cooperation 2.375% 21/07/2022	USD	1 280 478	1 281 473	0.15
	Total Japan		1 280 478	1 281 473	0.15

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Kazakhstan					
900 000	Kazakhstan Government International Bond - Reg 5.125% 21/07/2025	USD	953 271	1 033 308	0.13
300 000	Kazakhstan Government International Bond - Reg 6.500% 21/07/2045	USD	379 693	433 422	0.05
Total Kazakhstan			1 332 964	1 466 730	0.18
Kuwait					
1 150 000	Kuwait International Government Bond - Reg 3.500% 20/03/2027	USD	1 164 207	1 272 187	0.15
250 000	Kuwait International Government Bond - Reg 3.500% 20/03/2027	USD	252 701	276 563	0.04
Total Kuwait			1 416 908	1 548 750	0.19
Luxembourg					
4 000 000	European Financial Stability Facility - Reg 0.000% 15/10/2025	EUR	4 926 160	4 712 464	0.56
2 600 000	European Financial Stability Facility - Reg 0.750% 03/05/2027	EUR	3 115 148	3 185 490	0.38
700 000	European Financial Stability Facility - Reg 1.375% 31/05/2047	EUR	820 494	953 215	0.11
1 900 000	European Financial Stability Facility - Reg 3.000% 04/09/2034	EUR	2 768 509	2 969 065	0.36
Total Luxembourg			11 630 311	11 820 234	1.41
Malaysia					
1 000 000	Malaysia Sukuk Global Bhd - Reg 3.179% 27/04/2026	USD	986 508	1 076 755	0.13
Total Malaysia			986 508	1 076 755	0.13
Mexico					
500 000	Mexico Government International Bond 2.125% 25/10/2051	EUR	514 106	479 516	0.06
1 000 000	Mexico Government International Bond 3.750% 11/01/2028	USD	988 496	1 088 420	0.13
750 000	Mexico Government International Bond 3.750% 19/04/2071	USD	671 747	647 992	0.08
2 300 000	Mexico Government International Bond 4.150% 28/03/2027	USD	2 367 128	2 590 398	0.31
800 000	Mexico Government International Bond 4.350% 15/01/2047	USD	781 024	801 552	0.09
800 000	Mexico Government International Bond 4.500% 31/01/2050	USD	920 018	818 760	0.10
Total Mexico			6 242 519	6 426 638	0.77
Panama					
300 000	Panama Government International Bond 3.750% 16/03/2025	USD	306 609	321 981	0.04

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Panama (cont.)					
400 000	Panama Government International Bond 4.500% 15/05/2047	USD	432 619	435 796	0.05
450 000	Panama Government International Bond 9.375% 01/04/2029	USD	605 410	655 560	0.08
Total Panama			1 344 638	1 413 337	0.17
Peru					
500 000	Peruvian Government International Bond 4.125% 25/08/2027	USD	529 088	552 505	0.06
350 000	Peruvian Government International Bond 5.625% 18/11/2050	USD	437 524	475 573	0.06
1 300 000	Peruvian Government International Bond 7.350% 21/07/2025	USD	1 478 433	1 570 764	0.19
Total Peru			2 445 045	2 598 842	0.31
Philippines					
1 000 000	Philippine Government International Bond 4.200% 21/01/2024	USD	1 026 134	1 071 930	0.13
350 000	Philippine Government International Bond 5.000% 13/01/2037	USD	401 726	431 401	0.05
Total Philippines			1 427 860	1 503 331	0.18
Poland					
350 000	Republic of Poland Government International Bond 3.250% 06/04/2026	USD	354 669	383 635	0.04
600 000	Republic of Poland Government International Bond - Reg 0.875% 10/05/2027	EUR	710 530	734 425	0.09
1 250 000	Republic of Poland Government International Bond - Reg 3.000% 15/01/2024	EUR	1 569 860	1 561 033	0.19
Total Poland			2 635 059	2 679 093	0.32
Qatar					
500 000	Qatar Government International Bond 144A 4.500% 20/01/2022	USD	501 375	506 000	0.06
500 000	Qatar Government International Bond - Reg 3.250% 02/06/2026	USD	493 222	539 500	0.07
325 000	Qatar Government International Bond - Reg 3.875% 23/04/2023	USD	324 313	341 871	0.04
450 000	Qatar Government International Bond - Reg 4.500% 23/04/2028	USD	449 035	524 492	0.06
350 000	Qatar Government International Bond - Reg 4.625% 02/06/2046	USD	361 869	437 665	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Qatar (cont.)					
250 000	Qatar Government International Bond - Reg 4.817% 14/03/2049	USD	250 000	321 155	0.04
400 000	Qatar Government International Bond - Reg 5.103% 23/04/2048	USD	408 398	530 325	0.06
Total Qatar			2 788 212	3 201 008	0.38
Romania					
700 000	Romanian Government International Bond - Reg 3.375% 28/01/2050	EUR	758 543	797 311	0.09
250 000	Romanian Government International Bond - Reg 3.875% 29/10/2035	EUR	315 251	324 595	0.04
Total Romania			1 073 794	1 121 906	0.13
Russia					
1 000 000	Russian Foreign Bond - Eurobond - Reg 5.625% 04/04/2042	USD	1 076 638	1 294 468	0.15
250 000	Russian Foreign Bond - Eurobond - Reg 12.750% 24/06/2028	USD	362 125	413 230	0.05
Total Russia			1 438 763	1 707 698	0.20
Saudi Arabia					
750 000	Saudi Government International Bond - Reg 3.625% 04/03/2028	USD	746 677	823 125	0.10
825 000	Saudi Government International Bond - Reg 4.375% 16/04/2029	USD	819 403	949 801	0.11
1 700 000	Saudi Government International Bond - Reg 4.500% 26/10/2046	USD	1 734 318	1 961 358	0.24
Total Saudi Arabia			3 300 398	3 734 284	0.45
Slovenia					
350 000	Slovenia Government International Bond 144A 5.500% 26/10/2022	USD	360 083	368 767	0.04
Total Slovenia			360 083	368 767	0.04
South Korea					
1 500 000	Export-Import Bank of Korea 2.625% 26/05/2026	USD	1 416 804	1 594 707	0.19
1 200 000	Korea International Bond 2.750% 19/01/2027	USD	1 156 056	1 285 719	0.15
Total South Korea			2 572 860	2 880 426	0.34
Supranational					
615 000	European Bank for Reconstruction & Development 0.250% 10/07/2023	USD	615 048	614 579	0.07
1 000 000	European Investment Bank 0.000% 25/03/2025	EUR	1 206 691	1 177 725	0.14
5 400 000	European Investment Bank 0.500% 15/01/2027	EUR	6 421 973	6 534 285	0.78
550 000	European Investment Bank 0.500% 13/11/2037	EUR	596 914	651 656	0.08
2 400 000	European Investment Bank 0.625% 25/07/2025	USD	2 416 462	2 385 888	0.29

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Supranational (cont.)					
1 500 000	European Investment Bank 1.500% 16/10/2048	EUR	1 854 268	2 126 633	0.25
1 920 000	European Investment Bank 3.250% 29/01/2024	USD	2 052 236	2 044 985	0.24
1 700 000	European Investment Bank - Reg 1.125% 13/04/2033	EUR	2 036 386	2 180 260	0.26
350 000	European Investment Bank - Reg 4.500% 07/06/2029	GBP	558 138	590 432	0.07
550 000	European Investment Bank - Reg 4.500% 07/03/2044	GBP	1 035 417	1 159 348	0.14
700 000	European Stability Mechanism - Reg 0.750% 15/03/2027	EUR	839 528	856 529	0.10
1 250 000	European Stability Mechanism - Reg 0.875% 18/07/2042	EUR	1 384 372	1 542 084	0.18
3 000 000	European Stability Mechanism - Reg 2.125% 20/11/2023	EUR	3 754 208	3 674 926	0.44
3 000 000	European Union - Reg 0.500% 04/04/2025	EUR	3 674 751	3 595 098	0.43
550 000	European Union - Reg 1.125% 04/04/2036	EUR	660 289	706 524	0.08
900 000	European Union - Reg 3.375% 04/04/2032	EUR	1 334 176	1 397 537	0.17
2 850 000	Inter-American Development Bank 2.125% 15/01/2025	USD	3 002 107	2 984 135	0.36
1 290 000	Inter-American Development Bank 2.500% 18/01/2023	USD	1 327 695	1 328 403	0.16
2 400 000	International Bank for Reconstruction & Development 1.625% 15/01/2025	USD	2 493 935	2 474 200	0.30
2 105 000	International Bank for Reconstruction & Development 2.500% 19/03/2024	USD	2 218 833	2 209 509	0.26
1 150 000	International Bank for Reconstruction & Development 2.600% 20/09/2022	AUD	872 730	850 709	0.10
	Total Supranational		40 356 157	41 085 445	4.90
United Arab Emirates					
1 000 000	Abu Dhabi Government International Bond - Reg 3.125% 03/05/2026	USD	995 856	1 080 900	0.13
200 000	Abu Dhabi Government International Bond - Reg 3.875% 16/04/2050	USD	226 481	228 338	0.02
550 000	Abu Dhabi Government International Bond - Reg 4.125% 11/10/2047	USD	548 404	649 688	0.08
	Total United Arab Emirates		1 770 741	1 958 926	0.23
United States					
70 000	American Municipal Power, Inc. 8.084% 15/02/2050	USD	117 243	129 969	0.02
250 000	Bay Area Toll Authority 6.263% 01/04/2049	USD	352 361	403 528	0.05
200 000	Bay Area Toll Authority 6.907% 01/10/2050	USD	301 586	353 799	0.04
310 000	California State University - B 2.975% 01/11/2051	USD	310 000	316 909	0.04
65 000	Commonwealth of Massachusetts 2.514% 01/07/2041	USD	65 000	65 093	0.01
50 000	District of Columbia Water & Sewer Authority 4.814% 01/10/2114	USD	74 069	71 285	0.01
85 000	Grand Parkway Transportation Corp. 3.236% 01/10/2052	USD	85 000	87 846	0.01
450 000	Los Angeles Department of Water & Power Power System Revenue 6.574% 01/07/2045	USD	644 274	727 062	0.09

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
55 000	Maryland Health & Higher Educational Facilities Authority - D 3.052% 01/07/2040	USD	55 000	56 731	0.01
850 000	New Jersey Turnpike Authority 7.414% 01/01/2040	USD	1 214 512	1 387 609	0.16
250 000	New York City Water & Sewer System 5.724% 15/06/2042	USD	321 434	372 201	0.04
350 000	New York City Water & Sewer System 5.882% 15/06/2044	USD	466 533	536 725	0.06
85 000	New York State Dormitory Authority - B 3.142% 01/07/2043	USD	85 000	86 678	0.01
40 000	Oregon State University 3.424% 01/03/2060	USD	40 000	41 160	0.00
550 000	Port Authority of New York & New Jersey 4.458% 01/10/2062	USD	608 072	740 569	0.09
110 000	Regents of the University of California Medical Center Pooled Revenue 3.256% 15/05/2060	USD	110 000	118 188	0.01
550 000	Regents of the University of California Medical Center Pooled Revenue - H 6.548% 15/05/2048	USD	748 383	849 259	0.10
1 000 000	State of California 7.625% 01/03/2040	USD	1 452 134	1 663 173	0.20
305 000	State of Illinois 5.100% 01/06/2033	USD	305 917	355 492	0.04
135 000	Texas Transportation Commission 2.472% 01/10/2044	USD	135 000	131 772	0.02
310 000	Texas Transportation Commission State Highway Fund 4.000% 01/10/2033	USD	377 341	370 316	0.04
45 000	University of California 3.071% 15/05/2051	USD	45 000	45 601	0.01
15 000	University of Virginia 2.256% 01/09/2050	USD	15 000	13 795	0.00
55 000	University of Virginia 4.179% 01/09/2117	USD	64 158	72 258	0.01
	Total United States		7 993 017	8 997 018	1.07
Uruguay					
200 000	Uruguay Government International Bond 4.975% 20/04/2055	USD	227 629	249 820	0.03
500 000	Uruguay Government International Bond 5.100% 18/06/2050	USD	547 361	636 140	0.08
	Total Uruguay		774 990	885 960	0.11
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		103 474 696	109 006 591	12.99
Other transferable securities					
Bonds					
Australia					
510 000	Westpac Banking Corp. 2.963% 03/06/2026	USD	509 633	509 153	0.06
	Total Australia		509 633	509 153	0.06
Canada					
500 000	407 International, Inc. 3.600% 21/05/2047	CAD	395 790	408 663	0.05
125 000	Alimentation Couche-Tard, Inc. 144A 3.625% 13/05/2051	USD	124 932	129 094	0.01

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
Canada (cont.)					
2 360 000	Bank of Nova Scotia 0.700% 15/04/2024	USD	2 359 519	2 359 807	0.28
2 250 000	Bank of Nova Scotia 2.620% 02/12/2026	CAD	1 745 746	1 866 176	0.22
1 000 000	Bell Canada 4.450% 27/02/2047	CAD	768 970	841 475	0.10
1 100 000	Brookfield Asset Management, Inc. 3.800% 16/03/2027	CAD	835 553	940 157	0.11
1 100 000	Canadian National Railway Co. 3.600% 08/02/2049	CAD	840 693	889 822	0.11
75 000	CI Financial Corp. 3.200% 15/06/2051	USD	74 961	80 425	0.01
1 000 000	Enbridge Pipelines, Inc. 3.520% 22/02/2029	CAD	764 974	848 074	0.10
Total Canada			7 911 138	8 363 693	0.99
France					
400 000	Credit Agricole S.A. FRN 09/12/2031	GBP	566 580	534 637	0.06
235 000	Societe Generale S.A. FRN 09/06/2027	USD	235 000	233 622	0.03
Total France			801 580	768 259	0.09
Luxembourg					
575 000	ACEF Hldg. SCA 0.107% 14/06/2028	EUR	696 480	660 706	0.08
1 097 000	John Deere Cash Management S.A. - Reg 2.200% 02/04/2032	EUR	1 611 745	1 492 174	0.18
Total Luxembourg			2 308 225	2 152 880	0.26
Sweden					
310 000	Svenska Handelsbanken AB FRN 11/06/2027	USD	310 000	308 432	0.04
Total Sweden			310 000	308 432	0.04
United States					
1 630 000	AbbVie, Inc. 2.600% 21/11/2024	USD	1 726 085	1 713 243	0.20
180 000	Athene Global Funding 144A 1.000% 16/04/2024	USD	179 785	180 599	0.02
405 000	Crown Castle International Corp. 2.900% 15/07/2031	USD	403 986	404 188	0.05
3 685 000	Eagle Materials 4.500% 01/07/2031	USD	3 654 790	3 657 547	0.44
425 000	Expedia Group, Inc. 3.600% 15/12/2023	USD	439 062	449 818	0.05
220 000	Glencore Funding LLC 144A 1.625% 27/04/2026	USD	219 789	218 795	0.03
125 000	Glencore Funding LLC 2.850% 27/04/2031	USD	124 866	125 588	0.01
75 000	Glencore Funding LLC 144A 3.875% 27/04/2051	USD	74 974	78 229	0.01
500 000	Goldman Sachs Group Inc FRN 21/07/2042	USD	504 517	492 109	0.06
430 000	Hyundai Capital America 0.800% 14/06/2024	USD	429 977	427 741	0.05
260 000	Hyundai Capital America 0.800% 15/06/2026	USD	259 577	257 144	0.03
60 000	Indiana University Health, Inc. Obligated Group 2.852% 01/11/2051	USD	60 000	60 219	0.01
46 000	Kaiser Foundation Hospit 3.266% 01/06/2041	USD	46 000	46 440	0.01
121 000	Kaiser Foundation Hospit 3.266% 01/06/2051	USD	121 000	123 325	0.01
1 940 000	Morgan Stanley FRN 04/05/2027	USD	1 940 000	1 944 284	0.23
500 000	Morgan Stanley FRN 22/04/2042	USD	533 633	521 935	0.06
725 000	Nasdaq, Inc. 1.000% 30/07/2033	EUR	857 256	823 512	0.10
180 000	New York Life Global Funding 0.360% 09/06/2026	USD	179 836	179 517	0.02
90 000	NextEra Energy Capital 0.590% 15/06/2028	USD	89 949	89 978	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
United States (cont.)					
1 000 000	Old Republic International Corp. 3.875% 11/06/2051	USD	1 085 127	1 077 798	0.13
55 000	Owl Rock Capital Corp. 2.625% 11/06/2028	USD	54 904	54 850	0.01
75 000	Pacific Gas and Electric Co. 4.200% 15/06/2028	USD	74 649	76 256	0.01
20 000	Puget Energy, Inc. 4.100% 15/06/2028	USD	20 000	19 987	0.00
45 000	Ross Stores, Inc. 0.875% 15/04/2026	USD	44 790	44 241	0.01
205 000	Sammons Financial Group, Inc. 144A 3.350% 16/04/2031	USD	204 554	212 840	0.03
120 000	Triton Container 2.050% 15/06/2031	USD	119 891	120 988	0.01
335 000	VeriSign, Inc. 2.700% 15/06/2031	USD	334 065	340 474	0.04
	Total United States		13 783 062	13 741 645	1.64
	Total Bonds		25 623 638	25 844 062	3.08
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
90 000	University of Virginia 2.584% 01/11/2051	USD	90 000	88 399	0.01
	Total United States		90 000	88 399	0.01
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		90 000	88 399	0.01
	Total Investments		802 988 565	819 640 212	97.65

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	
	%		%
Banks	18.57	Iron/Steel	0.55
Sovereign	8.64	Building Materials	0.50
REITS	5.40	Cosmetics/Personal Care	0.50
Multi-National	5.35	Transportation	0.49
Electric	4.52	Auto Parts & Equipment	0.48
Diversified Financial Services	4.28	Aerospace/Defense	0.46
Insurance	3.42	Forest Products & Paper	0.45
Telecommunications	2.67	Machinery-Construction & Mining	0.37
Computers	2.63	Miscellaneous Manufacturing	0.35
Investment Companies	2.62	Home Builders	0.33
Software	2.48	Food	0.32
Healthcare-Services	2.27	Advertising	0.30
Commercial Services	2.17	Private Equity	0.30
Oil & Gas	2.11	Gas	0.27
Real Estate	2.08	Engineering & Construction	0.23
Pipelines	2.00	Water	0.22
Media	1.85	Apparel	0.19
Healthcare-Products	1.83	Packaging & Containers	0.19
Chemicals	1.74	Lodging	0.18
Agriculture	1.72	Oil & Gas Services	0.18
Pharmaceuticals	1.46	Household Products/Wares	0.16
Semiconductors	1.42	Textiles	0.15
Machinery-Diversified	1.32	Office/Business Equipment	0.10
Auto Manufacturers	1.30	Environmental Control	0.09
Beverages	1.21	Energy-Alternate Sources	0.07
Internet	1.12	Savings & Loans	0.04
Electronics	1.11	Toys/Games/Hobbies	0.04
Municipal	1.08		<u>97.65</u>
Retail	1.00		
Mining	0.77		

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	15/12/2021	Merrill Lynch International Ltd.	30	3 065 782	(56 059)
CAD	10 Year Government of Canada Bond	Montreal Exchange	20/12/2021	Merrill Lynch International Ltd.	19	2 146 939	(39 732)
JPY	10 Year Japan Government Bond	Osaka Exchange	13/12/2021	Merrill Lynch International Ltd.	3	4 069 998	(12 906)
USD	10 Year US Treasury Note	Chicago Board of Trade	21/12/2021	Merrill Lynch International Ltd.	27	3 553 453	(2 953)
USD	2 Year US Treasury Note	Chicago Board of Trade	31/12/2021	Merrill Lynch International Ltd.	101	22 225 523	(6 226)
USD	5 Year US Treasury Note	Chicago Board of Trade	31/12/2021	Merrill Lynch International Ltd.	(56)	6 873 563	36 328
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2021	Merrill Lynch International Ltd.	4	942 644	(29 020)

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

Unaudited semi-annual report

Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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	08/12/2021	Merrill Lynch International Ltd.	(2)	312 754	765
EUR	German Euro BUND	Eurex Deutschland	08/12/2021	Merrill Lynch International Ltd.	(52)	10 234 270	86 828
EUR	German Euro SCHATZ	Eurex Deutschland	08/12/2021	Merrill Lynch International Ltd.	88	11 443 519	(8 159)
CHF	Long Swiss Confederation	Eurex Deutschland	08/12/2021	Merrill Lynch International Ltd.	9	1 589 677	(25 342)
USD	US Long Bond	Chicago Board of Trade	21/12/2021	Merrill Lynch International Ltd.	(227)	32 971 750	523 750
USD	US Long Bond	Chicago Board of Trade	21/12/2021	Merrill Lynch International Ltd.	139	22 131 406	(434 301)
USD	US Ultra Long Bond	Chicago Board of Trade	21/12/2021	Merrill Lynch International Ltd.	(72)	13 756 500	366 419
Total Futures contracts						135 317 778	399 392

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) USD
CAD	14 165 000	USD	11 115 069	04/10/2021	Morgan Stanley & Co. International Plc.	66 135
EUR	188 645 000	USD	218 528 254	04/10/2021	BNP Paribas S.A.	101 867
GBP	38 130 000	USD	51 363 558	04/10/2021	HSBC Bank Plc.	49 041
USD	11 248 116	CAD	14 165 000	04/10/2021	BNP Paribas S.A.	66 911
USD	223 445 098	EUR	188 645 000	04/10/2021	BNP Paribas S.A.	4 814 977
USD	1 390 582	GBP	1 000 000	04/10/2021	BNP Paribas S.A.	42 231
USD	51 142 788	GBP	37 130 000	04/10/2021	HSBC Bank Plc.	1 078 539
AUD	4 170 000	USD	3 004 944	05/10/2021	Standard Chartered Bank	7 257
EUR	292 392 351	USD	345 262 628	05/10/2021	State Street Bank and Trust Co.	(6 388 522)
GBP	17 640 455	USD	24 271 306	05/10/2021	State Street Bank and Trust Co.	(485 774)
USD	3 055 271	AUD	4 170 000	05/10/2021	Standard Chartered Bank	43 071
USD	339 055 809	EUR	292 392 352	05/10/2021	State Street Bank and Trust Co.	181 703
USD	23 791 804	GBP	17 640 455	05/10/2021	State Street Bank and Trust Co.	6 272
EUR	1 895 000	USD	2 197 372	02/11/2021	BNP Paribas S.A.	37
GBP	570 000	USD	768 594	02/11/2021	BNP Paribas S.A.	(5)
USD	3 005 315	AUD	4 170 000	02/11/2021	Standard Chartered Bank	(7 246)
USD	11 114 639	CAD	14 165 000	02/11/2021	Morgan Stanley & Co. International Plc.	(66 127)
USD	218 647 667	EUR	188 645 000	02/11/2021	BNP Paribas S.A.	(101 748)
USD	47 981 246	GBP	35 630 000	02/11/2021	HSBC Bank Plc.	(62 356)
EUR	282 439 115	USD	327 532 368	03/11/2021	State Street Bank and Trust Co.	(14 650)
GBP	17 379 686	USD	23 435 376	03/11/2021	State Street Bank and Trust Co.	(517)
USD	9 153 167	EUR	7 896 972	03/11/2021	State Street Bank and Trust Co.	(4 199)
USD	709 571	GBP	526 348	03/11/2021	State Street Bank and Trust Co.	(158)
Total forward foreign exchange contracts						(673 261)

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

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Lumyna – Global Debt - Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are and BNP Paribas S.A., HSBC Bank Plc., Morgan Stanley International Plc., Standard Chartered Bank London and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is BNP Paribas S.A. with 0.59% of the NAV.

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Austria					
300 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG - Reg 0.125% 30/06/2026	EUR	352 146	347 576	0.01
50 000	KAF Kaerntner Ausgleichszahlungs-Fonds - Reg 0.000% 14/01/2032	EUR	52 936	55 350	0.00
300 000	OeBB-Infrastruktur AG 3.000% 24/10/2033	EUR	413 014	455 629	0.01
750 000	OeBB-Infrastruktur AG - Reg 1.000% 18/11/2024	EUR	897 920	906 264	0.02
1 000 000	Oesterreichische Kontrollbank AG - Reg 0.000% 06/04/2023	EUR	1 099 981	1 167 732	0.03
100 000	Verbund AG - Reg 0.900% 01/04/2041	EUR	116 859	116 317	0.00
	Total Austria		2 932 856	3 048 868	0.07
Belgium					
200 000	Fluvius System Operator CVBA - Reg 1.750% 04/12/2026	EUR	251 401	252 359	0.01
200 000	Proximus SADP - Reg 0.500% 22/03/2022	EUR	239 995	232 254	0.00
	Total Belgium		491 396	484 613	0.01
Finland					
400 000	Fortum Oyj - Reg 2.125% 27/02/2029	EUR	457 794	515 846	0.01
	Total Finland		457 794	515 846	0.01
France					
200 000	Aeroports de Paris - Reg 1.000% 13/12/2027	EUR	243 395	244 081	0.01
200 000	Aeroports de Paris - Reg 1.125% 18/06/2034	EUR	231 149	239 261	0.01
500 000	Aeroports de Paris - Reg 2.125% 02/10/2026	EUR	572 326	637 989	0.01
100 000	Aeroports de Paris - Reg 2.125% 11/10/2038	EUR	115 395	133 799	0.00
100 000	Aeroports de Paris - Reg 3.125% 11/06/2024	EUR	127 831	126 666	0.00
400 000	Caisse Centrale du Credit Immobilier de France S.A. - Reg 0.000% 22/01/2023	EUR	457 299	466 296	0.01
100 000	Coentreprise de Transport d'Electricite S.A. - Reg 0.875% 29/09/2024	EUR	119 000	118 765	0.00
400 000	Coentreprise de Transport d'Electricite S.A. - Reg 2.125% 29/07/2032	EUR	472 450	528 671	0.01
500 000	Dexia Credit Local S.A. - Reg 0.010% 22/01/2027	EUR	558 946	581 891	0.01
1 000 000	Dexia Credit Local S.A. - Reg 0.250% 01/06/2023	EUR	1 145 108	1 172 489	0.03
200 000	Dexia Credit Local S.A. - Reg 0.500% 17/01/2025	EUR	244 202	237 430	0.00
500 000	Dexia Credit Local S.A. - Reg 0.625% 17/01/2026	EUR	567 897	598 887	0.01
200 000	Dexia Credit Local S.A. - Reg 1.000% 18/10/2027	EUR	238 857	246 175	0.01
500 000	Electricite de France S.A. - Reg 1.000% 13/10/2026	EUR	569 766	604 701	0.01
100 000	Electricite de France S.A. - Reg 1.875% 13/10/2036	EUR	114 563	126 855	0.00
500 000	Electricite de France S.A. - Reg 2.000% 02/10/2030	EUR	573 196	648 508	0.01
100 000	Electricite de France S.A. - Reg 2.000% 09/12/2049	EUR	114 112	122 561	0.00
200 000	Electricite de France S.A. - Reg FRN 31/12/2099	EUR	229 872	243 683	0.01
250 000	Electricite de France S.A. - Reg 4.000% 12/11/2025	EUR	332 366	337 493	0.01
200 000	Electricite de France S.A. - Reg FRN Perpetual	EUR	223 359	247 343	0.01
150 000	Electricite de France S.A. - Reg 4.500% 12/11/2040	EUR	224 861	266 268	0.01
300 000	Electricite de France S.A. - Reg FRN Perpetual	EUR	378 296	390 200	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
50 000	Electricite de France S.A. - Reg 5.625% 21/02/2033	EUR	80 540	88 062	0.00
200 000	Ile-de-France Mobilites - Reg 0.200% 16/11/2035	EUR	241 504	217 207	0.00
600 000	La Banque Postale S.A. - Reg 1.000% 16/10/2024	EUR	687 200	717 317	0.02
200 000	La Banque Postale S.A. - Reg 2.000% 13/07/2028	EUR	239 874	254 753	0.01
100 000	La Banque Postale S.A. - Reg FRN 19/11/2027	EUR	125 324	119 454	0.00
200 000	La Poste S.A. - Reg 0.625% 18/01/2036	EUR	243 310	220 901	0.00
200 000	La Poste S.A. - Reg 1.000% 17/09/2034	EUR	224 920	237 434	0.01
200 000	La Poste S.A. - Reg 1.125% 04/06/2025	EUR	241 584	242 500	0.01
200 000	La Poste S.A. - Reg 1.450% 30/11/2028	EUR	227 678	252 197	0.01
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.000% 19/10/2026	EUR	118 862	120 974	0.00
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.125% 09/09/2049	EUR	107 148	112 284	0.00
500 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.500% 27/09/2030	EUR	574 292	630 530	0.01
400 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.625% 27/11/2025	EUR	501 968	493 990	0.01
100 000	RTE Reseau de Transport d'Electricite SADIR - Reg 1.875% 23/10/2037	EUR	120 748	131 697	0.00
200 000	RTE Reseau de Transport d'Electricite SADIR - Reg 2.875% 12/09/2023	EUR	237 312	246 034	0.01
1 400 000	SNCF Reseau - Reg 1.125% 25/05/2030	EUR	1 620 030	1 744 000	0.04
	Total France		13 446 540	14 149 346	0.31
Germany					
100 000	Bayerische Landesbank FRN 23/09/2031	EUR	118 594	116 446	0.00
150 000	Bayerische Landesbodenkreditanstalt 1.875% 25/01/2023	EUR	185 006	179 240	0.00
500 000	Deutsche Bahn Finance GMBH 0.350% 29/09/2031	EUR	575 766	575 407	0.01
500 000	Deutsche Bahn Finance GMBH 1.000% 17/12/2027	EUR	589 253	613 803	0.01
900 000	Deutsche Bahn Finance GMBH - Reg 0.750% 02/03/2026	EUR	1 053 843	1 082 410	0.02
500 000	Deutsche Bahn Finance GMBH - Reg 1.125% 18/12/2028	EUR	569 889	621 672	0.01
200 000	Deutsche Bahn Finance GMBH - Reg 1.375% 28/03/2031	EUR	239 128	253 212	0.01
100 000	Deutsche Bahn Finance GMBH - Reg 1.500% 08/12/2032	EUR	121 822	128 794	0.00
500 000	Deutsche Bahn Finance GMBH - Reg FRN Perpetual	EUR	569 794	593 038	0.01
100 000	EnBW Energie Baden-Wuerttemberg AG - Reg FRN 05/08/2079	EUR	108 337	117 571	0.00
70 000	EnBW Energie Baden-Wuerttemberg AG - Reg FRN 05/04/2077	EUR	88 603	81 767	0.00
200 000	HSH Finanzfonds AoeR - Reg 0.250% 07/02/2023	EUR	240 712	233 890	0.01
300 000	Investitionsbank Berlin 0.500% 17/04/2026	EUR	340 421	359 054	0.01
500 000	Kreditanstalt fuer Wiederaufbau 0.000% 15/09/2031	EUR	579 388	577 850	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
1 500 000	Kreditanstalt fuer Wiederaufbau 0.125% 24/02/2023	EUR	1 784 430	1 756 209	0.04
3 600 000	Kreditanstalt fuer Wiederaufbau 0.125% 07/06/2023	EUR	4 115 540	4 222 659	0.09
3 000 000	Kreditanstalt fuer Wiederaufbau 0.125% 07/11/2023	EUR	3 433 071	3 528 252	0.08
1 000 000	Kreditanstalt fuer Wiederaufbau 0.125% 15/01/2024	EUR	1 219 681	1 177 621	0.03
600 000	Kreditanstalt fuer Wiederaufbau 0.125% 04/10/2024	EUR	739 393	708 818	0.02
4 000 000	Kreditanstalt fuer Wiederaufbau 0.250% 15/09/2025	EUR	4 611 895	4 762 684	0.11
1 250 000	Kreditanstalt fuer Wiederaufbau 0.625% 22/02/2027	EUR	1 529 973	1 521 658	0.03
2 500 000	Kreditanstalt fuer Wiederaufbau 0.625% 07/01/2028	EUR	2 901 344	3 055 305	0.07
1 000 000	Kreditanstalt fuer Wiederaufbau 0.750% 28/06/2028	EUR	1 131 454	1 234 184	0.03
1 000 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 18/02/2025	EUR	1 123 718	1 177 929	0.03
500 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 15/12/2027	EUR	601 381	588 260	0.01
1 500 000	Kreditanstalt fuer Wiederaufbau - Reg 0.000% 10/01/2031	EUR	1 860 316	1 740 914	0.04
550 000	Kreditanstalt fuer Wiederaufbau - Reg 0.750% 15/01/2029	EUR	635 229	679 819	0.02
500 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 09/05/2033	EUR	580 130	643 932	0.01
400 000	Kreditanstalt fuer Wiederaufbau - Reg 1.125% 15/06/2037	EUR	463 554	518 177	0.01
500 000	Kreditanstalt fuer Wiederaufbau - Reg 1.250% 04/07/2036	EUR	597 699	655 815	0.01
400 000	Landesbank Baden-Wuerttemberg - Reg 0.375% 18/02/2027	EUR	437 505	469 384	0.01
400 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.375% 12/05/2025	EUR	444 768	472 265	0.01
500 000	Landeskreditbank Baden-Wuerttemberg Foerderbank - Reg 0.375% 13/04/2026	EUR	575 049	595 631	0.01
1 000 000	Landwirtschaftliche Rentenbank - Reg 0.000% 27/11/2029	EUR	1 104 869	1 163 908	0.03
300 000	Landwirtschaftliche Rentenbank - Reg 0.250% 15/07/2024	EUR	356 567	354 616	0.01
1 200 000	Landwirtschaftliche Rentenbank - Reg 0.500% 06/03/2025	EUR	1 431 008	1 434 359	0.03
250 000	Landwirtschaftliche Rentenbank - Reg 0.625% 20/02/2030	EUR	284 303	305 565	0.01
400 000	Landwirtschaftliche Rentenbank - Reg 0.625% 31/10/2036	EUR	425 825	478 848	0.01
1 400 000	NRW Bank 0.125% 07/07/2023	EUR	1 629 543	1 639 969	0.04
400 000	NRW Bank 0.625% 04/01/2028	EUR	488 592	484 515	0.01
400 000	NRW Bank 1.200% 28/03/2039	EUR	459 462	512 432	0.01
200 000	NRW Bank - Reg 0.500% 11/05/2026	EUR	237 025	239 560	0.01
500 000	NRW Bank - Reg 0.625% 02/02/2029	EUR	565 480	606 305	0.01

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

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
150 000	NRW Bank - Reg 0.750% 30/06/2028	EUR	175 092	183 440	0.00
400 000	Wirtschafts- und Infrastrukturbank Hessen 1.250% 06/09/2033	EUR	455 590	513 100	0.01
Total Germany			41 780 042	42 960 287	0.94
Ireland					
100 000	ESB Finance DAC - Reg 1.750% 07/02/2029	EUR	123 614	127 570	0.00
200 000	ESB Finance DAC - Reg 1.875% 14/06/2031	EUR	229 787	260 486	0.00
200 000	ESB Finance DAC - Reg 2.125% 05/11/2033	EUR	235 901	268 042	0.01
Total Ireland			589 302	656 098	0.01
Italy					
300 000	A2A SpA - Reg 1.000% 16/07/2029	EUR	340 752	361 825	0.01
100 000	A2A SpA - Reg 1.625% 19/10/2027	EUR	119 546	124 467	0.00
200 000	ACEA SpA - Reg 0.500% 06/04/2029	EUR	219 289	230 099	0.00
200 000	ACEA SpA - Reg 1.500% 08/06/2027	EUR	216 778	246 642	0.01
100 000	ACEA SpA - Reg 1.750% 23/05/2028	EUR	110 793	125 636	0.00
100 000	ACEA SpA - Reg 2.625% 15/07/2024	EUR	124 576	123 855	0.00
200 000	AMCO - Asset Management Co. SpA - Reg 2.250% 17/07/2027	EUR	245 092	252 830	0.01
300 000	Ferrovie dello Stato Italiane SpA - Reg 1.500% 27/06/2025	EUR	342 353	366 696	0.01
200 000	Hera SpA - Reg 0.875% 14/10/2026	EUR	217 930	239 161	0.01
100 000	Hera SpA - Reg 2.375% 04/07/2024	EUR	124 057	123 717	0.00
Total Italy			2 061 166	2 194 928	0.05
Netherlands					
300 000	Alliander NV 2.875% 14/06/2024	EUR	364 643	377 610	0.01
200 000	Alliander NV - Reg 0.375% 10/06/2030	EUR	227 633	233 513	0.00
100 000	EnBW International Finance BV 6.125% 07/07/2039	EUR	175 865	211 782	0.00
200 000	EnBW International Finance BV - Reg 0.500% 01/03/2033	EUR	232 435	227 414	0.00
200 000	Enexis Hldg. NV - Reg 0.750% 02/07/2031	EUR	228 142	239 227	0.01
100 000	Enexis Hldg. NV - Reg 3.375% 26/01/2022	EUR	119 676	117 262	0.00
200 000	Nederlandse Financierings-Maatschappij voor Ontwikkelingslanden NV - Reg 0.125% 01/06/2023	EUR	246 347	234 105	0.00
100 000	Nederlandse Gasunie NV - Reg 1.000% 11/05/2026	EUR	120 347	121 162	0.00
200 000	Nederlandse Gasunie NV - Reg 1.375% 16/10/2028	EUR	229 223	249 754	0.01
200 000	Royal Schiphol Group NV - Reg 0.875% 08/09/2032	EUR	234 658	234 840	0.01
200 000	Royal Schiphol Group NV - Reg 1.500% 05/11/2030	EUR	225 845	252 489	0.01
100 000	Stedin Hldg. NV - Reg 0.875% 24/10/2025	EUR	119 811	120 031	0.00
200 000	Stedin Hldg. NV - Reg FRN Perpetual	EUR	237 980	235 648	0.01
100 000	TenneT Hldg. BV - Reg 0.750% 26/06/2025	EUR	118 473	119 490	0.00
400 000	TenneT Hldg. BV - Reg 1.250% 24/10/2033	EUR	457 204	496 642	0.01

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
250 000	TenneT Hldg. BV - Reg 1.375% 05/06/2028	EUR	293 396	311 135	0.01
300 000	TenneT Hldg. BV - Reg 1.500% 03/06/2039	EUR	330 452	375 166	0.01
Total Netherlands			3 962 130	4 157 270	0.09
Spain					
200 000	Cepsa Finance S.A. - Reg 0.750% 12/02/2028	EUR	217 801	226 650	0.01
Total Spain			217 801	226 650	0.01
United Kingdom					
200 000	Affordable Housing Finance Plc. - Reg 2.893% 11/08/2043	GBP	297 283	332 280	0.01
150 000	LCR Finance Plc. 5.100% 07/03/2051	GBP	336 996	365 129	0.01
100 000	LCR Finance Plc. - Reg 4.500% 07/12/2028	GBP	158 772	166 562	0.00
300 000	Network Rail Infrastructure Finance Plc. 4.750% 29/11/2035	GBP	511 942	573 025	0.01
150 000	Network Rail Infrastructure Finance Plc. - Reg 3.000% 07/09/2023	GBP	208 268	211 992	0.00
192 417	Prs Finance Plc. - Reg 1.750% 24/11/2026	GBP	254 647	269 570	0.01
200 000	Transport for London - Reg 2.125% 24/04/2025	GBP	274 179	279 867	0.01
100 000	Transport for London - Reg 4.000% 12/09/2033	GBP	144 983	163 389	0.00
120 000	Transport for London - Reg 4.000% 07/04/2064	GBP	235 138	236 605	0.01
Total United Kingdom			2 422 208	2 598 419	0.06
United States					
300 000	Private Export Funding Corp. 1.400% 15/07/2028	USD	300 289	298 487	0.01
Total United States			300 289	298 487	0.01
Total Bonds			68 661 524	71 290 812	1.57
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Australia					
1 370 000	Australia Government Bond 1.250% 21/05/2032	AUD	968 177	962 411	0.02
1 400 000	Australia Government Bond 1.750% 21/11/2032	AUD	1 032 618	1 030 951	0.02
2 500 000	Australia Government Bond 2.250% 21/11/2022	AUD	1 936 801	1 851 038	0.04
4 420 000	Australia Government Bond - Reg 0.250% 21/11/2025	AUD	3 143 741	3 149 072	0.07
2 600 000	Australia Government Bond - Reg 0.500% 21/09/2026	AUD	1 893 272	1 852 245	0.04
2 170 000	Australia Government Bond - Reg 1.000% 21/12/2030	AUD	1 593 065	1 510 324	0.03
6 000 000	Australia Government Bond - Reg 1.000% 21/11/2031	AUD	4 397 172	4 131 994	0.09
4 070 000	Australia Government Bond - Reg 1.500% 21/06/2031	AUD	2 942 155	2 952 075	0.06
2 000 000	Australia Government Bond - Reg 1.750% 21/06/2051	AUD	1 433 474	1 252 356	0.03
4 650 000	Australia Government Bond - Reg 2.250% 21/05/2028	AUD	3 324 012	3 610 946	0.08
4 500 000	Australia Government Bond - Reg 2.500% 21/05/2030	AUD	3 154 099	3 555 785	0.08
2 900 000	Australia Government Bond - Reg 2.750% 21/04/2024	AUD	2 173 314	2 238 583	0.05
2 200 000	Australia Government Bond - Reg 2.750% 21/04/2024	AUD	1 567 968	1 698 235	0.04
2 740 000	Australia Government Bond - Reg 2.750% 21/11/2027	AUD	2 078 559	2 186 589	0.05
3 950 000	Australia Government Bond - Reg 2.750% 21/11/2028	AUD	3 229 693	3 166 919	0.07

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Australia (cont.)					
3 960 000	Australia Government Bond - Reg 2.750% 21/11/2029	AUD	3 034 056	3 183 772	0.07
2 250 000	Australia Government Bond - Reg 2.750% 21/06/2035	AUD	1 701 899	1 819 831	0.04
1 000 000	Australia Government Bond - Reg 2.750% 21/05/2041	AUD	680 731	785 276	0.02
1 730 000	Australia Government Bond - Reg 3.000% 21/03/2047	AUD	1 304 821	1 407 033	0.03
5 300 000	Australia Government Bond - Reg 3.250% 21/04/2025	AUD	3 980 071	4 206 645	0.09
900 000	Australia Government Bond - Reg 3.250% 21/04/2029	AUD	706 578	745 952	0.02
1 730 000	Australia Government Bond - Reg 3.250% 21/06/2039	AUD	1 337 446	1 464 374	0.03
1 950 000	Australia Government Bond - Reg 3.750% 21/04/2037	AUD	1 665 698	1 753 747	0.04
5 090 000	Australia Government Bond - Reg 4.250% 21/04/2026	AUD	4 408 374	4 265 181	0.09
1 800 000	Australia Government Bond - Reg 4.500% 21/04/2033	AUD	1 585 800	1 705 641	0.04
4 400 000	Australia Government Bond - Reg 5.500% 21/04/2023	AUD	3 298 965	3 446 805	0.08
1 000 000	New South Wales Treasury Corp. 2.250% 07/05/2041	AUD	739 154	686 077	0.01
3 250 000	New South Wales Treasury Corp. 5.000% 20/08/2024	AUD	2 533 589	2 655 700	0.06
1 600 000	New South Wales Treasury Corp. - Reg 3.000% 20/05/2027	AUD	1 169 631	1 275 254	0.03
1 760 000	Queensland Treasury Corp. 144A 1.750% 20/07/2034	AUD	1 213 554	1 210 974	0.03
2 200 000	Queensland Treasury Corp. - Reg 144A 3.000% 22/03/2024	AUD	1 641 132	1 695 911	0.04
3 250 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/07/2026	AUD	2 458 097	2 603 013	0.06
500 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/07/2028	AUD	383 034	406 302	0.01
2 300 000	Queensland Treasury Corp. - Reg 144A 3.250% 21/08/2029	AUD	1 670 214	1 876 223	0.04
1 500 000	Queensland Treasury Corp. - Reg 144A 3.500% 21/08/2030	AUD	1 111 714	1 249 237	0.03
200 000	Queensland Treasury Corp. - Reg 144A 4.750% 21/07/2025	AUD	162 644	166 472	0.00
330 000	Queensland Treasury Corp. - Reg 5.750% 22/07/2024	AUD	285 172	273 729	0.01
500 000	Treasury Corp. of Victoria 1.500% 20/11/2030	AUD	370 510	353 829	0.01
1 500 000	Treasury Corp. of Victoria 1.500% 10/09/2031	AUD	1 074 766	1 048 406	0.02
2 000 000	Treasury Corp. of Victoria 2.500% 22/10/2029	AUD	1 468 580	1 545 168	0.03
750 000	Treasury Corp. of Victoria 5.500% 17/12/2024	AUD	647 072	627 883	0.01
2 000 000	Treasury Corp. of Victoria 5.500% 17/11/2026	AUD	1 637 973	1 773 196	0.04
500 000	Treasury Corp. of Victoria 6.000% 17/10/2022	AUD	395 131	383 444	0.01
1 800 000	Treasury Corp. of Victoria - Reg 3.000% 20/10/2028	AUD	1 310 273	1 439 691	0.03
3 100 000	Western Australian Treasury Corp. - Reg 2.500% 23/07/2024	AUD	2 249 003	2 368 297	0.05
500 000	Western Australian Treasury Corp. - Reg 2.750% 20/10/2022	AUD	399 311	371 248	0.01
1 200 000	Western Australian Treasury Corp. - Reg 3.000% 21/10/2026	AUD	890 420	953 819	0.02
	Total Australia		82 383 533	84 897 653	1.87

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Austria					
800 000	Autobahnen- und Schnell- strassen-Finanzierungs AG - Reg 0.250% 18/10/2024	EUR	924 680	944 832	0.02
500 000	Republic of Austria Government Bond 0.700% 20/04/2071	EUR	574 478	545 170	0.01
1 980 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/09/2022	EUR	2 289 549	2 308 324	0.05
2 520 000	Republic of Austria Government Bond - Reg 144A 0.000% 20/02/2031	EUR	2 911 121	2 910 289	0.06
1 880 000	Republic of Austria Government Bond - Reg 144A 0.500% 20/04/2027	EUR	2 184 833	2 288 695	0.05
2 000 000	Republic of Austria Government Bond - Reg 144A 0.500% 20/02/2029	EUR	2 279 429	2 432 833	0.05
1 700 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/10/2026	EUR	1 971 164	2 091 496	0.05
2 400 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/02/2028	EUR	2 835 327	2 970 226	0.07
300 000	Republic of Austria Government Bond - Reg 144A 0.750% 20/03/2051	EUR	407 243	357 054	0.01
230 000	Republic of Austria Government Bond - Reg 144A 0.850% 30/06/2120	EUR	289 221	235 584	0.01
780 000	Republic of Austria Government Bond - Reg 144A 1.500% 20/02/2047	EUR	929 599	1 101 900	0.02
310 000	Republic of Austria Government Bond - Reg 144A 1.500% 02/11/2086	EUR	332 134	457 918	0.01
750 000	Republic of Austria Government Bond - Reg 144A 1.650% 21/10/2024	EUR	938 897	930 904	0.02
2 500 000	Republic of Austria Government Bond - Reg 144A 1.750% 20/10/2023	EUR	2 953 343	3 045 060	0.07
730 000	Republic of Austria Government Bond - Reg 144A 2.100% 20/09/2117	EUR	1 152 000	1 351 325	0.03
1 130 000	Republic of Austria Government Bond - Reg 144A 2.400% 23/05/2034	EUR	1 588 219	1 670 847	0.04
920 000	Republic of Austria Government Bond - Reg 144A 3.150% 20/06/2044	EUR	1 495 195	1 682 447	0.04
560 000	Republic of Austria Government Bond - Reg 144A 3.800% 26/01/2062	EUR	1 108 133	1 336 900	0.03
1 850 000	Republic of Austria Government Bond - Reg 144A 4.150% 15/03/2037	EUR	3 058 966	3 401 590	0.07
1 870 000	Republic of Austria Government Bond - Reg 144A 4.850% 15/03/2026	EUR	2 747 891	2 698 426	0.06
100 000	State of Lower Austria - Reg 0.000% 16/11/2035	EUR	119 487	108 074	0.00
	Total Austria		33 090 909	34 869 894	0.77
Belgium					
1 500 000	Kingdom of Belgium Government Bond - Reg 0.100% 22/06/2030	EUR	1 881 335	1 758 823	0.04

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Belgium (cont.)					
1 200 000	Kingdom of Belgium Government Bond - Reg 144A 0.200% 22/10/2023	EUR	1 479 598	1 415 904	0.03
2 240 000	Kingdom of Belgium Government Bond - Reg 144A 0.500% 22/10/2024	EUR	2 660 342	2 686 473	0.06
650 000	Kingdom of Belgium Government Bond - Reg 144A 0.650% 22/06/2071	EUR	708 701	623 385	0.01
2 000 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2025	EUR	2 389 512	2 437 724	0.05
3 240 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2027	EUR	3 770 456	4 011 487	0.09
1 370 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2028	EUR	1 653 491	1 702 252	0.04
2 000 000	Kingdom of Belgium Government Bond - Reg 144A 0.800% 22/06/2028	EUR	2 321 635	2 485 039	0.06
2 250 000	Kingdom of Belgium Government Bond - Reg 144A 0.900% 22/06/2029	EUR	2 620 732	2 820 546	0.06
3 000 000	Kingdom of Belgium Government Bond - Reg 144A 1.000% 22/06/2031	EUR	3 494 565	3 796 581	0.08
840 000	Kingdom of Belgium Government Bond - Reg 1.250% 22/04/2033	EUR	1 032 739	1 093 747	0.02
450 000	Kingdom of Belgium Government Bond - Reg 144A 1.450% 22/06/2037	EUR	547 348	599 235	0.01
1 120 000	Kingdom of Belgium Government Bond - Reg 144A 1.600% 22/06/2047	EUR	1 305 405	1 525 607	0.03
1 180 000	Kingdom of Belgium Government Bond - Reg 144A 1.700% 22/06/2050	EUR	1 753 910	1 643 918	0.04
1 050 000	Kingdom of Belgium Government Bond - Reg 144A 1.900% 22/06/2038	EUR	1 318 902	1 487 518	0.03
280 000	Kingdom of Belgium Government Bond - Reg 144A 2.150% 22/06/2066	EUR	367 042	452 487	0.01
420 000	Kingdom of Belgium Government Bond - Reg 144A 2.150% 22/06/2066	EUR	589 557	678 731	0.02
950 000	Kingdom of Belgium Government Bond - Reg 2.250% 22/06/2023	EUR	1 213 445	1 156 867	0.03
620 000	Kingdom of Belgium Government Bond - Reg 144A 2.250% 22/06/2057	EUR	794 436	995 005	0.02
2 260 000	Kingdom of Belgium Government Bond - Reg 144A 2.600% 22/06/2024	EUR	2 735 423	2 853 267	0.06
1 060 000	Kingdom of Belgium Government Bond - Reg 3.750% 22/06/2045	EUR	1 765 146	2 027 618	0.04
1 520 000	Kingdom of Belgium Government Bond - Reg 4.000% 28/03/2032	EUR	2 266 424	2 481 247	0.05
2 600 000	Kingdom of Belgium Government Bond - Reg 144A 4.250% 28/03/2041	EUR	4 429 413	5 019 505	0.11
1 720 000	Kingdom of Belgium Government Bond - Reg 144A 4.500% 28/03/2026	EUR	2 386 523	2 449 682	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Belgium (cont.)					
2 460 000	Kingdom of Belgium Government Bond - Reg 144A 5.000% 28/03/2035	EUR	4 207 422	4 626 887	0.10
400 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.125% 15/10/2035	EUR	467 814	439 603	0.01
300 000	Ministeries Van de Vlaamse Gemeenschap - Reg 0.875% 21/03/2046	EUR	354 821	342 146	0.01
100 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.000% 13/10/2036	EUR	113 285	122 481	0.00
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.000% 23/01/2051	EUR	236 443	229 893	0.01
200 000	Ministeries Van de Vlaamse Gemeenschap - Reg 1.500% 12/07/2038	EUR	228 199	260 779	0.01
200 000	Region Wallonne Belgium - Reg 1.050% 22/06/2040	EUR	234 887	235 995	0.01
200 000	Region Wallonne Belgium - Reg 1.250% 22/06/2071	EUR	230 174	215 555	0.01
	Total Belgium		51 559 125	54 675 987	1.20
Canada					
2 000 000	Canada Housing Trust No 1 144A 1.100% 15/03/2031	CAD	1 558 503	1 478 033	0.03
3 000 000	Canada Housing Trust No 1 144A 2.100% 15/09/2029	CAD	2 339 267	2 441 652	0.05
5 400 000	Canada Housing Trust No 1 144A 2.350% 15/06/2023	CAD	4 114 705	4 392 587	0.10
400 000	Canada Housing Trust No 1 144A 2.350% 15/06/2027	CAD	312 505	331 787	0.01
500 000	Canada Housing Trust No 1 144A 2.350% 15/03/2028	CAD	398 328	414 799	0.01
1 300 000	Canada Housing Trust No 1 144A 2.400% 15/12/2022	CAD	1 060 121	1 050 516	0.02
4 000 000	Canada Housing Trust No 1 144A 2.550% 15/12/2023	CAD	3 091 981	3 286 283	0.07
300 000	Canada Housing Trust No 1 144A 2.550% 15/03/2025	CAD	236 445	249 082	0.01
1 000 000	Canada Housing Trust No 1 144A 2.650% 15/03/2028	CAD	765 082	844 260	0.02
2 310 000	Canada Housing Trust No 1 144A 2.900% 15/06/2024	CAD	1 792 995	1 925 021	0.04
6 160 000	Canadian Government Bond 0.250% 01/04/2024	CAD	4 978 082	4 809 915	0.11
6 000 000	Canadian Government Bond 0.250% 01/03/2026	CAD	4 627 483	4 571 694	0.10
1 110 000	Canadian Government Bond 0.500% 01/09/2025	CAD	816 750	860 213	0.02
6 180 000	Canadian Government Bond 0.500% 01/12/2030	CAD	4 676 652	4 471 191	0.10
3 300 000	Canadian Government Bond 1.000% 01/09/2022	CAD	2 517 709	2 621 135	0.06
3 240 000	Canadian Government Bond 1.250% 01/03/2025	CAD	2 423 765	2 589 685	0.06
3 950 000	Canadian Government Bond 1.500% 01/06/2031	CAD	3 228 186	3 111 266	0.07
7 000 000	Canadian Government Bond 1.750% 01/03/2023	CAD	5 217 084	5 627 324	0.12
720 000	Canadian Government Bond 1.750% 01/12/2053	CAD	557 086	528 719	0.01
5 970 000	Canadian Government Bond 2.000% 01/12/2051	CAD	4 997 431	4 708 390	0.10
3 300 000	Canadian Government Bond 2.250% 01/06/2025	CAD	2 535 834	2 730 330	0.06
2 820 000	Canadian Government Bond 2.250% 01/06/2029	CAD	2 172 728	2 376 880	0.05
4 800 000	Canadian Government Bond 2.500% 01/06/2024	CAD	3 747 152	3 968 411	0.09
2 280 000	Canadian Government Bond 2.750% 01/12/2048	CAD	1 970 206	2 090 173	0.05
950 000	Canadian Government Bond 2.750% 01/12/2064	CAD	824 485	887 702	0.02
850 000	Canadian Government Bond 3.500% 01/12/2045	CAD	845 213	870 421	0.02
380 000	Canadian Government Bond 5.000% 01/06/2037	CAD	408 573	432 456	0.01
900 000	Canadian Government Bond 5.000% 01/06/2037	CAD	842 780	1 024 237	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
2 000 000	Canadian Government Bond 5.750% 01/06/2033	CAD	2 097 929	2 264 268	0.05
250 000	Province of British Columbia Canada 3.300% 18/12/2023	CAD	203 232	208 580	0.01
1 000 000	Province of British Columbia Canada 4.700% 18/06/2037	CAD	921 990	1 020 677	0.02
250 000	Province of British Columbia Canada 4.950% 18/06/2040	CAD	257 254	267 226	0.01
1 150 000	Province of Ontario Canada 2.850% 02/06/2023	CAD	919 875	941 990	0.02
1 000 000	Province of Ontario Canada 3.500% 02/06/2043	CAD	816 947	891 811	0.02
1 500 000	Province of Ontario Canada 4.600% 02/06/2039	CAD	1 496 361	1 518 980	0.03
800 000	Province of Ontario Canada 4.700% 02/06/2037	CAD	733 731	809 578	0.02
1 370 000	Province of Ontario Canada 5.600% 02/06/2035	CAD	1 372 804	1 478 022	0.03
2 000 000	Province of Ontario Canada 5.850% 08/03/2033	CAD	1 918 975	2 142 778	0.05
3 000 000	Province of Quebec Canada 2.250% 22/02/2024	CAD	2 260 104	2 453 144	0.05
2 900 000	Province of Quebec Canada 2.450% 01/03/2023	CAD	2 218 517	2 352 444	0.05
450 000	Province of Quebec Canada 3.500% 01/12/2022	CAD	360 691	367 894	0.01
1 500 000	Province of Quebec Canada 4.250% 01/12/2043	CAD	1 366 012	1 494 577	0.03
2 150 000	Province of Quebec Canada 5.000% 01/12/2041	CAD	2 109 428	2 323 926	0.05
500 000	Province of Quebec Canada 6.250% 01/06/2032	CAD	522 678	546 368	0.01
Total Canada			82 633 659	85 776 425	1.89
Chile					
2 200 000 000	Bonos de la Tesoreria de la Republica en pesos 5.000% 01/03/2035	CLP	3 761 655	2 526 398	0.06
Total Chile			3 761 655	2 526 398	0.06
China					
30 000 000	Agricultural Development Bank of China 2.200% 01/04/2023	CNY	4 586 351	4 608 675	0.10
35 000 000	Agricultural Development Bank of China 2.250% 22/04/2025	CNY	4 899 118	5 295 473	0.12
10 000 000	Agricultural Development Bank of China 2.960% 17/04/2030	CNY	1 484 022	1 505 356	0.03
37 000 000	Agricultural Development Bank of China 2.960% 17/04/2030	CNY	5 070 744	5 569 816	0.12
20 000 000	Agricultural Development Bank of China 3.240% 14/08/2024	CNY	2 862 148	3 130 723	0.07
50 000 000	Agricultural Development Bank of China 3.510% 03/04/2024	CNY	7 141 836	7 863 791	0.17
40 000 000	Agricultural Development Bank of China 3.510% 03/04/2024	CNY	5 740 496	6 291 033	0.14
80 000 000	Agricultural Development Bank of China 3.630% 19/07/2026	CNY	11 445 964	12 663 679	0.28
20 000 000	Agricultural Development Bank of China 3.630% 19/07/2026	CNY	2 884 737	3 165 920	0.07

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
62 000 000	Agricultural Development Bank of China 3.740% 12/07/2029	CNY	9 481 095	9 864 615	0.22
56 500 000	Agricultural Development Bank of China 4.650% 11/05/2028	CNY	8 548 667	9 439 996	0.21
20 000 000	China Development Bank 3.050% 25/08/2026	CNY	2 797 041	3 090 643	0.07
36,000,000	China Development Bank 3.090% 18/06/2030	CNY	5 442 754	5 474 781	0.12
10 000 000	China Development Bank 3.180% 05/04/2026	CNY	1 420 714	1 553 678	0.03
110 000 000	China Development Bank 3.230% 10/01/2025	CNY	16 629 742	17 211 138	0.38
90 000 000	China Development Bank 3.420% 02/07/2024	CNY	12 854 619	14 148 260	0.31
12 000 000	China Development Bank 3.450% 20/09/2029	CNY	1 788 239	1 873 484	0.04
89 000 000	China Development Bank 3.480% 08/01/2029	CNY	13 216 123	13 919 872	0.31
35 000 000	China Development Bank 3.650% 21/05/2029	CNY	5 105 863	5 544 677	0.12
20 000 000	China Development Bank 3.700% 20/10/2030	CNY	3 194 963	3 187 766	0.07
30 000 000	China Development Bank 3.740% 10/09/2025	CNY	4 324 273	4 767 378	0.10
70 000 000	China Development Bank 3.800% 25/01/2036	CNY	9 989 613	11 201 209	0.25
40 000 000	China Development Bank 4.040% 06/07/2028	CNY	5 894 865	6 469 371	0.14
30 000 000	China Development Bank 4.210% 13/04/2025	CNY	4 435 054	4 832 159	0.11
80 000 000	China Development Bank 4.240% 24/08/2027	CNY	11 796 113	13 061 635	0.29
82 000 000	China Development Bank 4.690% 23/03/2023	CNY	12 237 209	13 058 745	0.29
80 000 000	China Development Bank 4.730% 02/04/2025	CNY	11 870 422	13 100 969	0.29
65 000 000	China Development Bank 4.880% 09/02/2028	CNY	10 081 308	10 979 686	0.24
40 000 000	China Government Bond 1.990% 09/04/2025	CNY	6 046 690	6 046 532	0.13
180 100 000	China Government Bond 1.990% 09/04/2025	CNY	25 921 347	27 224 513	0.60
100 000 000	China Government Bond 2.240% 05/03/2023	CNY	14 115 936	15 437 033	0.34
40 000 000	China Government Bond 2.360% 02/07/2023	CNY	5 703 448	6 176 357	0.14
12 000 000	China Government Bond 2.360% 02/07/2023	CNY	1 847 080	1 852 907	0.04
16 000 000	China Government Bond 2.640% 13/08/2022	CNY	2 366 258	2 481 741	0.05
110,000,000	China Government Bond 2.680% 21/05/2030	CNY	16 422 598	16 614 006	0.36
20 000 000	China Government Bond 2.740% 04/08/2026	CNY	2 820 856	3 093 557	0.07
15 000 000	China Government Bond 2.750% 08/08/2022	CNY	2 170 873	2 329 171	0.05
70 000 000	China Government Bond 2.750% 01/09/2023	CNY	9 935 710	10 896 505	0.24
104 000 000	China Government Bond 2.850% 04/06/2027	CNY	15 427 985	16 109 248	0.35
40 000 000	China Government Bond 2.940% 17/10/2024	CNY	5 742 457	6 250 125	0.14
39 600 000	China Government Bond 3.120% 05/12/2026	CNY	5 681 846	6 239 421	0.14
50 000 000	China Government Bond 3.190% 11/04/2024	CNY	7 182 615	7 868 589	0.17
28 000 000	China Government Bond 3.220% 06/12/2025	CNY	4 050 830	4 421 399	0.10
80 000 000	China Government Bond 3.250% 06/06/2026	CNY	11 526 335	12 669 525	0.28
101 000 000	China Government Bond 3.250% 22/11/2028	CNY	14 585 450	16 000 282	0.35
25 000 000	China Government Bond 3.290% 18/10/2023	CNY	3 622 563	3 939 172	0.09
120 000 000	China Government Bond 3.290% 23/05/2029	CNY	17 533 274	19 079 041	0.42
8 000 000	China Government Bond 3.390% 16/03/2050	CNY	1 175 292	1 213 553	0.03
137 300 000	China Government Bond 3.390% 16/03/2050	CNY	18 928 758	20 827 599	0.46
4 160 000	China Government Bond 3.730% 25/05/2070	CNY	578 726	667 344	0.01
2 840 000	China Government Bond 3.760% 22/03/2071	CNY	459 923	461 975	0.01
50 000 000	China Government Bond 3.760% 22/03/2071	CNY	7 627 355	8 133 361	0.18

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
94 000 000	China Government Bond 3.860% 22/07/2049	CNY	13 823 587	15 485 243	0.34
40 000 000	China Government Bond 4.080% 22/10/2048	CNY	6 158 232	6 821 220	0.15
43 000 000	Export-Import Bank of China 2.170% 07/04/2023	CNY	6 117 717	6 608 352	0.14
52 000 000	Export-Import Bank of China 2.930% 02/03/2025	CNY	7 410 315	8 043 774	0.18
25 000 000	Export-Import Bank of China 3.260% 24/02/2027	CNY	3 826 134	3 885 737	0.09
50 000 000	Export-Import Bank of China 3.280% 11/02/2024	CNY	7 105 896	7 823 248	0.17
12 000 000	Export-Import Bank of China 3.380% 16/07/2031	CNY	1 869 212	1 865 825	0.04
55 000 000	Export-Import Bank of China 3.860% 20/05/2029	CNY	8 220 929	8 816 645	0.19
30 000 000	Export-Import Bank of China 4.370% 19/06/2023	CNY	4 338 057	4 770 270	0.10
45 000 000	Export-Import Bank of China 4.890% 26/03/2028	CNY	6 880 465	7 624 334	0.17
Total China			464 448 842	500 652 132	11.01
Colombia					
23 887 500 000	Colombian TES - B 5.750% 03/11/2027	COP	6 568 622	5 894 154	0.13
4 000 000 000	Colombian TES - B 7.250% 18/10/2034	COP	1 276 965	994 877	0.02
Total Colombia			7 845 587	6 889 031	0.15
Cyprus					
500 000	Cyprus Government International Bond - Reg 1.250% 21/01/2040	EUR	568 966	602 017	0.01
600 000	Cyprus Government International Bond - Reg 2.375% 25/09/2028	EUR	695 013	804 195	0.02
200 000	Cyprus Government International Bond - Reg 2.750% 26/02/2034	EUR	236 661	287 999	0.01
Total Cyprus			1 500 640	1 694 211	0.04
Czech Republic					
38 000 000	Czech Republic Government Bond 0.250% 10/02/2027	CZK	1 598 024	1 577 666	0.04
43 210 000	Czech Republic Government Bond 1.200% 13/03/2031	CZK	1 848 962	1 824 066	0.04
55 000 000	Czech Republic Government Bond 1.250% 14/02/2025	CZK	2 565 901	2 448 279	0.05
20 700 000	Czech Republic Government Bond 2.000% 13/10/2033	CZK	929 376	933 844	0.02
15 000 000	Czech Republic Government Bond 2.750% 23/07/2029	CZK	700 221	718 199	0.02
26 130 000	Czech Republic Government Bond - Reg 0.950% 15/05/2030	CZK	1 084 682	1 089 594	0.02
3 000 000	Czech Republic Government Bond - Reg 4.200% 04/12/2036	CZK	178 825	173 410	0.00
17 000 000	Czech Republic Government Bond - Reg 5.700% 25/05/2024	CZK	905 118	852 715	0.02
Total Czech Republic			9 811 109	9 617 773	0.21
Denmark					
5 000 000	Denmark Government Bond 0.250% 15/11/2052	DKK	759 285	719 807	0.01
6 090 000	Denmark Government Bond 0.500% 15/11/2027	DKK	965 141	992 267	0.02
24 200 000	Denmark Government Bond 1.500% 15/11/2023	DKK	3 898 920	3 939 831	0.09

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Denmark (cont.)					
15 570 000	Denmark Government Bond 4.500% 15/11/2039	DKK	3 968 322	4 230 659	0.09
10 000 000	Denmark Government Bond - Reg 144A 0.500% 15/11/2029	DKK	1 548 630	1 631 864	0.04
	Total Denmark		11 140 298	11 514 428	0.25
Finland					
2 100 000	Finland Government Bond - Reg 144A 0.000% 15/09/2023	EUR	2 424 380	2 467 119	0.05
750 000	Finland Government Bond - Reg 144A 0.125% 15/04/2036	EUR	907 008	846 114	0.02
520 000	Finland Government Bond - Reg 144A 0.125% 15/04/2052	EUR	580 111	526 158	0.01
600 000	Finland Government Bond - Reg 144A 0.250% 15/09/2040	EUR	741 637	673 586	0.01
850 000	Finland Government Bond - Reg 144A 0.500% 15/04/2026	EUR	1 043 382	1 030 651	0.02
1 240 000	Finland Government Bond - Reg 144A 0.500% 15/09/2027	EUR	1 458 037	1 511 985	0.03
1 870 000	Finland Government Bond - Reg 144A 0.500% 15/09/2028	EUR	2 138 118	2 281 775	0.05
1 700 000	Finland Government Bond - Reg 144A 0.750% 15/04/2031	EUR	1 953 281	2 116 306	0.05
240 000	Finland Government Bond - Reg 144A 0.875% 15/09/2025	EUR	294 577	294 030	0.01
920 000	Finland Government Bond - Reg 144A 2.000% 15/04/2024	EUR	1 165 480	1 139 845	0.03
610 000	Finland Government Bond - Reg 144A 2.625% 04/07/2042	EUR	912 985	1 019 625	0.02
230 000	Finland Government Bond - Reg 144A 4.000% 04/07/2025	EUR	311 405	313 307	0.01
100 000	Finnvera Oyj - Reg 0.500% 13/04/2026	EUR	118 852	119 833	0.00
100 000	Finnvera Oyj - Reg 0.750% 07/08/2028	EUR	114 145	122 437	0.00
300 000	Finnvera Oyj - Reg 1.250% 14/07/2033	EUR	369 067	385 652	0.01
500 000	Kuntarahoitus Oyj - Reg 0.000% 14/10/2030	EUR	597 575	576 848	0.01
500 000	Kuntarahoitus Oyj - Reg 0.125% 07/03/2024	EUR	571 694	588 007	0.01
200 000	Kuntarahoitus Oyj - Reg 1.250% 23/02/2033	EUR	247 190	258 565	0.01
200 000	Työllisyysrahasto 0.000% 16/06/2027	EUR	227 166	232 984	0.01
	Total Finland		16 176 090	16 504 827	0.36
France					
200 000	Agence Francaise de Developpement EPIC 0.125% 29/09/2031	EUR	227 991	227 873	0.00
1 000 000	Agence Francaise de Developpement EPIC - Reg 0.125% 15/11/2023	EUR	1 162 178	1 173 205	0.03
200 000	Agence Francaise de Developpement EPIC - Reg 0.250% 21/07/2026	EUR	233 186	237 255	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
400 000	Agence Francaise de Developpement EPIC - Reg 0.500% 31/05/2035	EUR	441 453	462 044	0.01
200 000	Agence Francaise de Developpement EPIC - Reg 1.000% 31/01/2028	EUR	246 274	247 842	0.01
400 000	Agence Francaise de Developpement EPIC - Reg 1.375% 05/07/2032	EUR	470 205	513 840	0.01
200 000	Agence Francaise de Developpement EPIC - Reg 1.500% 31/10/2034	EUR	228 283	260 474	0.01
1 000 000	Agence Francaise de Developpement EPIC - Reg 3.750% 15/02/2027	EUR	1 313 993	1 404 599	0.03
400 000	Agence France Locale - Reg 1.125% 20/06/2028	EUR	468 135	497 297	0.01
200 000	Bpifrance SACA - Reg 0.050% 26/09/2029	EUR	219 270	230 916	0.00
400 000	Bpifrance SACA - Reg 0.125% 25/11/2023	EUR	473 665	469 928	0.01
700 000	Bpifrance SACA - Reg 0.250% 14/02/2023	EUR	839 165	819 937	0.02
400 000	Bpifrance SACA - Reg 0.250% 29/03/2030	EUR	455 018	468 729	0.01
1 000 000	Bpifrance SACA - Reg 0.625% 25/05/2026	EUR	1 133 446	1 208 284	0.03
600 000	Bpifrance SACA - Reg 0.750% 25/11/2024	EUR	703 481	721 224	0.02
100 000	Bpifrance SACA - Reg 0.875% 26/09/2028	EUR	113 769	123 319	0.00
200 000	Bpifrance SACA - Reg 1.000% 25/05/2027	EUR	246 600	247 309	0.01
500 000	Caisse d'Amortissement de la Dette Sociale 0.125% 15/09/2031	EUR	573 083	572 725	0.01
500 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/05/2029	EUR	591 199	579 335	0.01
1 000 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/11/2030	EUR	1 183 013	1 141 529	0.02
1 000 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.000% 25/05/2031	EUR	1 210 207	1 137 266	0.02
2 000 000	Caisse d'Amortissement de la Dette Sociale - Reg 0.125% 25/10/2023	EUR	2 295 563	2 348 700	0.05
500 000	Caisse d'Amortissement de la Dette Sociale - Reg 1.375% 25/11/2024	EUR	587 160	612 901	0.01
1 600 000	Caisse d'Amortissement de la Dette Sociale - Reg 2.375% 25/01/2024	EUR	1 953 365	1 978 775	0.04
600 000	Caisse d'Amortissement de la Dette Sociale - Reg 4.000% 15/12/2025	EUR	837 518	824 101	0.02
200 000	Caisse des Depots et Consignations - Reg 0.750% 18/09/2028	EUR	229 832	244 226	0.01
13 740 000	French Republic Government Bond - Reg 0.000% 25/03/2023	EUR	15 900 279	16 084 932	0.35
2 070 000	French Republic Government Bond - Reg 0.000% 25/03/2024	EUR	2 325 298	2 436 466	0.05
4 000 000	French Republic Government Bond - Reg 0.000% 25/03/2025	EUR	4 481 501	4 725 039	0.10
7 620 000	French Republic Government Bond - Reg 0.000% 25/02/2026	EUR	9 219 764	9 006 763	0.20

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
5 200 000	French Republic Government Bond - Reg 0.000% 25/11/2029	EUR	6 142 647	6 050 827	0.13
3 910 000	French Republic Government Bond - Reg 0.000% 25/11/2030	EUR	4 733 797	4 506 916	0.10
5 120 000	French Republic Government Bond - Reg 0.500% 25/05/2025	EUR	5 863 173	6 160 674	0.14
7 090 000	French Republic Government Bond - Reg 0.500% 25/05/2026	EUR	8 778 904	8 578 962	0.19
6 430 000	French Republic Government Bond - Reg 0.500% 25/05/2029	EUR	7 511 308	7 799 284	0.17
1 080 000	French Republic Government Bond - Reg 144A 0.500% 25/05/2040	EUR	1 327 675	1 223 919	0.03
680 000	French Republic Government Bond - Reg 144A 0.500% 25/05/2072	EUR	785 592	606 237	0.01
6 360 000	French Republic Government Bond - Reg 0.750% 25/05/2028	EUR	7 595 668	7 851 875	0.17
5 400 000	French Republic Government Bond - Reg 0.750% 25/11/2028	EUR	6 184 040	6 673 820	0.15
3 330 000	French Republic Government Bond - Reg 144A 0.750% 25/05/2052	EUR	4 220 659	3 672 166	0.08
6 640 000	French Republic Government Bond - Reg 1.000% 25/11/2025	EUR	7 975 105	8 178 239	0.18
3 900 000	French Republic Government Bond - Reg 1.000% 25/05/2027	EUR	4 702 748	4 862 695	0.11
3 450 000	French Republic Government Bond - Reg 1.250% 25/05/2034	EUR	4 067 624	4 454 312	0.10
2 870 000	French Republic Government Bond - Reg 144A 1.250% 25/05/2036	EUR	3 610 261	3 709 450	0.08
5 700 000	French Republic Government Bond - Reg 1.500% 25/05/2031	EUR	6 949 280	7 504 301	0.16
4 370 000	French Republic Government Bond - Reg 144A 1.500% 25/05/2050	EUR	6 386 378	5 862 268	0.13
3 530 000	French Republic Government Bond - Reg 1.750% 25/05/2023	EUR	4 106 771	4 254 606	0.09
9 050 000	French Republic Government Bond - Reg 1.750% 25/11/2024	EUR	11 100 294	11 266 010	0.25
4 410 000	French Republic Government Bond - Reg 144A 1.750% 25/06/2039	EUR	5 932 255	6 184 661	0.14
1 480 000	French Republic Government Bond - Reg 144A 1.750% 25/05/2066	EUR	1 758 279	2 150 987	0.05
3 660 000	French Republic Government Bond - Reg 144A 2.000% 25/05/2048	EUR	5 234 438	5 444 108	0.12
3 520 000	French Republic Government Bond - Reg 2.250% 25/10/2022	EUR	4 264 526	4 206 812	0.09
800 000	French Republic Government Bond - Reg 2.250% 25/05/2024	EUR	1 006 758	998 177	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
7 320 000	French Republic Government Bond - Reg 2.500% 25/05/2030	EUR	9 611 758	10 343 270	0.23
7 630 000	French Republic Government Bond - Reg 2.750% 25/10/2027	EUR	10 377 061	10 505 657	0.23
2 520 000	French Republic Government Bond - Reg 3.250% 25/05/2045	EUR	3 923 895	4 533 506	0.10
4 200 000	French Republic Government Bond - Reg 3.500% 25/04/2026	EUR	5 603 264	5 753 538	0.13
2 840 000	French Republic Government Bond - Reg 4.000% 25/10/2038	EUR	4 729 748	5 185 432	0.11
2 030 000	French Republic Government Bond - Reg 144A 4.000% 25/04/2055	EUR	3 720 739	4 424 791	0.10
1 790 000	French Republic Government Bond - Reg 4.000% 25/04/2060	EUR	3 557 536	4 073 914	0.09
2 650 000	French Republic Government Bond - Reg 4.250% 25/10/2023	EUR	3 364 729	3 384 965	0.07
4 240 000	French Republic Government Bond - Reg 4.500% 25/04/2041	EUR	7 511 935	8 459 745	0.19
4 560 000	French Republic Government Bond - Reg 4.750% 25/04/2035	EUR	7 808 805	8 399 109	0.18
4 090 000	French Republic Government Bond - Reg 5.750% 25/10/2032	EUR	7 203 178	7 652 132	0.17
4 700 000	French Republic Government Bond OAT 0.000% 25/11/2031	EUR	5 395 476	5 361 285	0.12
600 000	Gestion Securite de Stocks Securite S.A. - Reg 0.625% 25/05/2023	EUR	699 476	706 414	0.02
100 000	Gestion Securite de Stocks Securite S.A. - Reg 0.625% 20/10/2028	EUR	117 317	120 102	0.00
800 000	Regie Autonome des Transports Parisiens - Reg 0.875% 25/05/2027	EUR	929 148	975 929	0.02
100 000	Region of Ile de France - Reg 0.500% 14/06/2025	EUR	122 416	119 310	0.00
300 000	Region of Ile de France - Reg 1.375% 20/06/2033	EUR	350 061	383 195	0.01
500 000	SFIL S.A. - Reg 0.000% 24/05/2024	EUR	558 889	585 704	0.01
200 000	SFIL S.A. - Reg 0.750% 06/02/2026	EUR	244 433	241 719	0.01
500 000	SNCF EPIC - Reg 0.625% 17/04/2030	EUR	554 178	597 234	0.01
600 000	SNCF Reseau - Reg 0.750% 25/05/2036	EUR	675 370	705 706	0.02
100 000	SNCF Reseau - Reg 1.875% 30/03/2034	EUR	126 297	134 224	0.00
200 000	SNCF Reseau - Reg 2.000% 05/02/2048	EUR	238 640	274 069	0.01
200 000	SNCF Reseau - Reg 2.625% 29/12/2025	EUR	258 310	259 906	0.01
700 000	SNCF Reseau - Reg 4.250% 07/10/2026	EUR	1 010 703	990 947	0.02
200 000	Societe Du Grand Paris EPIC 0.300% 02/09/2036	EUR	221 306	220 091	0.00
500 000	Societe Du Grand Paris EPIC - Reg 0.700% 15/10/2060	EUR	592 806	491 588	0.01
500 000	Societe Du Grand Paris EPIC - Reg 1.000% 18/02/2070	EUR	587 876	525 648	0.01
200 000	Societe Du Grand Paris EPIC - Reg 1.125% 22/10/2028	EUR	229 984	250 356	0.01
500 000	Societe Du Grand Paris EPIC - Reg 1.125% 25/05/2034	EUR	606 529	621 857	0.01
100 000	Societe Nationale SNCF S.A. - Reg 1.000% 25/05/2040	EUR	113 567	114 601	0.00

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
200 000	Societe Nationale SNCF S.A. - Reg 1.000% 19/01/2061	EUR	236 143	194 982	0.00
100 000	Societe Nationale SNCF S.A. - Reg 1.500% 02/02/2029	EUR	123 039	126 347	0.00
1 000 000	Societe Nationale SNCF S.A. - Reg 4.875% 12/06/2023	EUR	1 254 696	1 262 479	0.03
200 000	UNEDIC ASSEO 0.125% 25/11/2024	EUR	232 902	235 538	0.01
500 000	UNEDIC ASSEO - Reg 0.000% 25/11/2028	EUR	595 272	581 993	0.01
500 000	UNEDIC ASSEO - Reg 0.000% 19/11/2030	EUR	608 765	570 859	0.01
500 000	UNEDIC ASSEO - Reg 0.010% 25/05/2031	EUR	583 659	569 629	0.01
400 000	UNEDIC ASSEO - Reg 0.100% 25/05/2034	EUR	474 711	445 547	0.01
1 000 000	UNEDIC ASSEO - Reg 0.250% 25/11/2029	EUR	1 145 183	1 177 250	0.03
1 000 000	UNEDIC ASSEO - Reg 0.875% 25/05/2028	EUR	1 155 326	1 234 240	0.03
300 000	UNEDIC ASSEO - Reg 1.250% 28/03/2027	EUR	380 852	375 487	0.01
1 000 000	UNEDIC ASSEO - Reg 1.500% 20/04/2032	EUR	1 214 857	1 310 077	0.03
200 000	Ville de Paris - Reg 1.375% 20/11/2034	EUR	230 166	253 671	0.01
	Total France		259 883 075	267 942 182	5.89
Germany					
2 070 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/11/2028	EUR	2 544 498	2 466 960	0.05
1 930 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/05/2036	EUR	2 355 688	2 215 458	0.05
1 050 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/08/2050	EUR	1 158 971	1 135 677	0.03
1 390 000	Bundesrepublik Deutschland Bundesanleihe 0.000% 15/08/2052	EUR	1 468 839	1 464 068	0.03
5 720 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2026	EUR	6 531 955	6 819 611	0.15
2 700 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2029	EUR	3 036 988	3 217 708	0.07
3 920 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2030	EUR	4 693 442	4 658 306	0.10
4 000 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/02/2031	EUR	4 917 540	4 739 623	0.10
2 760 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/05/2035	EUR	3 278 578	3 196 744	0.07
2 710 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.000% 15/08/2050	EUR	2 951 357	2 895 374	0.06
6 220 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/02/2027	EUR	7 279 525	7 520 011	0.17
4 480 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/08/2028	EUR	5 409 344	5 438 856	0.12
3 100 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.250% 15/02/2029	EUR	3 546 814	3 767 417	0.08
6 010 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2025	EUR	7 144 949	7 247 537	0.16
11 860 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2026	EUR	14 310 896	14 426 252	0.32

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
2 030 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/08/2027	EUR	2 494 716	2 493 593	0.06
5 880 000	Bundesrepublik Deutschland Bundesanleihe - Reg 0.500% 15/02/2028	EUR	7 242 516	7 241 222	0.16
650 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.000% 15/08/2024	EUR	803 271	790 614	0.02
4 710 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.000% 15/08/2025	EUR	5 686 059	5 812 091	0.13
3 180 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.250% 15/08/2048	EUR	3 941 316	4 651 280	0.10
1 500 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/05/2023	EUR	1 817 639	1 801 227	0.04
6 450 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.500% 15/05/2024	EUR	7 844 541	7 912 603	0.17
7 890 000	Bundesrepublik Deutschland Bundesanleihe - Reg 1.750% 15/02/2024	EUR	9 582 249	9 687 825	0.21
4 400 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.000% 15/08/2023	EUR	5 319 352	5 362 651	0.12
4 060 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.500% 04/07/2044	EUR	6 351 587	7 208 040	0.16
4 180 000	Bundesrepublik Deutschland Bundesanleihe - Reg 2.500% 15/08/2046	EUR	6 489 905	7 581 009	0.17
1 790 000	Bundesrepublik Deutschland Bundesanleihe - Reg 3.250% 04/07/2042	EUR	2 964 458	3 424 166	0.08
3 600 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.000% 04/01/2037	EUR	6 118 914	6 746 071	0.15
2 660 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.250% 04/07/2039	EUR	4 958 753	5 393 648	0.12
3 420 000	Bundesrepublik Deutschland Bundesanleihe - Reg 4.750% 04/07/2034	EUR	6 079 169	6 469 204	0.14
1 940 000	Bundesrepublik Deutschland Bundesanleihe - Reg 5.500% 04/01/2031	EUR	3 288 618	3 482 382	0.08
900 000	Free and Hanseatic City of Hamburg - Reg 0.500% 27/04/2026	EUR	1 032 457	1 080 474	0.02
500 000	Free and Hanseatic City of Hamburg - Reg 1.200% 03/06/2033	EUR	571 971	640 878	0.01
200 000	Free State of Bavaria - Reg 0.010% 18/01/2035	EUR	237 017	222 032	0.01
300 000	Gemeinsame Deutsche Bundeslaender 0.250% 18/03/2024	EUR	356 314	353 801	0.01
1 200 000	Gemeinsame Deutsche Bundeslaender - Reg 0.375% 17/04/2025	EUR	1 387 025	1 427 597	0.03
350 000	Gemeinsame Deutsche Bundeslaender - Reg 0.625% 25/10/2027	EUR	426 468	425 040	0.01
100 000	Gemeinsame Deutsche Bundeslaender - Reg 0.750% 25/09/2028	EUR	115 294	122 715	0.00
500 000	Investitionsbank Schleswig-Holstein - Reg 0.010% 17/10/2029	EUR	557 946	576 914	0.01

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
400 000	Land Baden-Wuerttemberg - Reg 0.010% 09/07/2032	EUR	482 570	453 832	0.01
200 000	Land Baden-Wuerttemberg - Reg 0.125% 19/11/2040	EUR	244 123	214 450	0.01
600 000	Land Baden-Wuerttemberg - Reg 0.625% 27/01/2026	EUR	700 917	723 410	0.02
300 000	Land Baden-Wuerttemberg - Reg 2.000% 13/11/2023	EUR	375 904	366 078	0.01
500 000	Land Berlin - Reg 0.100% 18/01/2041	EUR	604 752	531 377	0.01
350 000	Land Berlin - Reg 0.625% 20/03/2026	EUR	418 140	422 320	0.01
500 000	Land Berlin - Reg 0.625% 15/07/2039	EUR	572 560	589 738	0.01
1 500 000	Land Berlin - Reg 0.750% 08/09/2023	EUR	1 762 357	1 780 912	0.04
440 000	Land Berlin - Reg 1.300% 13/06/2033	EUR	509 844	569 994	0.01
150 000	Land Berlin - Reg 1.375% 05/06/2037	EUR	182 341	197 441	0.00
400 000	Land Berlin - Reg 1.375% 27/08/2038	EUR	466 006	528 915	0.01
500 000	Land Thuringen - Reg 0.200% 12/09/2039	EUR	523 613	547 320	0.01
100 000	Land Thuringen - Reg 0.500% 12/05/2025	EUR	119 211	119 519	0.00
100 000	Niedersachsen Invest GmbH - Reg 0.250% 16/07/2035	EUR	121 390	112 625	0.00
200 000	State of Brandenburg - Reg 0.250% 19/10/2026	EUR	241 779	237 563	0.01
400 000	State of Brandenburg - Reg 0.500% 21/11/2039	EUR	456 457	460 585	0.01
400 000	State of Brandenburg - Reg 1.125% 04/07/2033	EUR	459 875	507 738	0.01
200 000	State of Bremen - Reg 0.550% 04/02/2050	EUR	234 244	227 038	0.01
300 000	State of Bremen - Reg 1.000% 25/02/2028	EUR	371 133	372 455	0.01
100 000	State of Bremen - Reg 1.125% 30/10/2024	EUR	121 859	121 300	0.00
500 000	State of Bremen - Reg 1.200% 30/01/2034	EUR	573 113	640 146	0.01
750 000	State of Hesse 0.375% 06/07/2026	EUR	900 630	896 009	0.02
1 000 000	State of Hesse - Reg 0.000% 26/07/2024	EUR	1 126 422	1 173 124	0.03
400 000	State of Hesse - Reg 0.000% 08/11/2030	EUR	491 063	460 112	0.01
350 000	State of Hesse - Reg 0.375% 04/07/2022	EUR	423 014	408 529	0.01
500 000	State of Hesse - Reg 0.625% 02/08/2028	EUR	573 436	608 333	0.01
2 000 000	State of Lower Saxony - Reg 0.000% 02/08/2024	EUR	2 243 323	2 346 735	0.05
500 000	State of Lower Saxony - Reg 0.000% 11/02/2027	EUR	563 242	586 203	0.01
600 000	State of Lower Saxony - Reg 0.010% 19/02/2029	EUR	737 991	698 360	0.02
100 000	State of Lower Saxony - Reg 0.375% 09/01/2026	EUR	119 898	119 296	0.00
1 100 000	State of Lower Saxony - Reg 0.500% 13/06/2025	EUR	1 276 215	1 315 701	0.03
180 000	State of Lower Saxony - Reg 0.625% 06/07/2027	EUR	213 635	218 374	0.01
350 000	State of Lower Saxony - Reg 0.750% 15/02/2028	EUR	431 396	428 616	0.01
500 000	State of Lower Saxony - Reg 0.875% 25/10/2028	EUR	578 547	618 449	0.01
1 600 000	State of North Rhine-Westphalia Germany - Reg 0.000% 05/12/2022	EUR	1 854 886	1 865 965	0.04
500 000	State of North Rhine-Westphalia Germany - Reg 0.200% 27/01/2051	EUR	585 848	513 166	0.01
400 000	State of North Rhine-Westphalia Germany - Reg 0.500% 16/04/2026	EUR	493 830	480 325	0.01
860 000	State of North Rhine-Westphalia Germany - Reg 0.500% 25/11/2039	EUR	955 407	991 484	0.02
2 300 000	State of North Rhine-Westphalia Germany - Reg 0.625% 17/11/2023	EUR	2 656 632	2 728 485	0.06

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Germany (cont.)					
500 000	State of North Rhine-Westphalia Germany - Reg 0.800% 30/07/2049	EUR	565 631	607 965	0.01
100 000	State of North Rhine-Westphalia Germany - Reg 0.900% 15/11/2028	EUR	115 381	123 997	0.00
1 000 000	State of North Rhine-Westphalia Germany - Reg 0.950% 13/03/2028	EUR	1 168 416	1 240 427	0.03
200 000	State of North Rhine-Westphalia Germany - Reg 0.950% 10/01/2121	EUR	235 014	201 268	0.00
600 000	State of North Rhine-Westphalia Germany - Reg 1.100% 13/03/2034	EUR	701 640	761 049	0.02
250 000	State of North Rhine-Westphalia Germany - Reg 1.250% 12/05/2036	EUR	294 636	322 905	0.01
300 000	State of North Rhine-Westphalia Germany - Reg 1.375% 15/01/2120	EUR	363 518	372 235	0.01
300 000	State of North Rhine-Westphalia Germany - Reg 1.450% 16/02/2043	EUR	342 581	407 753	0.01
120 000	State of North Rhine-Westphalia Germany - Reg 1.650% 22/02/2038	EUR	148 581	164 115	0.00
300 000	State of North Rhine-Westphalia Germany - Reg 1.750% 26/10/2057	EUR	360 229	458 545	0.01
500 000	State of North Rhine-Westphalia Germany - Reg 1.750% 11/07/2068	EUR	561 885	756 262	0.02
550 000	State of North Rhine-Westphalia Germany - Reg 2.150% 21/03/2119	EUR	720 705	946 547	0.02
500 000	State of North Rhine-Westphalia Germany - Reg 2.375% 13/05/2033	EUR	645 204	719 091	0.02
300 000	State of Rhineland-Palatinate 0.125% 01/03/2023	EUR	340 107	350 918	0.01
750 000	State of Rhineland-Palatinate - Reg 0.100% 18/08/2026	EUR	888 996	884 363	0.02
500 000	State of Saxony-Anhalt - Reg 0.500% 25/06/2027	EUR	560 601	602 329	0.01
500 000	State of Schleswig-Holstein Germany - Reg 0.250% 18/04/2028	EUR	561 569	593 502	0.01
800 000	State of Schleswig-Holstein Germany - Reg 0.625% 31/08/2028	EUR	905 350	973 234	0.02
	Total Germany		191 544 586	198 785 206	4.37
Hungary					
150 000 000	Hungary Government Bond 1.750% 26/10/2022	HUF	561 405	485 921	0.01
350 000 000	Hungary Government Bond 2.250% 20/04/2033	HUF	1 087 444	1 014 924	0.02
140 000 000	Hungary Government Bond 2.750% 22/12/2026	HUF	507 399	451 575	0.01
510 000 000	Hungary Government Bond 3.000% 26/06/2024	HUF	1 960 251	1 681 304	0.04
500 000 000	Hungary Government Bond 3.000% 27/10/2027	HUF	1 785 716	1 630 130	0.04
125 000 000	Hungary Government Bond 3.000% 21/08/2030	HUF	448 394	400 510	0.01
50 000 000	Hungary Government Bond 6.750% 22/10/2028	HUF	258 332	200 437	0.00
	Total Hungary		6 608 941	5 864 801	0.13

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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					
37 000 000 000	Indonesia Treasury Bond 6.125% 15/05/2028	IDR	2 331 858	2 636 856	0.06
30 000 000 000	Indonesia Treasury Bond 7.500% 15/06/2035	IDR	2 115 809	2 217 642	0.05
25 000 000 000	Indonesia Treasury Bond 7.500% 15/04/2040	IDR	1 770 887	1 827 074	0.04
60 000 000 000	Indonesia Treasury Bond 8.125% 15/05/2024	IDR	4 252 702	4 571 528	0.10
70 000 000 000	Indonesia Treasury Bond 8.250% 15/05/2029	IDR	5 005 174	5 507 074	0.12
70 000 000 000	Indonesia Treasury Bond 8.250% 15/05/2036	IDR	4 789 898	5 463 057	0.12
60 000 000 000	Indonesia Treasury Bond 8.375% 15/09/2026	IDR	4 236 221	4 755 983	0.10
20 000 000 000	Indonesia Treasury Bond 8.750% 15/05/2031	IDR	1 351 109	1 634 935	0.04
	Total Indonesia		25 853 658	28 614 149	0.63
Ireland					
1 900 000	Ireland Government Bond 5.400% 13/03/2025	EUR	2 573 363	2 655 442	0.06
400 000	Ireland Government Bond - Reg 0.000% 18/10/2022	EUR	474 349	466 467	0.01
320 000	Ireland Government Bond - Reg 0.900% 15/05/2028	EUR	389 365	398 315	0.01
1 210 000	Ireland Government Bond - Reg 1.100% 15/05/2029	EUR	1 388 612	1 530 288	0.03
600 000	Ireland Government Bond - Reg 1.300% 15/05/2033	EUR	678 811	778 397	0.02
500 000	Ireland Government Bond - Reg 1.350% 18/03/2031	EUR	603 875	648 740	0.02
700 000	Ireland Government Bond - Reg 1.500% 15/05/2050	EUR	834 415	932 533	0.02
1 060 000	Ireland Government Bond - Reg 1.700% 15/05/2037	EUR	1 266 401	1 450 057	0.03
1 280 000	Ireland Government Bond - Reg 2.000% 18/02/2045	EUR	1 648 243	1 889 211	0.04
2 300 000	Ireland Government Bond - Reg 2.400% 15/05/2030	EUR	2 981 845	3 220 080	0.07
1 900 000	Ireland Government Bond - Reg 3.400% 18/03/2024	EUR	2 524 734	2 419 135	0.05
1 000 000	Ireland Government Bond - Reg 3.900% 20/03/2023	EUR	1 203 054	1 235 858	0.03
	Total Ireland		16 567 067	17 624 523	0.39
Israel					
1 000 000	Israel Government Bond - Fixed 1.000% 31/03/2030	ILS	291 904	306 805	0.01
1 500 000	Israel Government Bond - Fixed 1.250% 30/11/2022	ILS	436 956	476 342	0.01
1 580 000	Israel Government Bond - Fixed 1.500% 31/05/2037	ILS	500 333	463 008	0.01
1 000 000	Israel Government Bond - Fixed 1.750% 31/08/2025	ILS	287 428	326 240	0.01
450 000	Israel Government Bond - Fixed 2.000% 31/03/2027	ILS	130 280	150 686	0.00
4 500 000	Israel Government Bond - Fixed 2.250% 28/09/2028	ILS	1 364 038	1 517 319	0.03
3 700 000	Israel Government Bond - Fixed 3.750% 31/03/2024	ILS	1 149 921	1 270 626	0.03
1 400 000	Israel Government Bond - Fixed 3.750% 31/03/2047	ILS	418 558	557 240	0.01
4 180 000	Israel Government Bond - Fixed 5.500% 31/01/2042	ILS	1 615 709	2 077 465	0.05
5 800 000	Israel Government Bond - Fixed 6.250% 30/10/2026	ILS	1 904 745	2 409 962	0.05
	Total Israel		8 099 872	9 555 693	0.21
Italy					
100 000	Cassa Depositi e Prestiti SpA - Reg 1.000% 21/09/2028	EUR	118 022	119 361	0.00
600 000	Cassa Depositi e Prestiti SpA - Reg 1.500% 21/06/2024	EUR	698 679	725 719	0.02
500 000	Cassa Depositi e Prestiti SpA - Reg 2.125% 21/03/2026	EUR	556 532	630 410	0.01
11 040 000	Italy Buoni Poliennali Del Tesoro 0.600% 15/06/2023	EUR	13 492 566	13 024 688	0.29
4 680 000	Italy Buoni Poliennali Del Tesoro 2.100% 15/07/2026	EUR	5 942 247	5 940 240	0.13

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
8 000 000	Italy Buoni Poliennali Del Tesoro - Reg 0.350% 01/02/2025	EUR	8 762 901	9 424 433	0.21
2 650 000	Italy Buoni Poliennali Del Tesoro - Reg 0.500% 01/02/2026	EUR	3 281 469	3 131 874	0.07
1 950 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 0.600% 01/08/2031	EUR	2 270 144	2 205 079	0.05
4 640 000	Italy Buoni Poliennali Del Tesoro - Reg 0.650% 15/10/2023	EUR	5 259 498	5 492 625	0.12
3 800 000	Italy Buoni Poliennali Del Tesoro - Reg 0.900% 01/04/2031	EUR	4 726 777	4 435 278	0.10
1 200 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 15/03/2023	EUR	1 486 187	1 418 660	0.03
4 610 000	Italy Buoni Poliennali Del Tesoro - Reg 0.950% 01/08/2030	EUR	5 602 566	5 439 463	0.12
7 420 000	Italy Buoni Poliennali Del Tesoro - Reg 1.250% 01/12/2026	EUR	8 620 571	9 076 676	0.20
5 280 000	Italy Buoni Poliennali Del Tesoro - Reg 1.350% 01/04/2030	EUR	5 917 321	6 455 032	0.14
11 440 000	Italy Buoni Poliennali Del Tesoro - Reg 1.450% 15/11/2024	EUR	12 902 836	13 933 532	0.31
1 000 000	Italy Buoni Poliennali Del Tesoro - Reg 1.500% 01/06/2025	EUR	1 240 313	1 226 640	0.03
4 090 000	Italy Buoni Poliennali Del Tesoro - Reg 1.600% 01/06/2026	EUR	4 952 679	5 073 714	0.11
3 680 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.650% 01/12/2030	EUR	4 601 270	4 592 483	0.10
2 230 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.650% 01/03/2032	EUR	2 353 095	2 771 987	0.06
790 000	Italy Buoni Poliennali Del Tesoro - Reg 1.750% 01/07/2024	EUR	891 709	965 423	0.02
5 620 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 1.850% 01/07/2025	EUR	6 571 579	6 980 342	0.15
360 000	Italy Buoni Poliennali Del Tesoro - Reg 2.000% 01/12/2025	EUR	437 081	452 110	0.01
2 170 000	Italy Buoni Poliennali Del Tesoro - Reg 2.000% 01/02/2028	EUR	2 495 219	2 771 720	0.06
4 150 000	Italy Buoni Poliennali Del Tesoro - Reg 2.050% 01/08/2027	EUR	4 644 613	5 298 302	0.12
3 890 000	Italy Buoni Poliennali Del Tesoro - Reg 2.200% 01/06/2027	EUR	4 389 759	5 002 499	0.11
2 120 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.250% 01/09/2036	EUR	2 248 629	2 787 712	0.06
4 000 000	Italy Buoni Poliennali Del Tesoro - Reg 2.450% 01/10/2023	EUR	4 562 975	4 899 603	0.11
3 100 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.450% 01/09/2033	EUR	3 449 962	4 147 450	0.09

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
2 130 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.450% 01/09/2050	EUR	2 804 023	2 831 344	0.06
3 000 000	Italy Buoni Poliennali Del Tesoro - Reg 2.500% 15/11/2025	EUR	3 992 142	3 838 039	0.08
2 170 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.700% 01/03/2047	EUR	2 230 475	3 020 421	0.07
4 660 000	Italy Buoni Poliennali Del Tesoro - Reg 2.800% 01/12/2028	EUR	5 428 948	6 277 890	0.14
1 330 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.800% 01/03/2067	EUR	1 557 089	1 811 263	0.04
1 740 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 2.950% 01/09/2038	EUR	1 962 750	2 490 435	0.05
2 950 000	Italy Buoni Poliennali Del Tesoro - Reg 3.000% 01/08/2029	EUR	3 605 228	4 052 083	0.09
2 390 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.100% 01/03/2040	EUR	2 948 484	3 490 339	0.08
1 920 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.250% 01/09/2046	EUR	2 163 445	2 924 337	0.06
2 900 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.350% 01/03/2035	EUR	3 313 447	4 264 279	0.09
2 120 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.450% 01/03/2048	EUR	2 457 846	3 345 047	0.07
7 320 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.500% 01/03/2030	EUR	8 576 452	10 464 160	0.23
1 550 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 3.850% 01/09/2049	EUR	2 414 388	2 617 674	0.06
4 220 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.000% 01/02/2037	EUR	5 494 480	6 707 690	0.15
3 490 000	Italy Buoni Poliennali Del Tesoro - Reg 4.500% 01/05/2023	EUR	4 342 820	4 361 624	0.10
1 710 000	Italy Buoni Poliennali Del Tesoro - Reg 4.500% 01/03/2024	EUR	2 083 022	2 211 297	0.05
2 780 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.750% 01/09/2028	EUR	3 688 590	4 159 249	0.09
2 520 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 4.750% 01/09/2044	EUR	3 694 041	4 660 912	0.10
3 450 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/08/2034	EUR	5 115 987	5 847 355	0.13
750 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/08/2039	EUR	1 184 728	1 357 091	0.03
2 950 000	Italy Buoni Poliennali Del Tesoro - Reg 144A 5.000% 01/09/2040	EUR	4 102 413	5 398 994	0.12
	Total Italy		195 637 997	214 554 578	4.72
Japan					
3 100 000 000	Japan Government Five Year Bond 0.100% 20/12/2022	JPY	27 495 073	27 854 295	0.61
760 000 000	Japan Government Five Year Bond 0.100% 20/03/2023	JPY	6 876 028	6 833 154	0.15

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
340 000 000	Japan Government Five Year Bond 0.100% 20/06/2023	JPY	3 079 225	3 058 522	0.07
220 000 000	Japan Government Five Year Bond 0.100% 20/09/2023	JPY	1 965 565	1 980 187	0.04
600 000 000	Japan Government Five Year Bond 0.100% 20/12/2023	JPY	5 405 491	5 403 092	0.12
620 000 000	Japan Government Five Year Bond 0.100% 20/03/2024	JPY	5 588 196	5 585 862	0.12
1 200 000 000	Japan Government Five Year Bond 0.100% 20/06/2024	JPY	11 275 566	10 818 015	0.24
2 700 000 000	Japan Government Five Year Bond 0.100% 20/09/2024	JPY	24 886 819	24 350 213	0.54
490 000 000	Japan Government Five Year Bond 0.100% 20/06/2025	JPY	4 658 273	4 425 085	0.10
1 500 000 000	Japan Government Five Year Bond 0.100% 20/09/2025	JPY	14 457 394	13 552 095	0.30
468 000 000	Japan Government Forty Year Bond 0.400% 20/03/2056	JPY	3 747 779	3 789 846	0.08
410 000 000	Japan Government Forty Year Bond 0.500% 20/03/2059	JPY	3 886 334	3 395 531	0.07
370 000 000	Japan Government Forty Year Bond 0.500% 20/03/2060	JPY	3 349 954	3 051 791	0.07
280 000 000	Japan Government Forty Year Bond 0.800% 20/03/2058	JPY	2 625 073	2 568 547	0.06
462 750 000	Japan Government Forty Year Bond 0.900% 20/03/2057	JPY	4 272 653	4 379 857	0.10
270 950 000	Japan Government Forty Year Bond 1.400% 20/03/2055	JPY	2 953 620	2 925 240	0.06
234 400 000	Japan Government Forty Year Bond 1.700% 20/03/2054	JPY	2 663 412	2 705 427	0.06
157 000 000	Japan Government Forty Year Bond 1.900% 20/03/2053	JPY	1 902 562	1 881 946	0.04
162 850 000	Japan Government Forty Year Bond 2.000% 20/03/2052	JPY	1 856 829	1 980 881	0.04
165 000 000	Japan Government Forty Year Bond 2.200% 20/03/2049	JPY	2 044 607	2 060 626	0.05
494 450 000	Japan Government Forty Year Bond 2.200% 20/03/2051	JPY	5 812 252	6 230 580	0.14
1 258 000 000	Japan Government Ten Year Bond 0.100% 20/03/2026	JPY	11 738 732	11 369 411	0.25
1 514 200 000	Japan Government Ten Year Bond 0.100% 20/06/2026	JPY	14 438 999	13 688 124	0.30
800 000 000	Japan Government Ten Year Bond 0.100% 20/09/2026	JPY	7 174 905	7 233 735	0.16
1 155 000 000	Japan Government Ten Year Bond 0.100% 20/12/2026	JPY	10 379 303	10 446 707	0.23
1 810 000 000	Japan Government Ten Year Bond 0.100% 20/03/2027	JPY	16 572 803	16 378 168	0.36
1 995 000 000	Japan Government Ten Year Bond 0.100% 20/06/2027	JPY	18 084 896	18 057 007	0.40
1 774 550 000	Japan Government Ten Year Bond 0.100% 20/09/2027	JPY	16 122 860	16 065 821	0.35
1 865 000 000	Japan Government Ten Year Bond 0.100% 20/12/2027	JPY	16 947 562	16 884 539	0.37
1 029 750 000	Japan Government Ten Year Bond 0.100% 20/03/2028	JPY	9 378 178	9 320 956	0.20
380 000 000	Japan Government Ten Year Bond 0.100% 20/09/2028	JPY	3 420 483	3 438 919	0.08
595 000 000	Japan Government Ten Year Bond 0.100% 20/12/2028	JPY	5 398 196	5 381 904	0.12
290 000 000	Japan Government Ten Year Bond 0.100% 20/03/2029	JPY	2 693 316	2 623 555	0.06
2 115 000 000	Japan Government Ten Year Bond 0.100% 20/06/2029	JPY	19 727 993	19 131 011	0.42
1 260 700 000	Japan Government Ten Year Bond 0.100% 20/09/2029	JPY	11 699 073	11 396 073	0.25
1 480 000 000	Japan Government Ten Year Bond 0.100% 20/12/2029	JPY	14 220 310	13 374 319	0.29
1 210 000 000	Japan Government Ten Year Bond 0.100% 20/03/2030	JPY	11 277 421	10 934 301	0.24

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
420 000 000	Japan Government Ten Year Bond 0.100% 20/06/2030	JPY	3 964 856	3 791 989	0.08
660 000 000	Japan Government Ten Year Bond 0.100% 20/09/2030	JPY	6 381 122	5 952 688	0.13
624 600 000	Japan Government Ten Year Bond 0.100% 20/12/2030	JPY	5 786 472	5 628 649	0.12
1 172 650 000	Japan Government Ten Year Bond 0.100% 20/03/2031	JPY	10 640 596	10 552 116	0.23
514 450 000	Japan Government Ten Year Bond 0.100% 20/06/2031	JPY	4 747 948	4 623 341	0.10
1 165 000 000	Japan Government Ten Year Bond 0.300% 20/12/2024	JPY	10 602 981	10 577 041	0.23
750 000 000	Japan Government Ten Year Bond 0.300% 20/12/2025	JPY	6 940 173	6 835 469	0.15
1 900 000 000	Japan Government Ten Year Bond 0.400% 20/03/2025	JPY	17 633 716	17 327 591	0.38
350 000 000	Japan Government Ten Year Bond 0.400% 20/06/2025	JPY	3 281 059	3 195 814	0.07
970 000 000	Japan Government Ten Year Bond 0.400% 20/09/2025	JPY	8 877 293	8 867 404	0.20
1 820 000 000	Japan Government Ten Year Bond 0.500% 20/09/2024	JPY	16 837 063	16 607 633	0.37
1 530 000 000	Japan Government Ten Year Bond 0.500% 20/12/2024	JPY	14 140 053	13 979 325	0.31
703 150 000	Japan Government Ten Year Bond 0.600% 20/03/2023	JPY	6 696 032	6 367 202	0.14
940 000 000	Japan Government Ten Year Bond 0.600% 20/09/2023	JPY	8 510 962	8 541 931	0.19
1 275 000 000	Japan Government Ten Year Bond 0.600% 20/12/2023	JPY	11 571 576	11 606 471	0.26
1 490 000 000	Japan Government Ten Year Bond 0.600% 20/03/2024	JPY	13 688 292	13 587 678	0.30
690 450 000	Japan Government Ten Year Bond 0.800% 20/12/2022	JPY	6 288 457	6 256 161	0.14
2 130 000 000	Japan Government Ten Year Bond 0.800% 20/06/2023	JPY	19 621 438	19 387 534	0.43
605 000 000	Japan Government Ten Year Bond 0.800% 20/09/2023	JPY	5 570 038	5 519 205	0.12
370 000 000	Japan Government Thirty Year Bond 0.300% 20/06/2046	JPY	3 045 063	3 117 783	0.07
175 000 000	Japan Government Thirty Year Bond 0.400% 20/06/2049	JPY	1 634 033	1 474 454	0.03
413 250 000	Japan Government Thirty Year Bond 0.400% 20/09/2049	JPY	3 781 061	3 473 559	0.08
230 000 000	Japan Government Thirty Year Bond 0.400% 20/12/2049	JPY	2 101 388	1 930 454	0.04
150 000 000	Japan Government Thirty Year Bond 0.400% 20/03/2050	JPY	1 357 754	1 256 854	0.03
240 000 000	Japan Government Thirty Year Bond 0.500% 20/09/2046	JPY	2 038 170	2 116 926	0.05
375 000 000	Japan Government Thirty Year Bond 0.500% 20/03/2049	JPY	3 513 936	3 250 661	0.07
423 300 000	Japan Government Thirty Year Bond 0.600% 20/12/2046	JPY	3 693 819	3 819 317	0.08
335 000 000	Japan Government Thirty Year Bond 0.600% 20/06/2050	JPY	3 205 430	2 954 305	0.07
200 000 000	Japan Government Thirty Year Bond 0.600% 20/09/2050	JPY	1 901 918	1 763 549	0.04
595 000 000	Japan Government Thirty Year Bond 0.700% 20/06/2048	JPY	5 823 008	5 449 736	0.12
100 000 000	Japan Government Thirty Year Bond 0.700% 20/12/2048	JPY	923 236	913 896	0.02
365 000 000	Japan Government Thirty Year Bond 0.700% 20/12/2050	JPY	3 347 755	3 297 284	0.07

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
100 000 000	Japan Government Thirty Year Bond 0.700% 20/03/2051	JPY	924 990	901 860	0.02
186 650 000	Japan Government Thirty Year Bond 0.700% 20/06/2051	JPY	1 722 262	1 681 314	0.04
70 000 000	Japan Government Thirty Year Bond 0.800% 20/03/2046	JPY	631 168	662 539	0.01
305 000 000	Japan Government Thirty Year Bond 0.800% 20/03/2047	JPY	2 806 123	2 876 199	0.06
310 000 000	Japan Government Thirty Year Bond 0.800% 20/06/2047	JPY	3 001 826	2 920 015	0.06
371 000 000	Japan Government Thirty Year Bond 0.800% 20/09/2047	JPY	3 432 409	3 492 870	0.08
490 000 000	Japan Government Thirty Year Bond 0.800% 20/12/2047	JPY	4 628 668	4 609 843	0.10
540 000 000	Japan Government Thirty Year Bond 0.800% 20/03/2048	JPY	4 917 739	5 074 040	0.11
230 000 000	Japan Government Thirty Year Bond 0.900% 20/09/2048	JPY	2 335 278	2 205 650	0.05
165 000 000	Japan Government Thirty Year Bond 1.400% 20/12/2032	JPY	1 651 380	1 689 233	0.04
420 000 000	Japan Government Thirty Year Bond 1.400% 20/09/2045	JPY	4 408 806	4 487 704	0.10
185 000 000	Japan Government Thirty Year Bond 1.500% 20/12/2044	JPY	1 938 788	2 008 098	0.04
355 000 000	Japan Government Thirty Year Bond 1.500% 20/03/2045	JPY	3 689 947	3 856 558	0.08
360 000 000	Japan Government Thirty Year Bond 1.600% 20/06/2045	JPY	3 940 832	3 989 345	0.09
235 000 000	Japan Government Thirty Year Bond 1.700% 20/12/2043	JPY	2 583 296	2 631 158	0.06
215 000 000	Japan Government Thirty Year Bond 1.700% 20/03/2044	JPY	2 429 176	2 409 599	0.05
65 050 000	Japan Government Thirty Year Bond 1.700% 20/09/2044	JPY	750 472	730 338	0.02
350 000 000	Japan Government Thirty Year Bond 1.800% 20/03/2043	JPY	4 031 203	3 969 783	0.09
285 000 000	Japan Government Thirty Year Bond 1.800% 20/09/2043	JPY	3 256 619	3 243 827	0.07
618 000 000	Japan Government Thirty Year Bond 1.900% 20/09/2042	JPY	6 958 258	7 100 949	0.16
235 000 000	Japan Government Thirty Year Bond 1.900% 20/06/2043	JPY	2 778 398	2 713 658	0.06
513 000 000	Japan Government Thirty Year Bond 2.000% 20/09/2040	JPY	5 583 289	5 917 788	0.13
166 000 000	Japan Government Thirty Year Bond 2.000% 20/09/2041	JPY	1 818 987	1 925 853	0.04

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Japan (cont.)					
629 400 000	Japan Government Thirty Year Bond 2.000% 20/03/2042	JPY	6 968 209	7 326 255	0.16
380 000 000	Japan Government Thirty Year Bond 2.200% 20/09/2039	JPY	4 246 563	4 476 184	0.10
310 600 000	Japan Government Thirty Year Bond 2.200% 20/03/2041	JPY	3 628 352	3 693 294	0.08
100 000 000	Japan Government Thirty Year Bond 2.300% 20/05/2030	JPY	1 084 377	1 073 251	0.02
260 000 000	Japan Government Thirty Year Bond 2.300% 20/03/2039	JPY	2 948 629	3 082 133	0.07
525 000 000	Japan Government Thirty Year Bond 2.300% 20/03/2040	JPY	6 111 719	6 286 825	0.14
500 000 000	Japan Government Thirty Year Bond 2.400% 20/09/2038	JPY	5 769 830	5 997 715	0.13
93 800 000	Japan Government Thirty Year Bond 2.500% 20/03/2038	JPY	1 085 920	1 132 964	0.02
690 000 000	Japan Government Twenty Year Bond 0.200% 20/06/2036	JPY	6 082 155	6 127 658	0.13
449 000 000	Japan Government Twenty Year Bond 0.300% 20/09/2039	JPY	4 171 237	3 963 675	0.09
350 000 000	Japan Government Twenty Year Bond 0.300% 20/12/2039	JPY	3 089 944	3 083 356	0.07
245 000 000	Japan Government Twenty Year Bond 0.400% 20/03/2036	JPY	2 146 454	2 242 867	0.05
220 000 000	Japan Government Twenty Year Bond 0.400% 20/03/2039	JPY	2 011 386	1 983 224	0.04
439 850 000	Japan Government Twenty Year Bond 0.400% 20/03/2040	JPY	4 151 500	3 937 737	0.09
403 100 000	Japan Government Twenty Year Bond 0.400% 20/06/2040	JPY	3 799 823	3 602 412	0.08
315 000 000	Japan Government Twenty Year Bond 0.400% 20/09/2040	JPY	3 024 810	2 810 537	0.06
207 000 000	Japan Government Twenty Year Bond 0.400% 20/06/2041	JPY	1 874 368	1 837 611	0.04
915 000 000	Japan Government Twenty Year Bond 0.500% 20/09/2036	JPY	8 398 805	8 476 225	0.19
1 050 000 000	Japan Government Twenty Year Bond 0.500% 20/03/2038	JPY	9 380 670	9 673 175	0.21
480 000 000	Japan Government Twenty Year Bond 0.500% 20/06/2038	JPY	4 685 612	4 413 978	0.10
560 000 000	Japan Government Twenty Year Bond 0.500% 20/12/2038	JPY	5 121 479	5 137 445	0.11
307 300 000	Japan Government Twenty Year Bond 0.500% 20/12/2040	JPY	2 813 790	2 786 646	0.06
310 000 000	Japan Government Twenty Year Bond 0.500% 20/03/2041	JPY	2 825 472	2 806 490	0.06

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
865 000 000	Japan Government Twenty Year Bond 0.600% 20/12/2036	JPY	8 237 221	8 122 201	0.18
625 000 000	Japan Government Twenty Year Bond 0.600% 20/06/2037	JPY	5 632 370	5 862 872	0.13
565 000 000	Japan Government Twenty Year Bond 0.600% 20/09/2037	JPY	5 424 650	5 293 201	0.12
505 000 000	Japan Government Twenty Year Bond 0.600% 20/12/2037	JPY	4 814 580	4 728 285	0.10
540 000 000	Japan Government Twenty Year Bond 0.700% 20/03/2037	JPY	5 100 973	5 138 990	0.11
670 000 000	Japan Government Twenty Year Bond 0.700% 20/09/2038	JPY	6 467 380	6 353 035	0.14
515 000 000	Japan Government Twenty Year Bond 1.200% 20/12/2034	JPY	5 242 211	5 214 805	0.11
490 000 000	Japan Government Twenty Year Bond 1.200% 20/03/2035	JPY	4 964 863	4 964 865	0.11
380 000 000	Japan Government Twenty Year Bond 1.200% 20/09/2035	JPY	3 879 549	3 859 158	0.08
253 850 000	Japan Government Twenty Year Bond 1.300% 20/06/2035	JPY	2 554 830	2 604 730	0.06
154 300 000	Japan Government Twenty Year Bond 1.400% 20/09/2034	JPY	1 628 319	1 596 312	0.04
485 000 000	Japan Government Twenty Year Bond 1.500% 20/03/2034	JPY	4 886 052	5 056 084	0.11
475 000 000	Japan Government Twenty Year Bond 1.500% 20/06/2034	JPY	4 916 292	4 960 052	0.11
280 000 000	Japan Government Twenty Year Bond 1.600% 20/06/2030	JPY	2 869 669	2 856 113	0.06
366 150 000	Japan Government Twenty Year Bond 1.600% 20/03/2033	JPY	3 974 697	3 828 602	0.08
371 350 000	Japan Government Twenty Year Bond 1.600% 20/12/2033	JPY	3 818 028	3 905 274	0.09
225 000 000	Japan Government Twenty Year Bond 1.700% 20/09/2031	JPY	2 337 921	2 339 536	0.05
650 000 000	Japan Government Twenty Year Bond 1.700% 20/12/2031	JPY	6 555 016	6 774 273	0.15
525 000 000	Japan Government Twenty Year Bond 1.700% 20/06/2032	JPY	5 722 563	5 501 031	0.12
215 000 000	Japan Government Twenty Year Bond 1.700% 20/09/2032	JPY	2 253 826	2 257 929	0.05
525 000 000	Japan Government Twenty Year Bond 1.700% 20/06/2033	JPY	5 512 870	5 553 872	0.12
746 000 000	Japan Government Twenty Year Bond 1.700% 20/09/2033	JPY	7 741 757	7 909 840	0.17
550 000 000	Japan Government Twenty Year Bond 1.800% 20/06/2031	JPY	5 704 498	5 754 309	0.13

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
685 000 000	Japan Government Twenty Year Bond 1.800% 20/09/2031	JPY	7 085 969	7 183 306	0.16
445 000 000	Japan Government Twenty Year Bond 1.800% 20/12/2031	JPY	4 552 461	4 679 091	0.10
635 000 000	Japan Government Twenty Year Bond 1.800% 20/03/2032	JPY	6 571 279	6 692 840	0.15
659 000 000	Japan Government Twenty Year Bond 1.800% 20/12/2032	JPY	7 077 586	7 008 228	0.15
310 000 000	Japan Government Twenty Year Bond 1.900% 20/12/2023	JPY	2 907 351	2 901 678	0.06
300 000 000	Japan Government Twenty Year Bond 1.900% 20/12/2028	JPY	3 204 345	3 063 213	0.07
185 000 000	Japan Government Twenty Year Bond 1.900% 20/03/2029	JPY	1 870 871	1 896 476	0.04
727 400 000	Japan Government Twenty Year Bond 1.900% 20/09/2030	JPY	7 575 534	7 608 575	0.17
635 000 000	Japan Government Twenty Year Bond 1.900% 20/06/2031	JPY	6 642 795	6 698 531	0.15
175 000 000	Japan Government Twenty Year Bond 2.000% 20/12/2030	JPY	1 801 964	1 850 475	0.04
175 000 000	Japan Government Twenty Year Bond 2.000% 20/03/2031	JPY	1 815 765	1 855 369	0.04
1 600 000 000	Japan Government Twenty Year Bond 2.100% 20/09/2027	JPY	15 657 579	16 194 739	0.36
165 000 000	Japan Government Twenty Year Bond 2.100% 20/06/2028	JPY	1 675 051	1 692 575	0.04
230 000 000	Japan Government Twenty Year Bond 2.100% 20/12/2029	JPY	2 437 696	2 416 922	0.05
515 000 000	Japan Government Twenty Year Bond 2.100% 20/03/2030	JPY	5 494 568	5 435 252	0.12
685 000 000	Japan Government Twenty Year Bond 2.100% 20/12/2030	JPY	7 322 721	7 299 647	0.16
220 000 000	Japan Government Twenty Year Bond 2.200% 20/03/2026	JPY	2 165 052	2 173 401	0.05
400 000 000	Japan Government Twenty Year Bond 2.200% 20/12/2029	JPY	4 063 592	4 232 776	0.09
380 000 000	Japan Government Twenty Year Bond 2.300% 20/06/2026	JPY	3 812 535	3 788 863	0.08
800 000 000	Japan Government Twenty Year Bond 2.300% 20/06/2027	JPY	8 544 766	8 142 469	0.18
630 000 000	Japan Government Two Year Bond 0.100% 01/01/2023	JPY	6 013 520	5 661 784	0.12
2 100 000 000	Japan Government Two Year Bond 0.100% 01/02/2023	JPY	20 041 961	18 876 191	0.42
	Total Japan		952 440 547	943 417 010	20.74

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Latvia					
1 000 000	Latvia Government International Bond - Reg 0.375% 07/10/2026	EUR	1 120 700	1 193 255	0.02
200 000	Latvia Government International Bond - Reg 2.250% 15/02/2047	EUR	250 439	326 962	0.01
Total Latvia			1 371 139	1 520 217	0.03
Lithuania					
500 000	Lithuania Government International Bond - Reg 0.500% 28/07/2050	EUR	607 111	548 299	0.01
100 000	Lithuania Government International Bond - Reg 0.950% 26/05/2027	EUR	119 420	122 786	0.00
1 000 000	Lithuania Government International Bond - Reg 1.250% 22/10/2025	EUR	1 181 567	1 235 742	0.03
100 000	Lithuania Government International Bond - Reg 2.100% 26/05/2047	EUR	129 851	158 789	0.01
Total Lithuania			2 037 949	2 065 616	0.05
Luxembourg					
1 000 000	Luxembourg Government Bond - Reg 0.625% 01/02/2027	EUR	1 153 698	1 214 641	0.03
Total Luxembourg			1 153 698	1 214 641	0.03
Mexico					
56 000 000	Mexican Bonos 5.750% 05/03/2026	MXN	2 695 533	2 599 205	0.06
40 000 000	Mexican Bonos 7.500% 03/06/2027	MXN	1 974 962	1 977 931	0.04
8 000 000	Mexican Bonos 7.750% 29/05/2031	MXN	430 677	399 223	0.01
9 000 000	Mexican Bonos 7.750% 23/11/2034	MXN	506 667	446 423	0.01
44 000 000	Mexican Bonos 7.750% 13/11/2042	MXN	2 288 311	2 116 999	0.05
40 000 000	Mexican Bonos 8.000% 07/12/2023	MXN	2 159 410	2 014 651	0.04
24 000 000	Mexican Bonos 8.000% 07/11/2047	MXN	1 352 842	1 176 151	0.03
31 000 000	Mexican Bonos 8.500% 31/05/2029	MXN	1 682 612	1 613 910	0.04
21 000 000	Mexican Bonos 8.500% 18/11/2038	MXN	1 215 881	1 086 568	0.02
30 000 000	Mexican Bonos 10.000% 05/12/2024	MXN	1 669 771	1 600 852	0.03
Total Mexico			15 976 666	15 031 913	0.33
Netherlands					
1 000 000	BNG Bank NV - Reg 0.125% 11/04/2026	EUR	1 124 921	1 179 989	0.03
1 750 000	BNG Bank NV - Reg 0.200% 09/11/2024	EUR	1 976 485	2 065 748	0.05
400 000	BNG Bank NV - Reg 0.250% 10/01/2024	EUR	475 589	471 183	0.01
500 000	BNG Bank NV - Reg 0.500% 16/04/2025	EUR	603 778	597 566	0.01
1 000 000	BNG Bank NV - Reg 0.750% 24/01/2029	EUR	1 134 356	1 226 888	0.03
500 000	BNG Bank NV - Reg 0.875% 24/10/2036	EUR	669 122	615 658	0.01
200 000	BNG Bank NV - Reg 1.375% 21/10/2030	EUR	247 144	258 503	0.01
200 000	BNG Bank NV - Reg 1.500% 15/07/2039	EUR	226 679	270 593	0.01
200 000	Nederlandse Waterschapsbank NV 0.375% 28/09/2046	EUR	219 999	219 405	0.00

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Netherlands (cont.)					
500 000	Nederlandse Waterschapsbank NV - Reg 0.000% 16/11/2026	EUR	555 619	586 198	0.01
500 000	Nederlandse Waterschapsbank NV - Reg 0.050% 28/01/2030	EUR	560 455	581 084	0.01
200 000	Nederlandse Waterschapsbank NV - Reg 0.125% 17/01/2024	EUR	228 899	235 050	0.01
500 000	Nederlandse Waterschapsbank NV - Reg 0.250% 07/06/2024	EUR	594 097	590 172	0.01
500 000	Nederlandse Waterschapsbank NV - Reg 1.000% 01/03/2028	EUR	616 948	620 749	0.01
600 000	Nederlandse Waterschapsbank NV - Reg 1.500% 27/04/2038	EUR	702 364	807 234	0.02
200 000	Nederlandse Waterschapsbank NV - Reg 1.625% 29/01/2048	EUR	245 181	288 463	0.01
760 000	Netherlands Government Bond 0.000% 15/01/2038	EUR	873 301	849 528	0.02
2 620 000	Netherlands Government Bond 0.750% 15/07/2028	EUR	3 383 396	3 265 039	0.07
4 400 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2024	EUR	5 176 320	5 179 522	0.11
2 330 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2027	EUR	2 897 581	2 765 972	0.06
2 250 000	Netherlands Government Bond - Reg 144A 0.000% 15/07/2030	EUR	2 745 455	2 642 841	0.06
880 000	Netherlands Government Bond - Reg 144A 0.000% 15/01/2052	EUR	1 037 923	913 458	0.02
1 430 000	Netherlands Government Bond - Reg 144A 0.250% 15/07/2025	EUR	1 685 174	1 711 190	0.04
2 040 000	Netherlands Government Bond - Reg 144A 0.250% 15/07/2029	EUR	2 315 276	2 454 322	0.05
1 120 000	Netherlands Government Bond - Reg 144A 0.500% 15/07/2026	EUR	1 299 114	1 362 801	0.03
1 590 000	Netherlands Government Bond - Reg 144A 0.500% 15/01/2040	EUR	1 899 315	1 941 309	0.04
900 000	Netherlands Government Bond - Reg 144A 1.750% 15/07/2023	EUR	1 104 088	1 089 387	0.02
1 550 000	Netherlands Government Bond - Reg 144A 2.000% 15/07/2024	EUR	1 931 818	1 931 136	0.04
1 950 000	Netherlands Government Bond - Reg 144A 2.500% 15/01/2033	EUR	2 697 017	2 902 005	0.06
1 730 000	Netherlands Government Bond - Reg 144A 2.750% 15/01/2047	EUR	2 765 448	3 225 353	0.07
2 840 000	Netherlands Government Bond - Reg 144A 3.750% 15/01/2023	EUR	3 474 900	3 481 129	0.08
2 360 000	Netherlands Government Bond - Reg 144A 3.750% 15/01/2042	EUR	4 319 584	4 653 345	0.10

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Netherlands (cont.)					
190 000	Netherlands Government Bond - Reg 144A 4.000% 15/01/2037	EUR	318 610	349 455	0.01
1 620 000	Netherlands Government Bond - Reg 144A 4.000% 15/01/2037	EUR	2 791 797	2 979 561	0.07
Total Netherlands			52 897 753	54 311 836	1.19
New Zealand					
900 000	New Zealand Government Bond 1.750% 15/05/2041	NZD	638 348	539 364	0.01
2 350 000	New Zealand Government Bond 3.000% 20/04/2029	NZD	1 685 277	1 751 229	0.04
400 000	New Zealand Government Bond - Reg 2.750% 15/04/2025	NZD	291 602	288 987	0.01
1 450 000	New Zealand Government Bond - Reg 2.750% 15/04/2037	NZD	1 051 777	1 046 206	0.02
1 250 000	New Zealand Government Bond - Reg 3.500% 14/04/2033	NZD	888 820	980 113	0.02
1 900 000	New Zealand Government Bond - Reg 4.500% 15/04/2027	NZD	1 447 592	1 509 223	0.03
3 000 000	New Zealand Government Bond - Reg 5.500% 15/04/2023	NZD	2 098 148	2 210 322	0.05
3 000 000	New Zealand Local Government Funding Agency Bond - Reg 1.500% 15/04/2026	NZD	2 039 824	2 020 587	0.05
Total New Zealand			10 141 388	10 346 031	0.23
Norway					
10 480 000	Norway Government Bond - Reg 144A 1.375% 19/08/2030	NOK	1 238 209	1 181 280	0.03
8 000 000	Norway Government Bond - Reg 144A 1.500% 19/02/2026	NOK	930 976	920 876	0.02
6 000 000	Norway Government Bond - Reg 144A 1.750% 13/03/2025	NOK	757 044	697 998	0.02
9 600 000	Norway Government Bond - Reg 144A 1.750% 17/02/2027	NOK	1 169 034	1 117 567	0.02
9 000 000	Norway Government Bond - Reg 144A 2.000% 24/05/2023	NOK	1 170 199	1 050 503	0.02
8 600 000	Norway Government Bond - Reg 144A 2.000% 26/04/2028	NOK	1 027 140	1 015 835	0.02
Total Norway			6 292 602	5 984 059	0.13
Peru					
16 000 000	Peru Government Bond 5.400% 12/08/2034	PEN	4 855 914	3 338 325	0.07
Total Peru			4 855 914	3 338 325	0.07

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Poland					
20 570 000	Republic of Poland Government Bond 2.750% 25/10/2029	PLN	5 387 507	5 487 405	0.12
3 000 000	Republic of Poland Government Bond 4.000% 25/04/2047	PLN	996 540	969 745	0.02
	Total Poland		6 384 047	6 457 150	0.14
Portugal					
650 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 0.900% 12/10/2035	EUR	833 369	776 366	0.02
400 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.000% 12/04/2052	EUR	452 098	428 633	0.01
1 430 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 1.950% 15/06/2029	EUR	1 743 197	1 905 297	0.04
1 470 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.125% 17/10/2028	EUR	1 743 119	1 969 154	0.04
1 790 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.200% 17/10/2022	EUR	2 224 155	2 135 698	0.05
830 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.250% 18/04/2034	EUR	957 591	1 160 729	0.02
2 580 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.875% 15/10/2025	EUR	3 199 170	3 400 857	0.07
1 000 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 2.875% 21/07/2026	EUR	1 258 901	1 342 004	0.03
1 690 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 3.875% 15/02/2030	EUR	2 241 103	2 574 613	0.06
950 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.100% 15/04/2037	EUR	1 341 379	1 652 865	0.04
460 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.100% 15/02/2045	EUR	741 787	875 422	0.02
1 300 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 4.125% 14/04/2027	EUR	1 711 391	1 880 568	0.04
2 600 000	Portugal Obrigacoes do Tesouro OT - Reg 144A 5.650% 15/02/2024	EUR	3 387 412	3 466 061	0.08
	Total Portugal		21 834 672	23 568 267	0.52
Romania					
20 000 000	Romania Government Bond 3.650% 28/07/2025	RON	4 977 205	4 701 293	0.10
	Total Romania		4 977 205	4 701 293	0.10
Russia					
55 000 000	Russian Federal Bond - OFZ 6.500% 28/02/2024	RUB	853 656	745 645	0.01
120 000 000	Russian Federal Bond - OFZ 6.900% 23/05/2029	RUB	1 712 936	1 624 703	0.03
186 000 000	Russian Federal Bond - OFZ 7.400% 07/12/2022	RUB	2 959 297	2 565 257	0.06
150 000 000	Russian Federal Bond - OFZ 7.650% 10/04/2030	RUB	2 436 225	2 124 833	0.05
8 000 000	Russian Federal Bond - OFZ 7.700% 23/03/2033	RUB	141 280	113 486	0.00
165 000 000	Russian Federal Bond - OFZ 7.750% 16/09/2026	RUB	2 669 559	2 324 123	0.05

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Russia (cont.)					
150 000 000	Russian Federal Bond - OFZ 7.950% 07/10/2026	RUB	2 651 088	2 130 023	0.05
145 000 000	Russian Federal Bond - OFZ 8.500% 17/09/2031	RUB	2 414 047	2 176 265	0.05
Total Russia			15 838 088	13 804 335	0.30
Singapore					
600 000	Singapore Government Bond 1.875% 01/03/2050	SGD	506 474	430 912	0.01
1 500 000	Singapore Government Bond 2.125% 01/06/2026	SGD	1 129 427	1 164 014	0.03
1 400 000	Singapore Government Bond 2.250% 01/08/2036	SGD	1 010 743	1 079 050	0.02
2 750 000	Singapore Government Bond 2.375% 01/06/2025	SGD	2 051 866	2 143 120	0.05
800 000	Singapore Government Bond 2.375% 01/07/2039	SGD	611 123	628 757	0.01
360 000	Singapore Government Bond 2.750% 01/04/2042	SGD	257 108	298 962	0.01
1 550 000	Singapore Government Bond 2.750% 01/03/2046	SGD	1 236 130	1 300 081	0.03
2 200 000	Singapore Government Bond 2.875% 01/09/2030	SGD	1 639 218	1 800 869	0.04
240 000	Singapore Government Bond 3.000% 01/09/2024	SGD	182 688	188 714	0.01
4 300 000	Singapore Government Bond 3.125% 01/09/2022	SGD	3 223 971	3 244 272	0.07
200 000	Singapore Government Bond 3.375% 01/09/2033	SGD	162 497	172 289	0.00
720 000	Singapore Government Bond 3.500% 01/03/2027	SGD	576 044	596 217	0.01
Total Singapore			12 587 289	13 047 257	0.29
Slovakia					
500 000	Slovakia Government Bond 0.000% 13/11/2023	EUR	613 471	586 247	0.01
500 000	Slovakia Government Bond - Reg 0.750% 09/04/2030	EUR	582 545	617 734	0.01
1 000 000	Slovakia Government Bond - Reg 1.000% 12/06/2028	EUR	1 159 095	1 256 997	0.03
1 000 000	Slovakia Government Bond - Reg 1.000% 09/10/2030	EUR	1 378 979	1 257 252	0.03
150 000	Slovakia Government Bond - Reg 1.625% 21/01/2031	EUR	189 776	201 322	0.00
310 000	Slovakia Government Bond - Reg 1.875% 09/03/2037	EUR	384 415	431 535	0.01
350 000	Slovakia Government Bond - Reg 2.000% 17/10/2047	EUR	430 360	512 430	0.01
1 300 000	Slovakia Government Bond - Reg 3.375% 15/11/2024	EUR	1 623 957	1 695 085	0.04
200 000	Slovakia Government Bond - Reg 3.625% 16/01/2029	EUR	292 434	297 155	0.01
300 000	Slovakia Government Bond - Reg 4.350% 14/10/2025	EUR	432 260	417 709	0.01
Total Slovakia			7 087 292	7 273 466	0.16
Slovenia					
1 240 000	Slovenia Government Bond - Reg 1.250% 22/03/2027	EUR	1 475 251	1 554 408	0.03
1 400 000	Slovenia Government Bond - Reg 1.750% 03/11/2040	EUR	1 612 608	1 925 246	0.04
200 000	Slovenia Government Bond - Reg 2.125% 28/07/2025	EUR	253 337	254 850	0.01
400 000	Slovenia Government Bond - Reg 2.250% 03/03/2032	EUR	530 279	557 539	0.01
Total Slovenia			3 871 475	4 292 043	0.09
South Korea					
2 000 000 000	Korea Treasury Bond 1.375% 10/09/2024	KRW	1 676 637	1 674 886	0.04
2 570 000 000	Korea Treasury Bond 1.500% 10/12/2026	KRW	2 251 135	2 112 301	0.05
2 500 000 000	Korea Treasury Bond 1.500% 10/09/2036	KRW	2 068 391	1 903 720	0.04
2 500 000 000	Korea Treasury Bond 1.500% 10/09/2040	KRW	2 096 532	1 858 801	0.04
1 400 000 000	Korea Treasury Bond 1.500% 10/03/2050	KRW	1 201 186	989 461	0.02

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
8 200 000 000	Korea Treasury Bond 1.875% 10/03/2022	KRW	7 343 139	6 958 732	0.15
5 200 000 000	Korea Treasury Bond 1.875% 10/03/2024	KRW	4 561 030	4 422 511	0.10
2 800 000 000	Korea Treasury Bond 1.875% 10/06/2026	KRW	2 532 965	2 351 968	0.05
3 794 280 000	Korea Treasury Bond 1.875% 10/06/2029	KRW	3 274 697	3 129 944	0.07
2 500 000 000	Korea Treasury Bond 2.000% 10/09/2022	KRW	2 332 055	2 129 138	0.05
2 750 000 000	Korea Treasury Bond 2.000% 10/03/2046	KRW	2 349 208	2 200 128	0.05
4 500 000 000	Korea Treasury Bond 2.000% 10/03/2049	KRW	4 189 984	3 582 132	0.08
2 000 000 000	Korea Treasury Bond 2.125% 10/06/2027	KRW	1 828 890	1 695 328	0.04
5 850 000 000	Korea Treasury Bond 2.125% 10/03/2047	KRW	5 058 155	4 790 962	0.10
7 720 000 000	Korea Treasury Bond 2.250% 10/06/2025	KRW	6 977 718	6 626 297	0.15
2 500 000 000	Korea Treasury Bond 2.250% 10/12/2025	KRW	2 204 968	2 141 192	0.05
3 630 000 000	Korea Treasury Bond 2.250% 10/09/2037	KRW	3 175 967	3 053 237	0.07
3 000 000 000	Korea Treasury Bond 2.375% 10/12/2027	KRW	2 631 785	2 579 086	0.06
2 300 000 000	Korea Treasury Bond 2.375% 10/12/2028	KRW	2 078 040	1 980 204	0.04
5 000 000 000	Korea Treasury Bond 2.625% 10/06/2028	KRW	4 474 126	4 367 454	0.10
2 800 000 000	Korea Treasury Bond 2.625% 10/09/2035	KRW	2 507 026	2 461 682	0.05
3 300 000 000	Korea Treasury Bond 2.625% 10/03/2048	KRW	3 191 881	2 975 605	0.06
1 100 000 000	Korea Treasury Bond 2.750% 10/12/2044	KRW	1 057 444	1 006 775	0.02
8 000 000 000	Korea Treasury Bond 3.000% 10/03/2023	KRW	7 207 133	6 915 446	0.15
3 390 000 000	Korea Treasury Bond 3.000% 10/12/2042	KRW	3 319 354	3 206 464	0.07
4 500 000 000	Korea Treasury Bond 3.375% 10/09/2023	KRW	4 067 611	3 939 227	0.09
2 400 000 000	Korea Treasury Bond 3.750% 10/12/2033	KRW	2 487 794	2 342 246	0.05
700 000 000	Korea Treasury Bond 4.000% 10/12/2031	KRW	733 327	683 145	0.01
	Total South Korea		88 878 178	84 078 072	1.85
Spain					
200 000	Adif Alta Velocidad - Reg 0.550% 30/04/2030	EUR	221 577	235 040	0.01
300 000	Adif Alta Velocidad - Reg 1.250% 04/05/2026	EUR	358 999	369 570	0.01
100 000	Adif Alta Velocidad - Reg 1.875% 28/01/2025	EUR	117 313	124 313	0.00
100 000	Adif Alta Velocidad - Reg 3.500% 27/05/2024	EUR	126 781	127 641	0.00
100 000	Autonomous Community of Andalusia Spain 0.500% 30/04/2031	EUR	118 730	114 993	0.00
200 000	Autonomous Community of Andalusia Spain - Reg 1.875% 31/10/2028	EUR	228 271	258 457	0.01
400 000	Autonomous Community of Madrid Spain - Reg 0.419% 30/04/2030	EUR	440 538	466 760	0.01
200 000	Autonomous Community of Madrid Spain - Reg 1.571% 30/04/2029	EUR	230 305	255 014	0.01
200 000	Autonomous Community of Madrid Spain - Reg 1.773% 30/04/2028	EUR	251 366	256 706	0.01
500 000	Autonomous Community of Madrid Spain - Reg 1.826% 30/04/2025	EUR	595 994	622 878	0.01
200 000	Autonomous Community of Madrid Spain - Reg 2.146% 30/04/2027	EUR	256 149	259 809	0.01
300 000	Autonomous Community of Madrid Spain - Reg 2.875% 17/07/2023	EUR	373 110	368 082	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Spain (cont.)					
100 000	Basque Government 0.450% 30/04/2032	EUR	118 298	114 784	0.00
200 000	Basque Government - Reg 0.250% 30/04/2031	EUR	241 307	228 518	0.00
200 000	Basque Government - Reg 1.450% 30/04/2028	EUR	233 786	252 647	0.01
200 000	Fondo De Titulizacion Del Deficit Del Sistema Electrico - Reg 0.500% 17/03/2023	EUR	247 838	234 951	0.01
100 000	Fondo De Titulizacion Del Deficit Del Sistema Electrico - Reg 0.625% 17/03/2022	EUR	118 739	116 475	0.00
600 000	Fondo De Titulizacion Del Deficit Del Sistema Electrico - Reg 0.850% 17/12/2023	EUR	682 860	714 840	0.02
100 000	Instituto de Credito Oficial - Reg 0.250% 30/04/2022	EUR	118 529	116 386	0.00
3 780 000	Spain Government Bond 0.000% 31/01/2026	EUR	4 608 955	4 434 584	0.10
2 500 000	Spain Government Bond 0.350% 30/07/2023	EUR	2 856 173	2 945 871	0.06
5 400 000	Spain Government Bond 0.450% 31/10/2022	EUR	6 336 578	6 329 625	0.14
3 530 000	Spain Government Bond 0.500% 31/10/2031	EUR	4 109 872	4 107 887	0.09
790 000	Spain Government Bond 0.850% 30/07/2037	EUR	932 575	907 305	0.02
1 200 000	Spain Government Bond 5.750% 30/07/2032	EUR	1 914 573	2 169 454	0.05
350 000	Spain Government Bond 6.000% 31/01/2029	EUR	551 838	582 429	0.01
3 420 000	Spain Government Bond - Reg 144A 0.100% 30/04/2031	EUR	3 982 735	3 856 592	0.08
3 000 000	Spain Government Bond - Reg 144A 0.500% 30/04/2030	EUR	3 388 935	3 552 242	0.08
2 930 000	Spain Government Bond - Reg 144A 0.600% 31/10/2029	EUR	3 355 762	3 511 158	0.08
1 550 000	Spain Government Bond - Reg 144A 1.000% 31/10/2050	EUR	1 719 917	1 649 235	0.04
1 950 000	Spain Government Bond - Reg 144A 1.200% 31/10/2040	EUR	2 245 838	2 320 795	0.05
1 830 000	Spain Government Bond - Reg 144A 1.250% 31/10/2030	EUR	2 451 451	2 298 362	0.05
4 700 000	Spain Government Bond - Reg 144A 1.400% 30/04/2028	EUR	5 585 258	5 949 720	0.13
3 590 000	Spain Government Bond - Reg 144A 1.400% 30/07/2028	EUR	4 107 582	4 553 893	0.10
4 780 000	Spain Government Bond - Reg 144A 1.450% 31/10/2027	EUR	5 588 026	6 055 091	0.13
940 000	Spain Government Bond - Reg 144A 1.450% 30/04/2029	EUR	1 085 499	1 199 753	0.03
600 000	Spain Government Bond - Reg 144A 1.450% 31/10/2071	EUR	682 773	617 466	0.01
1 190 000	Spain Government Bond - Reg 144A 1.500% 30/04/2027	EUR	1 417 348	1 507 642	0.03
6 900 000	Spain Government Bond - Reg 144A 1.600% 30/04/2025	EUR	8 154 689	8 578 919	0.19
3 230 000	Spain Government Bond - Reg 144A 1.850% 30/07/2035	EUR	4 290 487	4 291 339	0.09

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Spain (cont.)					
4 510 000	Spain Government Bond - Reg 144A 1.950% 30/04/2026	EUR	5 427 092	5 763 606	0.13
2 750 000	Spain Government Bond - Reg 144A 1.950% 30/07/2030	EUR	3 310 036	3 655 937	0.08
4 000 000	Spain Government Bond - Reg 144A 2.150% 31/10/2025	EUR	4 995 838	5 113 528	0.11
3 260 000	Spain Government Bond - Reg 144A 2.350% 30/07/2033	EUR	3 956 074	4 544 429	0.10
2 380 000	Spain Government Bond - Reg 144A 2.700% 31/10/2048	EUR	3 162 445	3 668 397	0.08
4 960 000	Spain Government Bond - Reg 144A 2.750% 31/10/2024	EUR	6 367 031	6 322 128	0.14
1 920 000	Spain Government Bond - Reg 144A 2.900% 31/10/2046	EUR	2 409 699	3 046 241	0.07
1 890 000	Spain Government Bond - Reg 144A 3.450% 30/07/2066	EUR	2 660 342	3 358 748	0.07
1 660 000	Spain Government Bond - Reg 144A 4.200% 31/01/2037	EUR	2 488 545	2 879 768	0.06
7 290 000	Spain Government Bond - Reg 144A 4.400% 31/10/2023	EUR	9 147 526	9 322 751	0.20
4 050 000	Spain Government Bond - Reg 144A 4.650% 30/07/2025	EUR	5 385 363	5 608 418	0.12
2 300 000	Spain Government Bond - Reg 144A 4.700% 30/07/2041	EUR	3 651 700	4 439 009	0.10
2 460 000	Spain Government Bond - Reg 144A 4.900% 30/07/2040	EUR	4 145 091	4 809 899	0.11
2 190 000	Spain Government Bond - Reg 144A 5.150% 31/10/2028	EUR	3 186 646	3 456 182	0.08
1 110 000	Spain Government Bond - Reg 144A 5.150% 31/10/2044	EUR	1 930 723	2 345 427	0.05
	Total Spain		136 671 505	144 991 694	3.19
Sweden					
10 000 000	Kommuninvest I Sverige AB - Reg 1.000% 13/11/2023	SEK	1 086 971	1 166 332	0.03
6 000 000	Kommuninvest I Sverige AB - Reg 1.000% 12/05/2025	SEK	660 387	703 137	0.02
5 000 000	Sweden Government Bond 0.500% 24/11/2045	SEK	599 620	525 801	0.01
8 450 000	Sweden Government Bond 0.750% 12/05/2028	SEK	950 777	1 002 049	0.02
8 000 000	Sweden Government Bond 2.500% 12/05/2025	SEK	1 017 114	1 001 276	0.02
6 800 000	Sweden Government Bond 3.500% 30/03/2039	SEK	1 041 503	1 136 371	0.02
4 000 000	Sweden Government Bond - Reg 144A 0.750% 12/11/2029	SEK	448 828	473 775	0.01
8 000 000	Sweden Government Bond - Reg 1.000% 12/11/2026	SEK	925 718	959 327	0.02
4 000 000	Sweden Government Bond - Reg 144A 1.500% 13/11/2023	SEK	494 585	474 526	0.01
6 700 000	Sweden Government Bond - Reg 2.250% 01/06/2032	SEK	855 171	908 150	0.02
	Total Sweden		8 080 674	8 350 744	0.18

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Switzerland					
9 790 000	Swiss Confederation Government Bond - Reg 0.000% 22/06/2029	CHF	10 307 792	10 737 358	0.23
2 880 000	Swiss Confederation Government Bond - Reg 0.000% 24/07/2039	CHF	3 165 034	3 078 175	0.07
Total Switzerland			13 472 826	13 815 533	0.30
Thailand					
100 000 000	Thailand Government Bond 1.450% 17/12/2024	THB	3 307 409	3 019 854	0.07
127 000 000	Thailand Government Bond 2.000% 17/12/2022	THB	3 887 158	3 819 047	0.08
35 000 000	Thailand Government Bond 2.125% 17/12/2026	THB	1 059 957	1 088 485	0.02
60 000 000	Thailand Government Bond 2.400% 17/12/2023	THB	1 927 852	1 843 691	0.04
25 000 000	Thailand Government Bond 2.875% 17/06/2046	THB	760 581	768 118	0.02
90 000 000	Thailand Government Bond 3.300% 17/06/2038	THB	3 684 262	2 952 744	0.07
44 000 000	Thailand Government Bond 3.400% 17/06/2036	THB	1 371 288	1 462 746	0.03
7 000 000	Thailand Government Bond 3.580% 17/12/2027	THB	232 636	235 205	0.01
14 280 000	Thailand Government Bond 3.600% 17/06/2067	THB	664 629	480 541	0.01
27 000 000	Thailand Government Bond 3.650% 20/06/2031	THB	901 332	923 583	0.02
10 000 000	Thailand Government Bond 3.850% 12/12/2025	THB	325 425	331 270	0.01
30 000 000	Thailand Government Bond 4.000% 17/06/2066	THB	1 009 317	1 094 694	0.02
27 800 000	Thailand Government Bond 4.675% 29/06/2044	THB	1 050 825	1 107 709	0.02
7 500 000	Thailand Government Bond 4.850% 17/06/2061	THB	300 747	320 777	0.01
55 000 000	Thailand Government Bond 4.875% 22/06/2029	THB	1 871 103	1 992 342	0.04
Total Thailand			22 354 521	21 440 806	0.47
United Kingdom					
1 840 000	United Kingdom Gilt 1.250% 31/07/2051	GBP	2 465 842	2 387 144	0.05
2 830 000	United Kingdom Gilt - Reg 0.125% 31/01/2024	GBP	3 872 892	3 789 302	0.08
4 510 000	United Kingdom Gilt - Reg 0.125% 30/01/2026	GBP	6 071 296	5 965 033	0.13
3 490 000	United Kingdom Gilt - Reg 0.125% 31/01/2028	GBP	4 519 557	4 523 225	0.10
2 960 000	United Kingdom Gilt - Reg 0.250% 31/07/2031	GBP	3 921 158	3 697 800	0.08
3 840 000	United Kingdom Gilt - Reg 0.375% 22/10/2030	GBP	5 122 338	4 911 888	0.11
1 840 000	United Kingdom Gilt - Reg 0.500% 22/10/2061	GBP	2 165 226	1 872 834	0.04
4 300 000	United Kingdom Gilt - Reg 0.625% 07/06/2025	GBP	5 567 358	5 827 082	0.13
3 580 000	United Kingdom Gilt - Reg 0.625% 31/07/2035	GBP	4 697 461	4 440 011	0.10
3 230 000	United Kingdom Gilt - Reg 0.625% 22/10/2050	GBP	3 971 813	3 562 530	0.08
5 800 000	United Kingdom Gilt - Reg 0.750% 22/07/2023	GBP	7 597 991	7 884 481	0.17
6 290 000	United Kingdom Gilt - Reg 0.875% 22/10/2029	GBP	8 110 409	8 482 820	0.19
620 000	United Kingdom Gilt - Reg 0.875% 31/01/2046	GBP	774 283	742 776	0.02
5 820 000	United Kingdom Gilt - Reg 1.000% 22/04/2024	GBP	7 484 633	7 966 366	0.17
3 880 000	United Kingdom Gilt - Reg 1.250% 22/07/2027	GBP	5 101 212	5 403 418	0.12
3 670 000	United Kingdom Gilt - Reg 1.250% 22/10/2041	GBP	5 268 115	4 838 223	0.11
5 800 000	United Kingdom Gilt - Reg 1.500% 22/07/2026	GBP	8 107 065	8 164 595	0.18
3 530 000	United Kingdom Gilt - Reg 1.500% 22/07/2047	GBP	4 546 640	4 862 676	0.11
5 210 000	United Kingdom Gilt - Reg 1.625% 22/10/2028	GBP	6 954 134	7 439 921	0.16
1 770 000	United Kingdom Gilt - Reg 1.625% 22/10/2054	GBP	2 578 375	2 544 406	0.06

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United Kingdom (cont.)					
2 520 000	United Kingdom Gilt - Reg 1.625% 22/10/2071	GBP	3 733 974	3 951 114	0.09
3 190 000	United Kingdom Gilt - Reg 1.750% 07/09/2037	GBP	4 238 839	4 576 462	0.10
2 920 000	United Kingdom Gilt - Reg 1.750% 22/01/2049	GBP	4 121 661	4 254 953	0.09
3 480 000	United Kingdom Gilt - Reg 1.750% 22/07/2057	GBP	5 211 758	5 247 429	0.12
4 410 000	United Kingdom Gilt - Reg 2.000% 07/09/2025	GBP	5 981 573	6 292 295	0.14
6 670 000	United Kingdom Gilt - Reg 2.250% 07/09/2023	GBP	8 914 243	9 329 229	0.20
2 160 000	United Kingdom Gilt - Reg 2.500% 22/07/2065	GBP	3 657 671	4 110 122	0.09
5 930 000	United Kingdom Gilt - Reg 2.750% 07/09/2024	GBP	8 102 184	8 536 046	0.19
3 250 000	United Kingdom Gilt - Reg 3.250% 22/01/2044	GBP	5 481 693	5 938 674	0.13
2 680 000	United Kingdom Gilt - Reg 3.500% 22/01/2045	GBP	4 833 797	5 125 645	0.11
2 170 000	United Kingdom Gilt - Reg 3.500% 22/07/2068	GBP	4 548 765	5 248 844	0.12
3 150 000	United Kingdom Gilt - Reg 3.750% 22/07/2052	GBP	6 123 761	6 774 228	0.15
2 670 000	United Kingdom Gilt - Reg 4.000% 22/01/2060	GBP	5 824 543	6 528 938	0.14
3 900 000	United Kingdom Gilt - Reg 4.250% 07/12/2027	GBP	6 001 304	6 387 316	0.14
5 500 000	United Kingdom Gilt - Reg 4.250% 07/06/2032	GBP	9 051 526	9 797 449	0.22
3 060 000	United Kingdom Gilt - Reg 4.250% 07/03/2036	GBP	5 455 353	5 772 824	0.13
3 160 000	United Kingdom Gilt - Reg 4.250% 07/09/2039	GBP	5 831 545	6 257 166	0.14
3 040 000	United Kingdom Gilt - Reg 4.250% 07/12/2040	GBP	5 596 923	6 111 439	0.13
2 980 000	United Kingdom Gilt - Reg 4.250% 07/12/2046	GBP	5 805 687	6 444 750	0.14
1 620 000	United Kingdom Gilt - Reg 4.250% 07/12/2049	GBP	3 238 003	3 645 883	0.08
2 910 000	United Kingdom Gilt - Reg 4.250% 07/12/2055	GBP	6 326 094	7 038 935	0.15
1 720 000	United Kingdom Gilt - Reg 4.500% 07/09/2034	GBP	3 037 099	3 243 208	0.07
1 250 000	United Kingdom Gilt - Reg 4.500% 07/09/2034	GBP	2 199 513	2 356 983	0.05
3 070 000	United Kingdom Gilt - Reg 4.500% 07/12/2042	GBP	5 842 270	6 524 620	0.14
4 100 000	United Kingdom Gilt - Reg 4.750% 07/12/2030	GBP	6 936 637	7 374 552	0.16
3 540 000	United Kingdom Gilt - Reg 4.750% 07/12/2038	GBP	6 946 053	7 325 314	0.16
	Total United Kingdom		241 940 267	253 500 949	5.57
United States					
1 500 000	Federal Home Loan Banks 3.250% 09/06/2028	USD	1 509 277	1 685 166	0.04
2 000 000	Federal Home Loan Banks 3.375% 08/12/2023	USD	2 026 903	2 133 167	0.05
700 000	Federal Home Loan Banks 5.500% 15/07/2036	USD	870 958	1 019 521	0.02
2 000 000	Federal Home Loan Mortgage Corp. 0.375% 20/04/2023	USD	2 000 179	2 005 106	0.04
1 500 000	Federal Home Loan Mortgage Corp. 0.375% 23/09/2025	USD	1 497 253	1 475 029	0.03
2 000 000	Federal Home Loan Mortgage Corp. 1.500% 12/02/2025	USD	2 031 734	2 056 968	0.04
4 500 000	Federal Home Loan Mortgage Corp. 2.750% 19/06/2023	USD	4 506 315	4 693 088	0.10
700 000	Federal Home Loan Mortgage Corp. 6.250% 15/07/2032	USD	878 958	1 013 304	0.02
2 000 000	Federal National Mortgage Association 0.625% 22/04/2025	USD	2 003 228	1 995 354	0.04
2 000 000	Federal National Mortgage Association 1.625% 07/01/2025	USD	2 013 805	2 067 770	0.05

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
2 400 000	Federal National Mortgage Association 1.875% 24/09/2026	USD	2 293 515	2 502 030	0.05
500 000	Federal National Mortgage Association 2.000% 05/10/2022	USD	498 962	509 667	0.01
1 200 000	Federal National Mortgage Association 2.375% 19/01/2023	USD	1 197 343	1 233 919	0.03
400 000	Federal National Mortgage Association 2.500% 05/02/2024	USD	405 426	420 062	0.01
1 500 000	Federal National Mortgage Association 2.625% 06/09/2024	USD	1 490 100	1 593 524	0.03
1 500 000	Federal National Mortgage Association 6.625% 15/11/2030	USD	1 889 003	2 139 410	0.05
150 000	Tennessee Valley Authority 3.500% 15/12/2042	USD	159 493	174 407	0.00
100 000	Tennessee Valley Authority 4.250% 15/09/2065	USD	116 261	139 137	0.00
250 000	Tennessee Valley Authority 4.625% 15/09/2060	USD	302 035	362 416	0.01
350 000	Tennessee Valley Authority 5.250% 15/09/2039	USD	427 346	495 313	0.01
1 000 000	Tennessee Valley Authority 7.125% 01/05/2030	USD	1 262 195	1 439 550	0.03
1 200 000	Tennessee Valley Authority - A 2.875% 01/02/2027	USD	1 176 551	1 307 037	0.03
150 000	Tennessee Valley Authority - B 4.700% 15/07/2033	USD	175 114	193 274	0.00
9 530 000	United States Treasury Note/Bond 0.000% 15/05/2030	USD	9 484 443	8 885 981	0.20
2 000 000	United States Treasury Note/Bond 0.000% 15/08/2041	USD	1 964 891	1 907 188	0.04
2 350 000	United States Treasury Note/Bond 0.000% 15/05/2050	USD	2 325 010	1 916 719	0.04
6 390 000	United States Treasury Note/Bond 0.000% 15/08/2050	USD	5 963 024	5 376 586	0.12
7 760 000	United States Treasury Note/Bond 0.000% 15/02/2051	USD	7 105 421	7 379 275	0.16
15 000 000	United States Treasury Note/Bond 0.125% 31/12/2022	USD	15 000 754	14 995 898	0.33
4 460 000	United States Treasury Note/Bond 0.125% 15/10/2023	USD	4 448 302	4 443 972	0.10
8 000 000	United States Treasury Note/Bond 0.250% 15/04/2023	USD	8 015 465	8 005 312	0.18
15 000 000	United States Treasury Note/Bond 0.250% 31/05/2025	USD	14 937 223	14 742 187	0.32
5 800 000	United States Treasury Note/Bond 0.250% 31/07/2025	USD	5 803 016	5 687 172	0.12
15 900 000	United States Treasury Note/Bond 0.500% 31/03/2025	USD	16 008 017	15 807 457	0.35
10 620 000	United States Treasury Note/Bond 0.500% 28/02/2026	USD	10 516 691	10 436 639	0.23
15 310 000	United States Treasury Note/Bond 0.500% 30/04/2027	USD	14 812 374	14 804 650	0.33
8 000 000	United States Treasury Note/Bond 0.625% 31/03/2027	USD	8 045 553	7 801 875	0.17
4 000 000	United States Treasury Note/Bond 0.750% 31/05/2026	USD	3 992 708	3 964 844	0.09
14 910 000	United States Treasury Note/Bond 0.875% 30/09/2026	USD	14 979 864	14 789 439	0.32
12 290 000	United States Treasury Note/Bond 0.875% 30/09/2026	USD	12 222 810	12 217 988	0.27
14 550 000	United States Treasury Note/Bond 0.875% 15/11/2030	USD	14 092 692	13 792 945	0.30
10 000 000	United States Treasury Note/Bond 1.125% 28/02/2027	USD	10 046 274	10 028 906	0.22
8 600 000	United States Treasury Note/Bond 1.125% 29/02/2028	USD	8 602 787	8 539 867	0.19
17,250,000	United States Treasury Note/Bond 1.125% 30/09/2028	USD	17 174 579	16 824 199	0.37
11 030 000	United States Treasury Note/Bond 1.125% 30/09/2028	USD	11 024 971	10 807 677	0.24
11 030 000	United States Treasury Note/Bond 1.125% 30/09/2028	USD	10 981 766	10 974 850	0.24
4 470 000	United States Treasury Note/Bond 1.125% 15/08/2040	USD	4 365 112	3 837 914	0.08
7 140 000	United States Treasury Note/Bond 1.250% 30/06/2028	USD	7 152 118	7 119 082	0.16
5 500 000	United States Treasury Note/Bond 1.375% 30/06/2023	USD	5 396 605	5 609 570	0.12

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
12 000 000	United States Treasury Note/Bond 1.375% 31/08/2023	USD	11 694 529	12 252 656	0.27
4 430 000	United States Treasury Note/Bond 1.375% 31/08/2026	USD	4 657 262	4 512 543	0.10
7 070 000	United States Treasury Note/Bond 1.375% 15/11/2040	USD	6 771 423	6 335 935	0.14
4 860 000	United States Treasury Note/Bond 1.500% 15/08/2026	USD	4 578 780	4 980 171	0.11
7 690 000	United States Treasury Note/Bond 1.500% 31/01/2027	USD	8 035 327	7 866 630	0.17
8 640 000	United States Treasury Note/Bond 1.500% 15/02/2030	USD	9 252 285	8 686 237	0.19
5 000 000	United States Treasury Note/Bond 1.625% 15/11/2022	USD	4 926 043	5 083 984	0.11
6 000 000	United States Treasury Note/Bond 1.625% 31/10/2023	USD	5 899 842	6 164 297	0.14
4 000 000	United States Treasury Note/Bond 1.625% 15/02/2026	USD	3 852 035	4 125 781	0.09
2 600 000	United States Treasury Note/Bond 1.625% 15/05/2026	USD	2 471 112	2 680 539	0.06
4 370 000	United States Treasury Note/Bond 1.625% 30/09/2026	USD	4 647 760	4 503 661	0.10
8 700 000	United States Treasury Note/Bond 1.625% 15/08/2029	USD	8 628 724	8 853 270	0.19
11 520 000	United States Treasury Note/Bond 1.625% 15/05/2031	USD	11 629 592	11 640 600	0.26
8 070 000	United States Treasury Note/Bond 1.625% 15/11/2050	USD	7 883 137	7 228 639	0.16
11 400 000	United States Treasury Note/Bond 1.750% 31/01/2023	USD	11 227 455	11 640 469	0.26
15 000 000	United States Treasury Note/Bond 1.750% 15/05/2023	USD	14 780 210	15 373 242	0.34
7 800 000	United States Treasury Note/Bond 1.750% 15/11/2029	USD	7 961 670	8 008 406	0.18
13 000 000	United States Treasury Note/Bond 1.875% 31/10/2022	USD	12 887 372	13 247 812	0.29
5 000 000	United States Treasury Note/Bond 1.875% 31/08/2024	USD	4 989 687	5 198 047	0.11
5 720 000	United States Treasury Note/Bond 1.875% 30/06/2026	USD	5 985 372	5 964 888	0.13
6 950 000	United States Treasury Note/Bond 1.875% 15/02/2041	USD	6 687 781	6 782 766	0.15
15 900 000	United States Treasury Note/Bond 2.000% 31/10/2022	USD	15 772 236	16 224 211	0.36
17 700 000	United States Treasury Note/Bond 2.000% 30/11/2022	USD	17 590 398	18 085 805	0.40
5 000 000	United States Treasury Note/Bond 2.000% 15/02/2023	USD	4 967 498	5 125 781	0.11
7 000 000	United States Treasury Note/Bond 2.000% 30/04/2024	USD	6 907 947	7 282 734	0.16
8 000 000	United States Treasury Note/Bond 2.000% 31/05/2024	USD	7 831 327	8 327 500	0.18
7 500 000	United States Treasury Note/Bond 2.000% 15/02/2025	USD	7 269 961	7 843 066	0.17
15 000 000	United States Treasury Note/Bond 2.000% 15/08/2025	USD	14 525 979	15 701 953	0.34
11 500 000	United States Treasury Note/Bond 2.000% 15/11/2026	USD	11 117 948	12 060 176	0.26
5 000 000	United States Treasury Note/Bond 2.000% 15/02/2050	USD	5 382 245	4 898 242	0.11
12 000 000	United States Treasury Note/Bond 2.125% 30/11/2023	USD	11 866 548	12 465 937	0.27
5 590 000	United States Treasury Note/Bond 2.125% 29/02/2024	USD	5 541 580	5 823 863	0.13
5 300 000	United States Treasury Note/Bond 2.125% 31/03/2024	USD	5 242 067	5 524 836	0.12
2 800 000	United States Treasury Note/Bond 2.125% 31/07/2024	USD	2 754 046	2 929 172	0.06
1 000 000	United States Treasury Note/Bond 2.125% 30/11/2024	USD	982 113	1 048 672	0.02
7 500 000	United States Treasury Note/Bond 2.125% 15/05/2025	USD	7 352 063	7 880 273	0.17
9 000 000	United States Treasury Note/Bond 2.250% 31/01/2024	USD	8 901 074	9 394 453	0.21
4 000 000	United States Treasury Note/Bond 2.250% 15/11/2024	USD	3 991 304	4 209 844	0.09
7 000 000	United States Treasury Note/Bond 2.250% 31/12/2024	USD	6 917 568	7 372 695	0.16
2 300 000	United States Treasury Note/Bond 2.250% 15/11/2025	USD	2 293 664	2 431 980	0.05
5 000 000	United States Treasury Note/Bond 2.250% 31/03/2026	USD	4 986 701	5 295 508	0.12
2 870 000	United States Treasury Note/Bond 2.250% 15/02/2027	USD	2 806 454	3 046 684	0.07
2 670 000	United States Treasury Note/Bond 2.250% 15/08/2027	USD	2 683 935	2 836 145	0.06
5 460 000	United States Treasury Note/Bond 2.250% 15/11/2027	USD	5 369 203	5 800 184	0.13
8 170 000	United States Treasury Note/Bond 2.250% 15/08/2049	USD	8 306 788	8 445 418	0.19

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
2 600 000	United States Treasury Note/Bond 2.375% 15/08/2024	USD	2 608 104	2 739 242	0.06
13 050 000	United States Treasury Note/Bond 2.375% 15/05/2027	USD	12 803 676	13 949 736	0.31
17 180 000	United States Treasury Note/Bond 2.375% 15/05/2029	USD	17 940 546	18 426 221	0.40
8 840 000	United States Treasury Note/Bond 2.375% 15/11/2049	USD	9 188 954	9 382 831	0.21
4 810 000	United States Treasury Note/Bond 2.375% 15/05/2051	USD	5 022 424	5 118 141	0.11
16 000 000	United States Treasury Note/Bond 2.500% 31/03/2023	USD	15 989 255	16 552 500	0.36
6 750 000	United States Treasury Note/Bond 2.500% 31/01/2024	USD	6 747 751	7 083 809	0.16
6 710 000	United States Treasury Note/Bond 2.500% 15/05/2024	USD	6 714 316	7 070 663	0.16
8 290 000	United States Treasury Note/Bond 2.500% 31/01/2025	USD	8 161 147	8 805 858	0.19
5 000 000	United States Treasury Note/Bond 2.500% 28/02/2026	USD	5 013 676	5 349 219	0.12
10 000 000	United States Treasury Note/Bond 2.625% 28/02/2023	USD	9 979 260	10 345 703	0.23
5 000 000	United States Treasury Note/Bond 2.625% 31/12/2023	USD	5 272 852	5 254 102	0.12
6 000 000	United States Treasury Note/Bond 2.625% 31/03/2025	USD	6 039 606	6 406 641	0.14
7 000 000	United States Treasury Note/Bond 2.625% 31/12/2025	USD	7 261 899	7 515 156	0.17
13 000 000	United States Treasury Note/Bond 2.625% 31/01/2026	USD	13 403 773	13 966 875	0.31
8 050 000	United States Treasury Note/Bond 2.625% 15/02/2029	USD	9 152 763	8 769 783	0.19
7 000 000	United States Treasury Note/Bond 2.750% 31/05/2023	USD	7 002 596	7 293 672	0.16
31 000 000	United States Treasury Note/Bond 2.750% 31/07/2023	USD	31 058 944	32 410 742	0.71
2 500 000	United States Treasury Note/Bond 2.750% 15/11/2023	USD	2 527 982	2 628 711	0.06
6 700 000	United States Treasury Note/Bond 2.750% 15/02/2024	USD	6 738 746	7 076 352	0.16
2 000 000	United States Treasury Note/Bond 2.750% 28/02/2025	USD	2 052 845	2 143 047	0.05
17 000 000	United States Treasury Note/Bond 2.750% 31/08/2025	USD	16 789 959	18 288 945	0.40
3 600 000	United States Treasury Note/Bond 2.750% 15/08/2042	USD	3 522 875	4 043 391	0.09
5 330 000	United States Treasury Note/Bond 2.750% 15/11/2042	USD	5 104 153	5 981 468	0.13
4 550 000	United States Treasury Note/Bond 2.750% 15/11/2047	USD	4 385 026	5 156 607	0.11
4 000 000	United States Treasury Note/Bond 2.875% 30/11/2023	USD	3 999 867	4 219 688	0.09
8 690 000	United States Treasury Note/Bond 2.875% 30/04/2025	USD	9 044 726	9 361 438	0.21
9 640 000	United States Treasury Note/Bond 2.875% 31/05/2025	USD	9 748 169	10 393 502	0.23
10 000 000	United States Treasury Note/Bond 2.875% 31/07/2025	USD	9 990 363	10 799 219	0.24
9 010 000	United States Treasury Note/Bond 2.875% 15/05/2028	USD	8 894 423	9 930 357	0.22
8 440 000	United States Treasury Note/Bond 2.875% 15/08/2028	USD	9 190 856	9 315 980	0.20
1 100 000	United States Treasury Note/Bond 2.875% 15/05/2043	USD	1 045 391	1 259 586	0.03
2 210 000	United States Treasury Note/Bond 2.875% 15/08/2045	USD	2 129 371	2 542 709	0.06
3 700 000	United States Treasury Note/Bond 2.875% 15/11/2046	USD	3 597 026	4 274 945	0.09
5 170 000	United States Treasury Note/Bond 2.875% 15/05/2049	USD	5 481 674	6 032 138	0.13
20 000 000	United States Treasury Note/Bond 3.000% 30/09/2025	USD	20 874 121	21 734 375	0.48
4 700 000	United States Treasury Note/Bond 3.000% 15/05/2042	USD	4 644 706	5 483 578	0.12
2 400 000	United States Treasury Note/Bond 3.000% 15/11/2044	USD	2 363 427	2 811 375	0.06
3 720 000	United States Treasury Note/Bond 3.000% 15/05/2045	USD	3 743 191	4 366 641	0.10
2 610 000	United States Treasury Note/Bond 3.000% 15/11/2045	USD	2 625 621	3 069 299	0.07
4 470 000	United States Treasury Note/Bond 3.000% 15/02/2047	USD	4 494 249	5 283 156	0.12
4 190 000	United States Treasury Note/Bond 3.000% 15/05/2047	USD	4 090 619	4 958 603	0.11
3 540 000	United States Treasury Note/Bond 3.000% 15/02/2048	USD	3 486 501	4 198 495	0.09
7 320 000	United States Treasury Note/Bond 3.000% 15/08/2048	USD	6 992 340	8 700 220	0.19
7 060 000	United States Treasury Note/Bond 3.000% 15/02/2049	USD	7 087 359	8 418 223	0.18

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
United States (cont.)					
9 900 000	United States Treasury Note/Bond 3.125% 15/11/2028	USD	10 043 040	11 114 297	0.24
1 400 000	United States Treasury Note/Bond 3.125% 15/11/2041	USD	1 471 957	1 663 758	0.04
5 940 000	United States Treasury Note/Bond 3.125% 15/08/2044	USD	6 012 960	7 094 588	0.16
6 830 000	United States Treasury Note/Bond 3.375% 15/05/2044	USD	7 184 405	8 471 334	0.19
8 220 000	United States Treasury Note/Bond 3.375% 15/11/2048	USD	8 750 592	10 445 501	0.23
5 540 000	United States Treasury Note/Bond 3.625% 15/08/2043	USD	6 008 082	7 095 745	0.16
4 080 000	United States Treasury Note/Bond 3.625% 15/02/2044	USD	4 522 923	5 241 206	0.12
2 240 000	United States Treasury Note/Bond 3.750% 15/08/2041	USD	2 410 428	2 897 387	0.06
6 950 000	United States Treasury Note/Bond 3.750% 15/11/2043	USD	8 671 820	9 073 008	0.20
2 000 000	United States Treasury Note/Bond 3.875% 15/08/2040	USD	2 407 510	2 617 344	0.06
3 040 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	3 838 763	4 135 706	0.09
2 500 000	United States Treasury Note/Bond 4.250% 15/11/2040	USD	2 909 282	3 429 492	0.08
770 000	United States Treasury Note/Bond 4.375% 15/05/2040	USD	919 830	1 069 548	0.02
2 500 000	United States Treasury Note/Bond 4.375% 15/05/2041	USD	3 003 070	3 494 922	0.08
2 000 000	United States Treasury Note/Bond 4.500% 15/02/2036	USD	2 388 881	2 728 906	0.06
1 500 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	1 838 851	2 113 359	0.05
4 220 000	United States Treasury Note/Bond 4.750% 15/02/2041	USD	5 834 536	6 154 277	0.14
890 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 255 711	1 287 441	0.03
1 200 000	United States Treasury Note/Bond 5.375% 15/02/2031	USD	1 439 763	1 613 953	0.04
500 000	United States Treasury Note/Bond 6.125% 15/08/2029	USD	627 567	679 023	0.01
5 630 000	US Treasury N/B 2.000% 15/08/2051	USD	5 622 404	5 516 520	0.12
Total United States			1 037 171 972	1 081 388 373	23.78
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			4 136 864 310	4 270 499 521	93.89
Other transferable securities					
Bonds					
Belgium					
200 000	Fluvius System Op 0.000% 14/06/2028	EUR	237 086	231 325	0.00
Total Belgium			237 086	231 325	0.00
Canada					
700 000	Lower Mattagami Energy LP 2.307% 21/10/2026	CAD	520 189	569 739	0.01
400 000	Ontario Power Generation, Inc. 2.947% 21/02/2051	CAD	288 845	284 101	0.01
100 000	Ontario Power Generation, Inc. 3.838% 22/06/2048	CAD	76 913	83 663	0.00
600 000	OPB Finance Trust 2.980% 25/01/2027	CAD	461 679	502 068	0.01
1 000 000	Toronto Hydro Corp. 2.520% 25/08/2026	CAD	747 761	822 061	0.02
Total Canada			2 095 387	2 261 632	0.05
Germany					
200 000	Bayerische Landesbodenkreditanstalt - Reg 0.250% 21/03/2036	EUR	233 040	226 656	0.00
Total Germany			233 040	226 656	0.00

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
Ireland					
200 000	DAA Finance Plc. - Reg 1.601% 05/11/2032	EUR	260 782	245 645	0.01
	Total Ireland		260 782	245 645	0.01
Italy					
200 000	Ferrovie dello Stato Italiane SpA - Reg 0.375% 25/03/2028	EUR	235 040	232 699	0.01
	Total Italy		235 040	232 699	0.01
	Total Bonds		3 061 335	3 197 957	0.07
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Australia					
1 000 000	Australian Capital Territory 1.750% 23/10/2031	AUD	682 078	712 711	0.02
1 500 000	New South Wales Treasury Corp. 2.000% 20/03/2031	AUD	1 060 440	1 105 182	0.02
2 000 000	New South Wales Treasury Corp. - Reg 3.000% 20/04/2029	AUD	1 484 009	1 601 883	0.04
500 000	Northern Territory Treasury Corp. - Reg 3.500% 21/05/2030	AUD	372 977	412 207	0.01
1 000 000	South Australian Government Financing Authority 2.750% 24/05/2030	AUD	708 967	785 828	0.02
150 000	South Australian Government Financing Authority - Reg 3.000% 20/09/2027	AUD	116 840	119 634	0.00
700 000	South Australian Government Financing Authority - Reg 3.000% 24/05/2028	AUD	512 229	559 098	0.01
500 000	Tasmanian Public Finance Corp. 3.250% 24/01/2028	AUD	401 458	402 190	0.01
	Total Australia		5 338 998	5 698 733	0.13
Austria					
200 000	Autobahnen Schnell 0.000% 02/06/2031	EUR	238 168	231 170	0.01
	Total Austria		238 168	231 170	0.01
Canada					
5 000 000	Canadian Government Bond 0.500% 01/09/2025	CAD	3 803 551	3 874 831	0.08
6 680 000	Canadian Government Bond 1.250% 01/06/2030	CAD	5 116 053	5 201 505	0.11
600 000	City of Montreal Canada 3.000% 01/09/2027	CAD	461 057	508 603	0.01
800 000	City of Montreal Canada 3.150% 01/09/2028	CAD	615 559	682 707	0.01
200 000	City of Montreal Canada 3.150% 01/12/2036	CAD	151 535	167 026	0.00
500 000	City of Toronto Canada 2.800% 22/11/2049	CAD	392 143	382 522	0.01
1 000 000	City of Toronto Canada 3.400% 21/05/2024	CAD	779 768	840 519	0.02
100 000	City of Toronto Canada 3.500% 02/06/2036	CAD	82 111	87 331	0.00
150 000	City of Toronto Canada 4.150% 10/03/2044	CAD	131 084	142 808	0.00
250 000	CPPIB Capital, Inc. - Reg 3.000% 15/06/2028	CAD	191 538	214 522	0.00
150 000	Financement-Quebec 5.250% 01/06/2034	CAD	147 971	154 425	0.00
700 000	Hydro-Quebec 4.000% 15/02/2055	CAD	628 535	693 882	0.01
870 000	Hydro-Quebec 5.000% 15/02/2045	CAD	917 427	954 370	0.02
1 100 000	Hydro-Quebec 5.000% 15/02/2050	CAD	1 155 290	1 245 730	0.03
1 000 000	Hydro-Quebec 6.500% 15/02/2035	CAD	1 065 013	1 155 410	0.03

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
300 000	Labrador-Island Link Funding Trust - A 144A 3.760% 01/06/2033	CAD	247 815	275 062	0.01
500 000	Labrador-Island Link Funding Trust - C 144A 3.850% 01/12/2053	CAD	441 787	493 102	0.01
300 000	Municipal Finance Authority of British Columbia 2.150% 01/12/2022	CAD	239 109	241 552	0.00
500 000	Municipal Finance Authority of British Columbia 3.050% 23/10/2028	CAD	379 697	427 862	0.01
500 000	Muskrat Falls Via Labrador Transmission Assets Funding Trust - B 144A 3.830% 01/06/2037	CAD	418 694	468 509	0.01
100 000	Newfoundland & Labrador Hydro 3.600% 01/12/2045	CAD	83 768	85 134	0.00
200 000	Ontario Electricity Financial Corp. 8.250% 22/06/2026	CAD	190 573	206 649	0.00
650 000	Province of Alberta Canada 2.350% 01/06/2025	CAD	519 493	534 972	0.01
230 000	Province of Alberta Canada 2.550% 01/06/2027	CAD	178 572	191 383	0.00
3 200 000	Province of Alberta Canada 2.900% 01/12/2028	CAD	2 437 883	2 711 292	0.06
2 000 000	Province of Alberta Canada 3.050% 01/12/2048	CAD	1 540 531	1 633 930	0.04
500 000	Province of Alberta Canada 3.100% 01/06/2050	CAD	427 061	412 326	0.01
80 000	Province of Alberta Canada 3.900% 01/12/2033	CAD	68 879	73 108	0.00
450 000	Province of British Columbia Canada 2.550% 18/06/2027	CAD	352 088	376 062	0.01
1 200 000	Province of British Columbia Canada 2.950% 18/12/2028	CAD	925 057	1 025 943	0.02
1 000 000	Province of British Columbia Canada 2.950% 18/06/2050	CAD	937 703	827 229	0.02
900 000	Province of British Columbia Canada 3.200% 18/06/2044	CAD	715 532	775 427	0.02
650 000	Province of Manitoba Canada 2.550% 02/06/2026	CAD	507 183	540 794	0.01
400 000	Province of Manitoba Canada 3.000% 02/06/2028	CAD	309 767	341 323	0.01
300 000	Province of Manitoba Canada 3.200% 05/03/2050	CAD	232 152	253 492	0.01
850 000	Province of Manitoba Canada 3.400% 05/09/2048	CAD	674 376	743 439	0.02
700 000	Province of Manitoba Canada 4.100% 05/03/2041	CAD	601 490	668 674	0.01
340 000	Province of Manitoba Canada 4.400% 05/03/2042	CAD	306 427	338 743	0.01
350 000	Province of New Brunswick Canada 2.350% 14/08/2027	CAD	268 451	288 074	0.01
1 000 000	Province of New Brunswick Canada 3.100% 14/08/2028	CAD	803 766	857 710	0.02
200 000	Province of New Brunswick Canada 3.100% 14/08/2048	CAD	150 200	164 813	0.00
250 000	Province of New Brunswick Canada 3.550% 03/06/2043	CAD	211 286	221 465	0.00
500 000	Province of New Brunswick Canada 4.800% 26/09/2039	CAD	454 008	513 414	0.01
750 000	Province of Newfoundland and Labrador Canada 2.650% 17/10/2050	CAD	562 193	535 215	0.01
300 000	Province of Newfoundland and Labrador Canada 3.000% 02/06/2026	CAD	237 122	253 388	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Canada (cont.)					
300 000	Province of Newfoundland and Labrador Canada 3.700% 17/10/2048	CAD	252 589	261 343	0.01
500 000	Province of Nova Scotia Canada 2.100% 01/06/2027	CAD	391 487	406 711	0.01
500 000	Province of Nova Scotia Canada 3.500% 02/06/2062	CAD	413 123	453 759	0.01
300 000	Province of Nova Scotia Canada 4.400% 01/06/2042	CAD	273 098	299 363	0.01
700 000	Province of Ontario Canada 1.900% 02/12/2051	CAD	493 099	452 610	0.01
4 500 000	Province of Ontario Canada 2.600% 02/06/2025	CAD	3 466 959	3 736 693	0.08
1 000 000	Province of Ontario Canada 2.650% 02/12/2050	CAD	840 234	768 476	0.02
2 200 000	Province of Ontario Canada 2.800% 02/06/2048	CAD	1 703 308	1 745 763	0.04
1 500 000	Province of Ontario Canada 2.900% 02/06/2028	CAD	1 162 465	1 273 618	0.03
2 100 000	Province of Ontario Canada 2.900% 02/12/2046	CAD	1 530 877	1 697 884	0.04
1 580 000	Province of Ontario Canada 2.900% 02/06/2049	CAD	1 223 115	1 275 492	0.03
5 000 000	Province of Ontario Canada 3.500% 02/06/2024	CAD	3 922 639	4 219 434	0.09
3 810 000	Province of Ontario Canada 4.650% 02/06/2041	CAD	3 562 154	3 921 420	0.09
3 000 000	Province of Quebec Canada 2.500% 01/09/2026	CAD	2 294 095	2 498 481	0.05
300 000	Province of Quebec Canada 2.750% 01/09/2027	CAD	242 379	253 267	0.01
2 500 000	Province of Quebec Canada 2.750% 01/09/2028	CAD	1 894 155	2 110 327	0.05
630 000	Province of Quebec Canada 3.100% 01/12/2051	CAD	559 326	532 915	0.01
2 400 000	Province of Quebec Canada 3.500% 01/12/2048	CAD	1 976 110	2 170 315	0.05
300 000	Province of Quebec Canada 3.750% 01/09/2024	CAD	242 397	256 180	0.01
350 000	Province of Saskatchewan Canada 2.550% 02/06/2026	CAD	277 316	291 314	0.01
500 000	Province of Saskatchewan Canada 2.650% 02/06/2027	CAD	402 839	418 565	0.01
550 000	Province of Saskatchewan Canada 2.750% 02/12/2046	CAD	397 298	429 564	0.01
1 000 000	Province of Saskatchewan Canada 3.050% 02/12/2028	CAD	761 608	856 256	0.02
500 000	Province of Saskatchewan Canada 3.300% 02/06/2048	CAD	397 783	430 418	0.01
200 000	Province of Saskatchewan Canada 4.750% 01/06/2040	CAD	186 914	206 425	0.00
200 000	PSP Capital, Inc. - Reg 1.730% 21/06/2022	CAD	156 636	159 465	0.00
100 000	Regional Municipality of York 2.350% 09/06/2027	CAD	78 288	82 171	0.00
500 000	Regional Municipality of York 2.650% 18/04/2029	CAD	373 843	416 133	0.01
300 000	South Coast British Columbia Transportation Authority 4.450% 09/06/2044	CAD	272 314	296 795	0.01
	Total Canada		60 809 746	64 707 434	1.42
China					
55 000 000	Agricultural Development Bank of China 3.750% 24/01/2023	CNY	8 593 983	8 763 784	0.19
	Total China		8 593 983	8 763 784	0.19
France					
100 000	SFIL S.A. 0.000% 04/06/2029	EUR	118 675	115 826	0.00
200 000	Societe Nationale SNCF S.A. - Reg 0.875% 28/02/2051	EUR	230 382	203 378	0.01
	Total France		349 057	319 204	0.01
Germany					
3 890 000	Bundesrepublik Deutschland Bundesanleihe 0.419% 15/08/2031	EUR	4 711 168	4 595 209	0.10

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Germany (cont.)					
100 000	Free and Hanseatic City of Hamburg 0.000% 05/11/2035	EUR	120 521	109 478	0.00
500 000	Free State of Saxony 0.000% 05/11/2029	EUR	615 245	579 682	0.02
50 000	State of Saarland - Reg 0.050% 05/11/2040	EUR	59 947	52 742	0.00
100 000	State of Saxony-Anhalt - Reg 0.500% 24/03/2051	EUR	116 601	112 835	0.00
	Total Germany		5 623 482	5 449 946	0.12
Ireland					
1 350 000	Ireland Government Bond - Reg 0.200% 18/10/2030	EUR	1 663 914	1 581 195	0.03
	Total Ireland		1 663 914	1 581 195	0.03
Italy					
830 000	Italy Buoni Poliennali Del Tesoro - Reg 1.700% 01/09/2051	EUR	1 047 806	938 357	0.02
1 560 000	Italy Buoni Poliennali Del Tesoro - Reg 1.800% 01/03/2041	EUR	1 976 840	1 886 862	0.04
	Total Italy		3 024 646	2 825 219	0.06
Japan					
200 000 000	JAPAN (40 YEAR ISSUE) 0.000% 20/03/2061	JPY	1 766 292	1 758 494	0.04
	Total Japan		1 766 292	1 758 494	0.04
Malaysia					
5 300 000	Malaysia Government Bond 2.632% 15/04/2031	MYR	1 298 908	1 187 332	0.03
6 000 000	Malaysia Government Bond 3.844% 15/04/2033	MYR	1 368 984	1 437 676	0.03
10 000 000	Malaysia Government Bond 3.900% 30/11/2026	MYR	2 398 288	2 497 671	0.05
12 000 000	Malaysia Government Bond 4.059% 30/09/2024	MYR	2 947 925	2 985 867	0.07
6 000 000	Malaysia Government Bond 4.392% 15/04/2026	MYR	1 541 791	1 522 702	0.03
5 500 000	Malaysia Government Bond 4.498% 15/04/2030	MYR	1 370 179	1 415 731	0.03
4 000 000	Malaysia Government Bond 4.736% 15/03/2046	MYR	1 094 633	1 020 423	0.02
1 000 000	Malaysia Government Bond 4.762% 07/04/2037	MYR	248 626	261 179	0.01
7 500 000	Malaysia Government Bond 4.893% 08/06/2038	MYR	2 014 075	1 964 054	0.04
1 500 000	Malaysia Government Investment Issue 4.258% 26/07/2027	MYR	366 659	377 844	0.01
12 500 000	Malaysia Government Investment Issue 4.369% 31/10/2028	MYR	3 107 932	3 185 615	0.07
3 600 000	Malaysia Government Investment Issue 4.582% 30/08/2033	MYR	918 793	932 375	0.02
5 000 000	Malaysia Government Investment Issue 4.755% 04/08/2037	MYR	1 272 857	1 280 674	0.03
	Total Malaysia		19 949 650	20 069 143	0.44
United States					
10 000 000	United States Treasury Note/Bond 0.000% 15/08/2030	USD	9 766 953	9 293 359	0.20
10 540 000	United States Treasury Note/Bond 0.000% 15/02/2031	USD	10 031 793	10 199 097	0.22
1 650 000	United States Treasury Note/Bond 0.000% 15/05/2040	USD	1 598 350	1 423 125	0.03

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Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
United States (cont.)					
20 000 000	United States Treasury Note/Bond 0.250% 15/11/2023	USD	20 002 291	19 971 094	0.44
10 000 000	United States Treasury Note/Bond 1.250% 31/08/2024	USD	10 224 327	10 214 063	0.23
	Total United States		51 623 714	51 100 738	1.12
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		158 981 650	162 505 060	3.57
	Total Investments		4 367 568 819	4 507 493 350	99.10

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

Unaudited semi-annual report

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	%	Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	%
Sovereign	88.47	Diversified Financial Services	0.03
Banks	6.28	Pipelines	0.02
Regional (State/Province)	3.24	Gas	0.01
Electric	0.39	Oil & Gas	0.01
Transportation	0.33	Telecommunications	0.00
Municipal	0.21		
Engineering & Construction	0.06		
Commercial Services	0.05		
			<u>99.10</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CAD	3 480 000	USD	2 770 255	04/10/2021	Australia and New Zeland Banking Group	(23 302)
CAD	198 280 000	USD	155 587 431	04/10/2021	Morgan Stanley & Co. International Plc.	925 751
CZK	259 670 000	USD	11 800 232	04/10/2021	Barclays Bank Plc. Wholesale	74 631
EUR	162 560 000	USD	188 361 523	04/10/2021	Australia and New Zeland Banking Group	37 387
EUR	411 310 000	USD	476 465 617	04/10/2021	BNP Paribas S.A.	222 104
EUR	329 830 000	USD	382 072 137	04/10/2021	Deutsche Bank AG	184 339
EUR	4 270 000	USD	5 068 166	04/10/2021	Morgan Stanley & Co. International Plc.	(119 449)
EUR	78 345 000	USD	90 723 510	04/10/2021	Société Générale	74 427
GBP	86 550 000	USD	116 508 417	04/10/2021	Barclays Bank Plc. Wholesale	191 307
GBP	24 155 000	USD	32 527 123	04/10/2021	HSBC Bank Plc.	42 280
GBP	30 190 000	USD	40 657 477	04/10/2021	Morgan Stanley & Co. International Plc.	49 221
GBP	60 385 000	USD	81 319 272	04/10/2021	Natwest Markets Plc.	100 865
HUF	1 854 910 000	USD	5 966 643	04/10/2021	Deutsche Bank AG	17 929
ILS	31 630 000	USD	9 813 625	04/10/2021	Barclays Bank Plc. Wholesale	(9 369)
JPY	53 138 750 000	USD	474 368 416	04/10/2021	Barclays Bank Plc. Wholesale	1 891 947
JPY	202 650 000	USD	1 842 341	04/10/2021	Morgan Stanley & Co. International Plc.	(26 074)
JPY	50 600 000	USD	460 023	04/10/2021	Standard Chartered Bank	(6 517)
NOK	53 940 000	USD	6 129 789	04/10/2021	Standard Chartered Bank	49 436
NZD	17 720 000	USD	12 163 894	04/10/2021	Morgan Stanley & Co. International Plc.	60 252
PLN	27 060 000	USD	6 767 487	04/10/2021	HSBC Bank Plc.	46 488
RON	20 230 000	USD	4 743 559	04/10/2021	Barclays Bank Plc. Wholesale	(6 631)
SEK	79 280 000	USD	9 018 478	04/10/2021	Standard Chartered Bank	43 595
SEK	39 590 000	USD	4 615 909	04/10/2021	State Street Bank London	(90 587)
THB	729 930 000	USD	21 577 687	04/10/2021	Goldman Sachs International	(4 464)
USD	160 023 096	CAD	201 760 000	04/10/2021	HSBC Bank Plc.	762 960
USD	15 419 575	CHF	14 070 000	04/10/2021	HSBC Bank Plc.	336 764
USD	12 029 240	CZK	259 670 000	04/10/2021	BNP Paribas S.A.	154 377
USD	12 956 141	DKK	81 390 000	04/10/2021	Natwest Markets Plc.	270 865
USD	586 421 636	EUR	495 125 000	04/10/2021	BNP Paribas S.A.	12 596 522
USD	407 081 729	EUR	343 835 000	04/10/2021	Deutsche Bank AG	8 594 159
USD	174 530 784	EUR	147 355 000	04/10/2021	Morgan Stanley & Co. International Plc.	3 753 708
USD	119 315 909	GBP	86 550 000	04/10/2021	Goldman Sachs International	2 616 185
USD	27 727 022	GBP	20 130 000	04/10/2021	HSBC Bank Plc.	584 729
USD	60 998 733	GBP	44 280 000	04/10/2021	Morgan Stanley & Co. International Plc.	1 293 779
USD	69 331 953	GBP	50 320 000	04/10/2021	Natwest Markets Plc.	1 482 962
USD	6 280 742	HUF	1 854 910 000	04/10/2021	Goldman Sachs International	296 170

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

Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	9 851 643	ILS	31 630 000	04/10/2021	BNP Paribas S.A.	47 387
USD	4 157 201	JPY	456 580 000	04/10/2021	Deutsche Bank AG	65 066
USD	479 543 154	JPY	52 687 085 000	04/10/2021	HSBC Bank Plc.	7 330 875
USD	485 839 091	JPY	53 387 085 000	04/10/2021	State Street Bank London	7 353 005
USD	16 678 192	MXN	336 150 000	04/10/2021	Barclays Bank Plc. Wholesale	316 149
USD	6 242 515	NOK	53 940 000	04/10/2021	BNP Paribas S.A.	63 290
USD	12 522 508	NZD	17 720 000	04/10/2021	Standard Chartered Bank	298 362
USD	7 057 603	PLN	27 060 000	04/10/2021	Morgan Stanley & Co. International Plc.	243 627
USD	4 843 301	RON	20 230 000	04/10/2021	Goldman Sachs International	106 372
USD	13 840 648	SEK	118 870 000	04/10/2021	Barclays Bank Plc. Wholesale	253 254
USD	13 665 819	SGD	18 360 000	04/10/2021	Barclays Bank Plc. Wholesale	141 953
USD	22 641 422	THB	729 930 000	04/10/2021	Morgan Stanley & Co. International Plc.	1 068 199
AUD	41 670 000	USD	30 019 068	05/10/2021	Société Générale	81 266
EUR	1 676 388 389	USD	1 979 435 018	05/10/2021	State Street Bank and Trust Co.	(36 550 346)
GBP	126 447 594	USD	173 995 797	05/10/2021	State Street Bank and Trust Co.	(3 500 011)
USD	92 444 663	AUD	126 280 000	05/10/2021	HSBC Bank Plc.	1 226 275
USD	1 943 544 534	EUR	1 676 388 392	05/10/2021	State Street Bank and Trust Co.	659 864
USD	170 543 538	GBP	126 447 595	05/10/2021	State Street Bank and Trust Co.	47 753
CNY	3 472 530 000	USD	536 907 877	12/10/2021	State Street Bank and Trust Co.	700 259
USD	522 310 549	CNY	3 390 230 000	12/10/2021	State Street Bank and Trust Co.	(2 556 114)
CZK	40 290 000	USD	1 840 886	02/11/2021	Morgan Stanley & Co. International Plc.	(188)
GBP	6 150 000	USD	8 292 736	02/11/2021	Morgan Stanley & Co. International Plc.	(57)
JPY	410 360 000	USD	3 678 642	02/11/2021	Morgan Stanley & Co. International Plc.	(34)
USD	30 023 652	AUD	41 670 000	02/11/2021	Société Générale	(80 287)
USD	61 032 383	AUD	84 610 000	02/11/2021	State Street Bank London	(92 990)
USD	2 770 518	CAD	3 510 000	02/11/2021	Barclays Bank Plc. Wholesale	(7)
USD	155 581 327	CAD	198 280 000	02/11/2021	Morgan Stanley & Co. International Plc.	(925 713)
USD	15 037 792	CHF	14 070 000	02/11/2021	State Street Bank London	(55 585)
USD	530 633 010	CNY	3 437 330 000	02/11/2021	State Street Bank and Trust Co.	(799 678)
USD	11 791 091	CZK	259 670 000	02/11/2021	Barclays Bank Plc. Wholesale	(72 250)
USD	12 701 359	DKK	81 390 000	02/11/2021	State Street Bank London	9 609
USD	188 464 261	EUR	162 560 000	02/11/2021	Australia and New Zeland Banking Group	(37 448)
USD	4 568 726	EUR	3 940 000	02/11/2021	Barclays Bank Plc. Wholesale	(29)
USD	476 725 976	EUR	411 310 000	02/11/2021	BNP Paribas S.A.	(221 846)
USD	379 042 032	EUR	327 090 000	02/11/2021	Deutsche Bank AG	(245 764)
USD	90 772 084	EUR	78 345 000	02/11/2021	Société Générale	(75 396)
USD	116 513 030	GBP	86 550 000	02/11/2021	Barclays Bank Plc. Wholesale	(191 258)
USD	32 528 403	GBP	24 155 000	02/11/2021	HSBC Bank Plc.	(42 274)
USD	40 659 065	GBP	30 190 000	02/11/2021	Morgan Stanley & Co. International Plc.	(49 225)
USD	81 322 533	GBP	60 385 000	02/11/2021	Natwest Markets Plc.	(100 789)
USD	5 960 918	HUF	1 854 910 000	02/11/2021	Deutsche Bank AG	(17 697)
USD	9 815 282	ILS	31 630 000	02/11/2021	Barclays Bank Plc. Wholesale	9 274
USD	474 463 080	JPY	53 138 750 000	02/11/2021	Barclays Bank Plc. Wholesale	(1 890 930)
USD	474 250 722	JPY	53 138 750 000	02/11/2021	State Street Bank London	(2 103 289)
USD	6 128 738	NOK	53 940 000	02/11/2021	Standard Chartered Bank	(49 173)
USD	12 161 980	NZD	17 720 000	02/11/2021	Morgan Stanley & Co. International Plc.	(60 241)
USD	6 767 306	PLN	27 060 000	02/11/2021	HSBC Bank Plc.	(46 381)
USD	4 736 606	RON	20 230 000	02/11/2021	Barclays Bank Plc. Wholesale	6 947

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

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Lumyna – Global Debt - Government UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	9 020 442	SEK	79 280 000	02/11/2021	Standard Chartered Bank	(43 467)
USD	13 495 596	SGD	18 360 000	02/11/2021	State Street Bank London	(27 496)
USD	21 553 475	THB	729 930 000	02/11/2021	Goldman Sachs International	(15 255)
EUR	1 642 893 480	USD	1 905 187 739	03/11/2021	State Street Bank and Trust Co.	(80 775)
GBP	124 439 737	USD	167 798 897	03/11/2021	State Street Bank and Trust Co.	(3 705)
USD	55 297 502	EUR	47 710 256	03/11/2021	State Street Bank and Trust Co.	(27 535)
USD	5 173 810	GBP	3 837 476	03/11/2021	State Street Bank and Trust Co.	(662)
USD	16 293 913	MXN	336 150 000	03/11/2021	State Street Bank London	5 447
CLP	1 852 300 000	USD	2 266 240	15/12/2021	HSBC Bank Plc.	(483)
USD	4 804 189	CLP	3 818 850 000	15/12/2021	Morgan Stanley & Co. International Plc.	132 923
USD	7 463 333	COP	28 719 280 000	15/12/2021	Morgan Stanley & Co. International Plc.	(33 382)
USD	28 936 928	IDR	416 243 240 000	15/12/2021	Goldman Sachs International	84 379
USD	100 063 376	KRW	117 058 140 000	15/12/2021	Morgan Stanley & Co. International Plc.	1 261 936
USD	20 503 960	MYR	85 440 000	15/12/2021	Morgan Stanley & Co. International Plc.	169 583
USD	4 800 000	PEN	19 740 000	15/12/2021	Morgan Stanley & Co. International Plc.	36 582
USD	16 213 784	RUB	1 205 430 000	15/12/2021	Barclays Bank Plc. Wholesale	(132 264)
Total forward foreign exchange contracts						8 058 358

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Australia and New Zealand Banking Group, Barclays Bank Plc., BNP Paribas S.A., Deutsche Bank AG, Goldman Sachs International, HSBC Bank Plc., Morgan Stanley International Plc., Natwest Markets Plc., Société Générale, Standard Chartered Bank London and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is BNP Paribas S.A. with 0.28% of the NAV.

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021

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					
600 000	Australia & New Zealand Banking Group Ltd. - Reg 2.500% 16/01/2024	EUR	750 581	740 571	0.05
100 000	Bank of Queensland Ltd. - Reg 0.125% 04/06/2024	EUR	111 259	117 047	0.01
400 000	Commonwealth Bank of Australia 0.375% 11/04/2024	EUR	489 849	472 147	0.03
400 000	Commonwealth Bank of Australia 144A 3.250% 20/07/2023	USD	420 795	420 350	0.03
300 000	Commonwealth Bank of Australia - Reg 0.375% 24/04/2023	EUR	360 265	352 081	0.03
150 000	Commonwealth Bank of Australia - Reg 0.875% 19/02/2029	EUR	168 350	183 980	0.01
200 000	Commonwealth Bank of Australia - Reg 1.125% 22/12/2021	GBP	268 149	270 239	0.02
200 000	National Australia Bank Ltd. 0.875% 19/02/2027	EUR	253 403	243 876	0.02
200 000	National Australia Bank Ltd. 2.250% 06/06/2025	EUR	263 272	253 149	0.02
300 000	National Australia Bank Ltd. - Reg 0.750% 30/01/2026	EUR	341 769	361 685	0.03
100 000	Westpac Banking Corp. 0.000% 22/09/2028	EUR	118 826	115 525	0.01
600 000	Westpac Banking Corp. 144A 2.000% 16/01/2025	USD	627 269	622 757	0.04
400 000	Westpac Banking Corp. - Reg 0.375% 02/04/2026	EUR	482 033	474 857	0.03
475 000	Westpac Banking Corp. - Reg 0.500% 04/12/2023	EUR	564 499	561 272	0.04
200 000	Westpac Banking Corp. - Reg 0.500% 16/01/2025	EUR	247 388	237 708	0.02
	Total Australia		5 467 707	5 427 244	0.39
Austria					
300 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 0.100% 12/05/2031	EUR	360 200	345 272	0.02
200 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 0.375% 25/03/2041	EUR	235 192	222 618	0.01
100 000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG - Reg 0.010% 19/11/2035	EUR	118 543	109 358	0.01
300 000	Erste Group Bank AG 0.100% 15/01/2030	EUR	363 816	348 387	0.02
200 000	Erste Group Bank AG 0.750% 17/01/2028	EUR	255 129	244 063	0.02
300 000	Erste Group Bank AG - Reg 0.625% 17/04/2026	EUR	368 582	361 182	0.02
100 000	Erste Group Bank AG - Reg 0.750% 05/02/2025	EUR	126 384	120 102	0.01
100 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG 0.125% 23/06/2031	EUR	120 967	114 945	0.01
200 000	HYPO NOE Landesbank fuer Niederoesterreich und Wien AG - Reg 0.375% 04/04/2023	EUR	237 572	234 686	0.01
100 000	Hypo Tirol Bank AG 0.010% 11/03/2031	EUR	119 356	113 949	0.01
200 000	Hypo Tirol Bank AG 0.500% 23/05/2024	EUR	245 359	236 687	0.02
200 000	Hypo Vorarlberg Bank AG 0.375% 17/05/2024	EUR	244 928	236 494	0.02
100 000	Oberoesterreichische Landesbank AG - Reg 0.625% 16/05/2025	EUR	118 211	119 092	0.01
300 000	Raiffeisenlandesbank Niederoesterreich-Wien AG 0.375% 15/01/2035	EUR	363 704	347 178	0.02

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

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Austria (cont.)					
200 000	Raiffeisenlandesbank Niederoesterreich-Wien AG 0.625% 28/08/2026	EUR	229 255	241 018	0.02
200 000	Raiffeisenlandesbank Oberoesterreich AG 0.500% 22/01/2035	EUR	246 451	235 452	0.02
100 000	Raiffeisen-Landesbank Steiermark AG 0.500% 27/05/2041	EUR	119 616	113 250	0.01
100 000	Raiffeisen-Landesbank Steiermark AG - Reg 1.375% 11/05/2033	EUR	118 798	130 069	0.01
200 000	Raiffeisenlandesbank Vorarlberg Waren-und Revisionsverband registrierte GenmbH 0.250% 04/03/2036	EUR	235 496	225 552	0.01
200 000	UniCredit Bank Austria AG 0.250% 21/06/2030	EUR	245 849	234 755	0.02
100 000	UniCredit Bank Austria AG 0.750% 25/02/2025	EUR	124 609	120 088	0.01
100 000	UniCredit Bank Austria AG - Reg 0.050% 21/09/2035	EUR	118 126	110 359	0.01
100 000	UniCredit Bank Austria AG - Reg 0.625% 20/03/2029	EUR	112 248	121 203	0.01
100 000	Volksbank Wien AG - Reg 0.375% 04/03/2026	EUR	113 011	118 854	0.01
	Total Austria		4 941 402	4 804 613	0.34
Belgium					
200 000	Argenta Spaarbank NV 0.500% 08/10/2041	EUR	229 157	227 724	0.02
100 000	Argenta Spaarbank NV - Reg 0.010% 11/02/2031	EUR	121 932	114 528	0.01
300 000	Belfius Bank S.A. - Reg 2.125% 30/01/2023	EUR	343 228	359 703	0.02
300 000	BNP Paribas Fortis S.A. 0.625% 04/10/2025	EUR	379 511	359 952	0.03
100 000	BNP Paribas Fortis S.A. - Reg 0.875% 22/03/2028	EUR	122 368	122 904	0.01
200 000	ING Belgium S.A. 0.010% 20/02/2030	EUR	240 641	230 585	0.02
200 000	ING Belgium S.A. - Reg 0.750% 28/09/2026	EUR	234 490	242 816	0.02
500 000	KBC Bank NV 2.000% 31/01/2023	EUR	622 066	598 810	0.04
300 000	KBC Bank NV - Reg 0.000% 03/12/2025	EUR	362 151	351 737	0.02
	Total Belgium		2 655 544	2 608 759	0.19
Canada					
600 000	Bank of Montreal 0.100% 20/10/2023	EUR	728 902	702 609	0.05
500 000	Bank of Montreal 144A 2.500% 11/01/2022	USD	499 459	503 121	0.04
200 000	Bank of Montreal - Reg 0.125% 26/03/2023	EUR	239 260	233 769	0.02
300 000	Bank of Montreal - Reg 0.200% 26/01/2023	EUR	355 582	350 692	0.02
200 000	Bank of Nova Scotia 0.010% 14/09/2029	EUR	236 935	230 010	0.02
900 000	Bank of Nova Scotia 0.375% 10/03/2023	EUR	1 093 146	1 055 448	0.07
500 000	Bank of Nova Scotia - Reg 0.010% 14/01/2027	EUR	603 912	583 231	0.04
100 000	Bank of Nova Scotia - Reg 0.250% 11/01/2024	EUR	124 564	117 586	0.01
300 000	Bank of Nova Scotia - Reg 0.500% 22/01/2025	EUR	363 055	356 919	0.02
400 000	Canadian Imperial Bank of Commerce 0.010% 30/04/2029	EUR	482 472	461 555	0.03
300 000	Canadian Imperial Bank of Commerce 0.250% 27/09/2023	EUR	365 467	352 007	0.02
100 000	Canadian Imperial Bank of Commerce - Reg 0.000% 25/07/2022	EUR	118 582	116 343	0.01

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

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Canada (cont.)					
150 000	Canadian Imperial Bank of Commerce - Reg 0.250% 24/01/2023	EUR	183 436	175 444	0.01
125 000	Equitable Bank 0.010% 16/09/2024	EUR	148 849	145 869	0.01
200 000	Federation des Caisses Desjardins du Quebec 0.010% 08/04/2026	EUR	242 853	233 952	0.02
250 000	Federation des Caisses Desjardins du Quebec 144A 0.450% 07/10/2023	USD	250 315	250 058	0.02
300 000	Federation des Caisses Desjardins du Quebec 144A 1.950% 26/09/2022	USD	305 042	305 007	0.02
200 000	Federation des Caisses Desjardins du Quebec - Reg 0.350% 30/01/2024	EUR	224 625	235 754	0.02
400 000	HSBC Bank Canada 0.950% 14/05/2023	USD	403 874	403 417	0.03
300 000	National Bank of Canada 0.010% 25/03/2028	EUR	362 466	348 400	0.02
200 000	National Bank of Canada - Reg 0.750% 13/03/2025	EUR	246 274	240 014	0.02
300 000	Royal Bank of Canada 0.010% 27/01/2031	EUR	356 229	341 534	0.02
600 000	Royal Bank of Canada 0.050% 19/06/2026	EUR	731 147	702 230	0.05
200 000	Royal Bank of Canada - Reg 0.125% 25/03/2025	EUR	239 866	235 062	0.02
200 000	Royal Bank of Canada - Reg 0.625% 10/09/2025	EUR	227 097	239 764	0.02
200 000	Royal Bank of Canada - Reg 0.875% 17/06/2022	EUR	248 238	234 045	0.02
500 000	Toronto-Dominion Bank 0.000% 09/02/2024	EUR	607 607	584 511	0.04
200 000	Toronto-Dominion Bank 0.100% 19/07/2027	EUR	243 324	234 275	0.02
200 000	Toronto-Dominion Bank 144A 1.450% 03/04/2023	USD	203 431	203 293	0.01
500 000	Toronto-Dominion Bank 144A 2.500% 18/01/2022	USD	500 111	503 336	0.04
600 000	Toronto-Dominion Bank - Reg 0.375% 27/04/2023	EUR	713 283	704 254	0.05
Total Canada			11 649 403	11 383 509	0.81
Czech Republic					
100 000	Komerční banka A/S - Reg 0.010% 20/01/2026	EUR	123 327	116 637	0.01
Total Czech Republic			123 327	116 637	0.01
Denmark					
200 000	Danske Bank A/S - Reg 0.125% 14/02/2022	EUR	225 948	232 337	0.02
900 000	DLR Kredit A/S 1.000% 01/04/2025	DKK	151 840	145 671	0.01
300 000	Jyske Realkredit A/S 0.250% 01/07/2023	EUR	364 060	351 840	0.02
200 000	Jyske Realkredit A/S 0.500% 01/10/2026	EUR	248 596	239 379	0.02
1 000 000	Jyske Realkredit A/S 1.000% 01/10/2024	DKK	168 328	161 639	0.01
1 500 000	Jyske Realkredit A/S 1.000% 01/04/2025	DKK	253 205	243 399	0.02
1 000 000	Jyske Realkredit A/S 1.000% 01/10/2025	DKK	169 527	162 719	0.01
200 000	Jyske Realkredit A/S - Reg 0.375% 01/07/2024	EUR	237 018	236 401	0.02
5 300 000	Nordea Kredit Realkreditaktieselskab 1.000% 01/04/2026	DKK	874 150	863 921	0.06
2 000 000	Nordea Kredit Realkreditaktieselskab - Reg 1.000% 01/10/2021	DKK	319 277	311 716	0.02
1 000 000	Nykredit Realkredit A/S 1.000% 01/01/2027	DKK	170 596	163 434	0.01
4 800 000	Nykredit Realkredit A/S 1.000% 01/01/2028	DKK	791 690	784 724	0.06

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Schedule of investments as at September 30, 2021 (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.)					
3 500 000	Nykredit Realkredit A/S 2.000% 01/01/2026	DKK	616 891	593 244	0.04
443 528	Realkredit Danmark A/S 0.000% 01/10/2040	DKK	67 261	62 750	0.00
Total Denmark			4 658 387	4 553 174	0.32
Finland					
100 000	Aktia Bank Oyj - Reg 0.375% 05/03/2026	EUR	113 408	119 215	0.01
200 000	Danske Mortgage Bank Plc. - Reg 0.010% 14/01/2028	EUR	244 865	233 374	0.02
300 000	Nordea Kiinnitysluottopankki Oyj 0.625% 23/05/2025	EUR	374 253	359 880	0.02
700 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.125% 18/06/2027	EUR	840 272	824 958	0.06
200 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.250% 28/02/2023	EUR	245 887	234 254	0.02
500 000	Nordea Kiinnitysluottopankki Oyj - Reg 0.250% 18/03/2026	EUR	593 088	592 731	0.04
200 000	OP Mortgage Bank 0.010% 19/11/2030	EUR	239 808	229 855	0.02
500 000	OP Mortgage Bank 0.050% 25/03/2031	EUR	602 045	575 344	0.04
200 000	OP Mortgage Bank 0.250% 13/03/2024	EUR	243 977	235 728	0.02
300 000	OP Mortgage Bank 1.000% 28/11/2024	EUR	377 375	363 014	0.02
500 000	OP Mortgage Bank - Reg 0.625% 01/09/2025	EUR	630 815	600 935	0.04
150 000	OP Mortgage Bank - Reg 0.625% 15/02/2029	EUR	168 591	182 370	0.01
200 000	SP-Kiinnitysluottopankki Oyj 0.125% 24/10/2022	EUR	237 315	233 333	0.02
100 000	Suomen Hypoteekkiyhdistys 0.010% 24/03/2031	EUR	119 367	113 994	0.01
100 000	Suomen Hypoteekkiyhdistys - Reg 0.500% 13/03/2026	EUR	113 122	119 516	0.01
Total Finland			5 144 188	5 018 501	0.36
France					
500 000	Arkea Home Loans SFH S.A. 0.010% 04/10/2030	EUR	599 846	573 246	0.04
200 000	Arkea Home Loans SFH S.A. - Reg 1.500% 01/06/2033	EUR	235 323	263 800	0.02
400 000	AXA Bank Europe SCF 0.125% 01/10/2024	EUR	489 027	469 876	0.03
100 000	AXA Bank Europe SCF 0.250% 09/06/2040	EUR	115 395	109 931	0.01
100 000	AXA Bank Europe SCF - Reg 0.010% 22/01/2027	EUR	110 908	116 795	0.01
100 000	AXA Bank Europe SCF - Reg 1.375% 18/04/2033	EUR	123 473	130 099	0.01
200 000	AXA Home Loan SFH S.A. 0.125% 25/06/2035	EUR	233 603	223 098	0.02
200 000	AXA Home Loan SFH S.A. - Reg 0.050% 05/07/2027	EUR	251 898	233 935	0.02
300 000	BPCE SFH S.A. 0.010% 29/01/2029	EUR	364 061	347 922	0.02
300 000	BPCE SFH S.A. 0.010% 18/03/2031	EUR	357 871	342 748	0.02
500 000	BPCE SFH S.A. 0.375% 10/02/2023	EUR	606 334	586 237	0.04
200 000	BPCE SFH S.A. 0.375% 18/03/2041	EUR	235 162	224 429	0.02
200 000	BPCE SFH S.A. 0.625% 29/05/2031	EUR	253 612	241 816	0.02
1 100 000	BPCE SFH S.A. 0.750% 27/11/2026	EUR	1 390 117	1 335 739	0.09
200 000	BPCE SFH S.A. - Reg 0.010% 29/01/2036	EUR	240 946	218 049	0.02
200 000	BPCE SFH S.A. - Reg 0.500% 23/01/2035	EUR	232 350	235 155	0.02
200 000	BPCE SFH S.A. - Reg 0.750% 02/09/2025	EUR	246 095	241 117	0.02
100 000	BPCE SFH S.A. - Reg 0.875% 13/04/2028	EUR	132 615	122 985	0.01
200 000	BPCE SFH S.A. - Reg 1.000% 08/06/2029	EUR	239 880	249 178	0.02

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
300 000	BPCE SFH S.A. - Reg 2.375% 29/11/2023	EUR	351 909	368 765	0.03
300 000	Caisse de Refinancement de l'Habitat S.A. 0.010% 08/10/2029	EUR	362 754	346 577	0.02
300 000	Caisse de Refinancement de l'Habitat S.A. 0.125% 30/04/2027	EUR	367 771	352 893	0.02
700 000	Caisse de Refinancement de l'Habitat S.A. 2.400% 17/01/2025	EUR	909 666	884 506	0.06
100 000	Caisse de Refinancement de l'Habitat S.A. 3.900% 20/10/2023	EUR	134 141	126 246	0.01
200 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.010% 27/11/2026	EUR	221 879	234 014	0.02
200 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.010% 07/02/2028	EUR	240 078	232 991	0.02
100 000	Caisse de Refinancement de l'Habitat S.A. - Reg 0.250% 07/02/2035	EUR	109 124	114 000	0.01
500 000	Caisse Refinance L Habit 4.000% 17/06/2022	EUR	618 532	597 956	0.04
500 000	Cie de Financement Foncier S.A. 0.500% 04/09/2024	EUR	615 728	593 991	0.04
1 000 000	Cie de Financement Foncier S.A. 0.750% 29/05/2026	EUR	1 260 429	1 210 998	0.09
200 000	Cie de Financement Foncier S.A. 0.750% 11/01/2028	EUR	253 754	243 887	0.02
500 000	Cie de Financement Foncier S.A. 0.875% 11/09/2028	EUR	641 475	616 063	0.04
500 000	Cie de Financement Foncier S.A. 2.000% 07/05/2024	EUR	640 246	615 478	0.04
200 000	Cie de Financement Foncier S.A. - Reg 0.010% 10/11/2027	EUR	223 837	233 220	0.02
500 000	Cie de Financement Foncier S.A. - Reg 0.010% 25/09/2030	EUR	603 058	573 738	0.04
600 000	Cie de Financement Foncier S.A. - Reg 0.250% 11/04/2023	EUR	735 971	703 089	0.05
300 000	Cie de Financement Foncier S.A. - Reg 0.325% 12/09/2023	EUR	361 272	352 895	0.02
300 000	Cie de Financement Foncier S.A. - Reg 0.375% 11/12/2024	EUR	356 440	355 598	0.02
200 000	Cie de Financement Foncier S.A. - Reg 0.375% 09/04/2027	EUR	223 754	238 387	0.02
200 000	Cie de Financement Foncier S.A. - Reg 1.250% 15/11/2032	EUR	238 404	256 760	0.02
500 000	Credit Agricole Home Loan SFH S.A. 0.250% 23/02/2024	EUR	609 699	588 682	0.04
500 000	Credit Agricole Home Loan SFH S.A. 0.375% 24/03/2023	EUR	610 494	586 759	0.04
300 000	Credit Agricole Home Loan SFH S.A. 0.625% 11/09/2023	EUR	368 817	354 931	0.02
500 000	Credit Agricole Home Loan SFH S.A. 0.750% 05/05/2027	EUR	632 730	608 614	0.04
300 000	Credit Agricole Home Loan SFH S.A. 0.875% 11/08/2028	EUR	384 681	369 786	0.03
500 000	Credit Agricole Home Loan SFH S.A. 0.875% 06/05/2034	EUR	647 125	617 767	0.04

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Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
France (cont.)					
200 000	Credit Agricole Home Loan SFH S.A. 1.000% 16/01/2029	EUR	232 232	248 993	0.02
200 000	Credit Agricole Home Loan SFH S.A. 1.375% 03/02/2032	EUR	271 169	259 385	0.02
400 000	Credit Agricole Home Loan SFH S.A. - Reg 0.010% 03/11/2031	EUR	465 846	455 055	0.03
600 000	Credit Agricole Home Loan SFH S.A. - Reg 0.500% 03/04/2025	EUR	714 799	715 281	0.05
300 000	Credit Agricole Home Loan SFH S.A. - Reg 0.625% 28/11/2022	EUR	360 423	352 197	0.02
100 000	Credit Agricole Home Loan SFH S.A. - Reg 1.500% 28/09/2038	EUR	115 764	135 105	0.01
300 000	Credit Agricole Public Sector SCF S.A. 0.010% 13/09/2028	EUR	366 392	348 125	0.02
200 000	Credit Agricole Public Sector SCF S.A. 0.250% 31/10/2026	EUR	246 009	236 692	0.02
200 000	Credit Agricole Public Sector SCF S.A. 0.625% 29/03/2029	EUR	226 376	242 179	0.02
300 000	Credit Mutuel Home Loan SFH S.A. 0.010% 06/05/2031	EUR	359 603	342 374	0.02
300 000	Credit Mutuel Home Loan SFH S.A. 0.750% 15/09/2027	EUR	380 412	365 658	0.03
1 100 000	Credit Mutuel Home Loan SFH S.A. 0.875% 07/04/2026	EUR	1 394 437	1 338 715	0.09
500 000	Credit Mutuel Home Loan SFH S.A. - Reg 0.625% 02/02/2026	EUR	617 230	601 412	0.04
200 000	Credit Mutuel Home Loan SFH S.A. - Reg 1.000% 30/04/2028	EUR	231 285	247 969	0.02
300 000	Credit Mutuel Home Loan SFH S.A. - Reg 1.750% 19/06/2024	EUR	386 158	367 871	0.03
200 000	HSBC SFH France S.A. - Reg 0.375% 11/03/2022	EUR	237 980	232 688	0.02
200 000	La Banque Postale Home Loan SFH S.A. 0.250% 12/02/2035	EUR	238 947	227 691	0.02
200 000	La Banque Postale Home Loan SFH S.A. 0.625% 23/06/2027	EUR	251 911	241 931	0.02
200 000	La Banque Postale Home Loan SFH S.A. - Reg 0.010% 22/10/2029	EUR	239 440	231 037	0.02
400 000	La Banque Postale Home Loan SFH S.A. - Reg 0.175% 22/04/2022	EUR	474 787	465 357	0.03
200 000	MMB SCF SACA 0.010% 20/09/2031	EUR	233 789	226 507	0.02
100 000	MMB SCF SACA - Reg 0.750% 31/10/2025	EUR	113 499	120 418	0.01
300 000	Societe Generale SFH S.A. 0.010% 05/02/2031	EUR	358 915	343 544	0.02
500 000	Societe Generale SFH S.A. 0.250% 23/01/2024	EUR	611 736	588 422	0.04
500 000	Societe Generale SFH S.A. 0.500% 30/01/2025	EUR	619 584	595 492	0.04
200 000	Societe Generale SFH S.A. - Reg 0.750% 29/01/2027	EUR	257 877	243 089	0.02
600 000	Societe Generale SFH S.A. - Reg 2.000% 29/04/2024	EUR	744 672	738 309	0.05
	Total France		29 933 556	29 156 242	2.07

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Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany					
200 000	Aareal Bank AG 0.010% 01/02/2028	EUR	242 879	233 392	0.02
500 000	Aareal Bank AG 0.125% 31/07/2023	EUR	608 615	585 596	0.04
600 000	Aareal Bank AG 0.625% 14/02/2025	USD	596 264	593 983	0.04
200 000	Aareal Bank AG - Reg 0.125% 01/02/2024	EUR	223 802	234 749	0.02
300 000	Bausparkasse Schwaebisch Hall AG 0.200% 27/04/2033	EUR	361 124	346 006	0.02
500 000	Bayerische Landesbank 0.250% 14/01/2025	EUR	615 383	591 085	0.04
300 000	Bayerische Landesbank - Reg 0.750% 19/01/2028	EUR	363 109	366 491	0.03
500 000	Berlin Hyp AG 0.010% 29/08/2022	EUR	604 069	582 390	0.04
300 000	Berlin Hyp AG 0.010% 24/01/2028	EUR	364 885	350 484	0.02
300 000	Berlin Hyp AG 0.010% 27/01/2031	EUR	360 799	344 625	0.02
325 000	Berlin Hyp AG - Reg 0.010% 02/09/2030	EUR	388 814	374 498	0.03
200 000	Berlin Hyp AG - Reg 0.375% 21/02/2025	EUR	237 472	237 456	0.02
300 000	Commerzbank AG 0.010% 11/03/2030	EUR	360 775	346 159	0.02
200 000	Commerzbank AG 0.125% 09/01/2024	EUR	224 351	234 692	0.02
400 000	Commerzbank AG 0.625% 28/05/2025	EUR	497 477	479 448	0.03
300 000	Commerzbank AG 0.625% 24/08/2027	EUR	379 166	363 171	0.03
200 000	Commerzbank AG 1.250% 09/01/2034	EUR	285 024	258 163	0.02
500 000	Commerzbank AG - Reg 0.250% 26/01/2022	EUR	593 341	580 861	0.04
100 000	Commerzbank AG - Reg 0.875% 18/04/2028	EUR	123 015	123 147	0.01
300 000	Deutsche Apotheker-und Aertztebank eG 0.010% 06/02/2029	EUR	362 524	348 088	0.02
200 000	Deutsche Apotheker-und Aertztebank eG 0.500% 14/02/2025	EUR	246 246	238 330	0.02
300 000	Deutsche Bank AG 0.250% 15/05/2023	EUR	365 342	351 608	0.02
200 000	Deutsche Bank AG 0.250% 08/03/2024	EUR	243 821	235 465	0.02
300 000	Deutsche Bank AG 0.500% 22/01/2026	EUR	373 582	358 757	0.03
200 000	Deutsche Bank AG - Reg 0.010% 02/10/2029	EUR	218 856	231 110	0.02
500 000	Deutsche Hypothekenbank AG 0.500% 29/06/2026	EUR	623 333	598 666	0.04
200 000	Deutsche Hypothekenbank AG - Reg 0.125% 20/04/2022	EUR	237 624	232 594	0.02
100 000	Deutsche Hypothekenbank AG - Reg 0.750% 05/03/2029	EUR	113 330	122 229	0.01
300 000	Deutsche Kreditbank AG 0.625% 22/09/2023	EUR	367 522	354 998	0.03
100 000	Deutsche Kreditbank AG - Reg 0.875% 02/10/2028	EUR	116 894	123 324	0.01
100 000	Deutsche Pfandbriefbank AG 0.100% 21/01/2028	EUR	111 208	117 151	0.01
300 000	Deutsche Pfandbriefbank AG 0.500% 19/01/2023	EUR	364 233	352 061	0.02
500 000	Deutsche Pfandbriefbank AG 0.500% 22/05/2024	EUR	616 748	592 813	0.04
300 000	Deutsche Pfandbriefbank AG 0.625% 30/08/2027	EUR	344 391	362 852	0.03
800 000	Deutsche Pfandbriefbank AG - Reg 0.500% 19/01/2024	USD	799 412	796 682	0.06
500 000	DZ HYP AG 0.010% 12/09/2025	EUR	610 547	586 691	0.04
500 000	DZ HYP AG 0.010% 15/01/2027	EUR	609 016	585 694	0.04
400 000	DZ HYP AG 0.010% 20/04/2029	EUR	484 156	464 339	0.03
500 000	DZ HYP AG 0.010% 29/03/2030	EUR	601 916	576 852	0.04
200 000	DZ HYP AG 0.250% 30/06/2023	EUR	247 364	234 713	0.02

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Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Germany (cont.)					
300 000	DZ HYP AG - Reg 0.010% 29/01/2024	EUR	359 997	351 200	0.02
100 000	DZ HYP AG - Reg 0.010% 27/10/2028	EUR	124 316	116 343	0.01
500 000	DZ HYP AG - Reg 0.500% 13/11/2025	EUR	567 238	598 529	0.04
400 000	DZ HYP AG - Reg 0.875% 18/01/2030	EUR	512 194	495 257	0.04
75 000	DZ HYP AG - Reg 0.875% 17/04/2034	EUR	83 969	92 897	0.01
200 000	Hamburg Commercial Bank AG 0.375% 12/07/2023	EUR	243 128	234 998	0.02
200 000	ING-DiBa AG 1.250% 09/10/2033	EUR	270 163	258 675	0.02
300 000	ING-DiBa AG - Reg 0.125% 23/05/2027	EUR	334 180	353 197	0.02
300 000	Landesbank Baden-Wuerttemberg 0.010% 16/07/2027	EUR	365 367	350 772	0.02
500 000	Landesbank Baden-Wuerttemberg - Reg 0.000% 25/10/2022	EUR	573 933	582 704	0.04
500 000	Landesbank Hessen-Thueringen Girozentrale 0.000% 03/07/2024	EUR	611 518	585 820	0.04
200 000	Landesbank Hessen-Thueringen Girozentrale 0.010% 22/01/2025	EUR	243 199	234 623	0.02
300 000	Landesbank Hessen-Thueringen Girozentrale 0.500% 16/01/2026	EUR	374 423	359 221	0.03
400 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.000% 12/01/2022	EUR	451 619	464 280	0.03
300 000	Landesbank Hessen-Thueringen Girozentrale - Reg 0.875% 20/03/2028	EUR	350 604	369 594	0.03
1 000 000	Muenchener Hypothekenbank eG 0.010% 05/09/2023	EUR	1 214 520	1 169 323	0.08
200 000	Muenchener Hypothekenbank eG 0.010% 19/10/2039	EUR	223 036	212 920	0.01
300 000	Muenchener Hypothekenbank eG 0.250% 02/05/2036	EUR	358 580	340 280	0.02
100 000	Muenchener Hypothekenbank eG - Reg 1.000% 18/04/2039	EUR	111 476	126 031	0.01
300 000	Norddeutsche Landesbank-Girozentrale 0.750% 18/01/2028	EUR	382 059	365 555	0.03
200 000	Norddeutsche Landesbank-Girozentrale - Reg 0.625% 18/01/2027	EUR	237 290	241 331	0.02
700 000	UniCredit Bank AG 0.010% 10/03/2031	EUR	836 205	802 229	0.06
300 000	UniCredit Bank AG 0.010% 21/01/2036	EUR	344 628	329 268	0.02
400 000	UniCredit Bank AG 0.500% 04/05/2026	EUR	497 752	479 235	0.03
300 000	UniCredit Bank AG - Reg 0.010% 15/09/2028	EUR	360 032	349 152	0.02
600 000	UniCredit Bank AG - Reg 1.875% 09/04/2024	EUR	741 709	735 359	0.05
	Total Germany		26 261 564	25 690 206	1.82
Iceland					
300 000	Arion Banki HF 0.050% 05/10/2026	EUR	349 421	347 424	0.02
	Total Iceland		349 421	347 424	0.02
Ireland					
175 000	Bank of Ireland Mortgage Bank - Reg 0.625% 14/03/2025	EUR	216 505	209 104	0.01
	Total Ireland		216 505	209 104	0.01

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Schedule of investments as at September 30, 2021 (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					
200 000	Banca Monte dei Paschi di Siena SpA 0.875% 08/10/2026	EUR	249 606	241 320	0.02
300 000	Banca Monte dei Paschi di Siena SpA 2.000% 29/01/2024	EUR	379 541	366 122	0.02
400 000	Banca Monte dei Paschi di Siena SpA - Reg 2.875% 16/07/2024	EUR	518 075	503 374	0.03
500 000	Banco BPM SpA 1.000% 23/01/2025	EUR	626 298	603 235	0.04
200 000	Banco BPM SpA - Reg 0.750% 31/03/2022	EUR	237 511	233 145	0.02
100 000	Banco di Desio e della Brianza SpA - Reg 0.375% 24/07/2026	EUR	111 900	118 607	0.01
200 000	Credit Agricole Italia SpA 0.250% 30/09/2024	EUR	243 873	235 598	0.02
200 000	Credit Agricole Italia SpA 0.875% 16/06/2023	EUR	249 560	236 713	0.02
500 000	Credit Agricole Italia SpA 1.125% 21/03/2025	EUR	631 971	607 482	0.04
100 000	Credit Agricole Italia SpA - Reg 0.125% 15/03/2033	EUR	117 069	113 511	0.01
200 000	Credit Agricole Italia SpA - Reg 0.875% 31/01/2022	EUR	237 734	232 782	0.02
300 000	Credit Agricole Italia SpA - Reg 1.000% 17/01/2045	EUR	369 722	372 681	0.03
200 000	Credito Emiliano SpA 0.010% 07/07/2028	EUR	236 715	231 954	0.02
200 000	Iccrea Banca SpA 0.010% 23/09/2028	EUR	235 483	231 167	0.02
500 000	Intesa Sanpaolo SpA 0.500% 15/07/2024	EUR	614 604	593 261	0.04
500 000	Intesa Sanpaolo SpA 1.000% 25/09/2025	EUR	634 193	608 696	0.04
300 000	Intesa Sanpaolo SpA 1.125% 16/06/2027	EUR	387 534	372 696	0.03
300 000	Intesa Sanpaolo SpA - Reg 0.500% 05/03/2024	EUR	340 050	355 327	0.02
200 000	Intesa Sanpaolo SpA - Reg 3.250% 10/02/2026	EUR	266 527	267 407	0.02
400 000	Mediobanca Banca di Credito Finanziario SpA 0.010% 03/02/2031	EUR	478 633	456 487	0.03
150 000	Mediobanca Banca di Credito Finanziario SpA - Reg 1.250% 24/11/2029	EUR	177 481	190 512	0.01
100 000	Mediobanca Banca di Credito Finanziario SpA - Reg 3.625% 17/10/2023	EUR	131 934	125 515	0.01
400 000	UniCredit SpA 5.250% 30/04/2023	EUR	524 875	505 359	0.03
200 000	UniCredit SpA - Reg 0.375% 31/10/2026	EUR	232 301	236 597	0.02
100 000	Unione di Banche Italiane SpA - Reg 0.375% 14/09/2026	EUR	125 658	118 995	0.01
600 000	Unione di Banche Italiane SpA - Reg 1.000% 27/01/2023	EUR	717 955	708 601	0.05
	Total Italy		9 076 803	8 867 144	0.63
Japan					
400 000	Sumitomo Mitsui Banking Corp. 0.010% 10/09/2025	EUR	484 012	465 586	0.03
100 000	Sumitomo Mitsui Banking Corp. - Reg 0.409% 07/11/2029	EUR	110 738	117 578	0.01
100 000	Sumitomo Mitsui Banking Corp. - Reg 0.550% 06/11/2023	EUR	125 012	117 877	0.01
	Total Japan		719 762	701 041	0.05

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Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Jersey					
300 000	AA Bond Co. Ltd. 5.500% 31/07/2027	GBP	458 812	461 633	0.03
	Total Jersey		458 812	461 633	0.03
Luxembourg					
100 000	NORD Via LB Luxembourg S.A. Covered Bond Bank - Reg 0.050% 28/01/2025	EUR	110 728	116 506	0.01
	Total Luxembourg		110 728	116 506	0.01
Netherlands					
200 000	ABN AMRO Bank NV 1.125% 12/01/2032	EUR	266 634	253 681	0.02
700 000	ABN AMRO Bank NV 1.375% 12/01/2037	EUR	972 192	921 240	0.06
200 000	ABN AMRO Bank NV 1.450% 12/04/2038	EUR	281 694	267 640	0.02
500 000	ABN AMRO Bank NV 3.500% 21/09/2022	EUR	626 367	602 098	0.04
400 000	ABN AMRO BANK NV 1.250% 10/01/2033	EUR	539 058	514 504	0.03
300 000	ABN AMRO Bank NV - Reg 1.000% 13/04/2031	EUR	356 970	376 001	0.03
300 000	ABN AMRO Bank NV - Reg 1.125% 23/04/2039	EUR	335 553	384 056	0.03
500 000	ABN AMRO Bank NV - Reg 2.375% 23/01/2024	EUR	591 234	617 112	0.04
300 000	ABN AMRO Bank NV - Reg 3.375% 15/08/2031	CHF	396 096	425 158	0.03
100 000	Achmea Bank NV 0.250% 29/09/2036	EUR	115 369	112 117	0.01
100 000	Achmea Bank NV - Reg 0.375% 22/11/2024	EUR	118 410	118 281	0.01
100 000	Aegon Bank NV 0.010% 16/11/2025	EUR	122 002	116 866	0.01
300 000	Aegon Bank NV 0.375% 21/11/2024	EUR	370 121	354 765	0.02
200 000	Aegon Bank NV - Reg 0.250% 25/05/2023	EUR	244 654	234 214	0.02
200 000	Cooperatieve Rabobank UA 0.250% 31/05/2024	EUR	244 164	235 742	0.02
200 000	Cooperatieve Rabobank UA - Reg 0.000% 21/06/2027	EUR	224 014	233 498	0.02
300 000	Cooperatieve Rabobank UA - Reg 0.010% 27/11/2040	EUR	338 154	313 475	0.02
1 000 000	Cooperatieve Rabobank UA - Reg 0.875% 01/02/2029	EUR	1 269 243	1 233 515	0.09
300 000	Cooperatieve Rabobank UA - Reg 1.500% 26/04/2038	EUR	415 526	404 155	0.03
200 000	de Volksbank NV 0.125% 19/11/2040	EUR	225 723	214 702	0.01
100 000	de Volksbank NV - Reg 0.500% 30/01/2026	EUR	113 368	119 580	0.01
500 000	ING Bank NV 1.875% 22/05/2023	EUR	628 509	601 772	0.04
300 000	ING Bank NV - Reg 0.875% 11/04/2028	EUR	365 448	369 554	0.02
100 000	Nationale-Nederlanden Bank NV Netherlands 0.050% 24/09/2035	EUR	115 477	110 423	0.01
100 000	Nationale-Nederlanden Bank NV Netherlands 0.375% 04/03/2041	EUR	118 067	112 398	0.01
200 000	Nationale-Nederlanden Bank NV Netherlands 1.000% 25/09/2028	EUR	257 847	247 778	0.02
200 000	Nationale-Nederlanden Bank NV - Reg 0.625% 11/09/2025	EUR	232 935	239 532	0.02
300 000	NIBC Bank NV 0.125% 21/04/2031	EUR	358 106	344 191	0.02
200 000	NIBC Bank NV - Reg 1.000% 24/01/2028	EUR	234 914	246 205	0.02
	Total Netherlands		10 477 849	10 324 253	0.73
New Zealand					
200 000	ANZ New Zealand Int'l Ltd. - Reg 0.125% 22/09/2023	EUR	224 349	234 117	0.02

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Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
New Zealand (cont.)					
300 000	ASB Finance Ltd 0.250% 21/05/2031	EUR	364 014	346 670	0.02
200 000	BNZ International Funding Ltd 0.625% 03/07/2025	EUR	247 918	239 063	0.02
500 000	Westpac Securities NZ Ltd 0.500% 17/01/2024	EUR	614 432	591 153	0.04
Total New Zealand			1 450 713	1 411 003	0.10
Norway					
300 000	DNB Boligkredditt A/S 0.010% 08/10/2027	EUR	364 594	349 814	0.02
300 000	DNB Boligkredditt A/S 0.010% 12/05/2028	EUR	363 142	348 723	0.02
500 000	DNB Boligkredditt A/S 0.250% 18/04/2023	EUR	606 043	585 798	0.04
600 000	DNB Boligkredditt A/S 0.625% 14/01/2026	EUR	749 932	720 851	0.05
500 000	DNB Boligkredditt A/S 144A 2.500% 28/03/2022	USD	500 128	505 555	0.04
700 000	DNB Boligkredditt A/S - Reg 0.375% 20/11/2024	EUR	828 766	829 515	0.06
150 000	Eika Boligkredditt A/S 0.125% 16/06/2031	EUR	182 164	172 643	0.01
400 000	Eika Boligkredditt A/S 0.375% 26/02/2025	EUR	493 130	474 237	0.03
200 000	Eika Boligkredditt A/S - Reg 0.010% 23/03/2028	EUR	241 428	232 541	0.02
200 000	Eika Boligkredditt A/S - Reg 0.375% 20/04/2023	EUR	240 352	234 846	0.02
500 000	SpareBank 1 Boligkredditt A/S 0.010% 22/09/2027	EUR	606 262	583 126	0.04
200 000	SpareBank 1 Boligkredditt A/S 0.125% 12/05/2031	EUR	241 762	230 384	0.02
300 000	SpareBank 1 Boligkredditt A/S 0.250% 30/08/2026	EUR	370 214	355 210	0.02
200 000	SpareBank 1 Boligkredditt A/S 1.750% 18/12/2023	GBP	287 000	275 970	0.02
200 000	SpareBank 1 Boligkredditt A/S - Reg 0.125% 05/11/2029	EUR	220 541	232 580	0.02
300 000	SpareBank 1 Boligkredditt A/S - Reg 0.375% 19/06/2023	EUR	360 965	352 636	0.02
200 000	SpareBank 1 Boligkredditt A/S - Reg 0.500% 30/01/2025	EUR	245 143	238 182	0.02
300 000	Sparebanken Soer Boligkredditt A/S 0.010% 26/01/2028	EUR	364 349	349 009	0.02
200 000	Sparebanken Soer Boligkredditt A/S - Reg 0.375% 20/02/2023	EUR	246 870	234 496	0.02
300 000	Sparebanken Vest Boligkredditt A/S 0.010% 24/11/2025	EUR	365 955	351 127	0.02
200 000	Sparebanken Vest Boligkredditt A/S - Reg 0.750% 27/02/2025	EUR	246 707	240 115	0.02
200 000	SR-Boligkredditt A/S 0.010% 10/03/2031	EUR	237 505	228 104	0.02
500 000	SR-Boligkredditt A/S 0.375% 03/10/2024	EUR	615 406	592 023	0.04
200 000	SR-Boligkredditt A/S 0.750% 17/10/2025	EUR	250 107	241 148	0.02
100 000	SR-Boligkredditt A/S - Reg 0.010% 25/02/2030	EUR	121 614	114 962	0.01
Total Norway			9 350 079	9 073 595	0.64
Poland					
200 000	PKO Bank Hipoteczny S.A. - Reg 0.625% 24/01/2023	EUR	238 135	234 653	0.02
Total Poland			238 135	234 653	0.02
Portugal					
100 000	Banco BPI S.A. - Reg 0.250% 22/03/2024	EUR	113 007	117 725	0.01
300 000	Banco Santander Totta S.A. - Reg 0.875% 25/04/2024	EUR	367 391	358 126	0.02
200 000	Caixa Economica Montepio Geral Caixa Economica Bancaria S.A. - Reg 0.875% 17/10/2022	EUR	238 836	234 601	0.02
Total Portugal			719 234	710 452	0.05

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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					
150 000	Oversea-Chinese Banking Corp. Ltd. - Reg 0.375% 01/03/2023	EUR	184 537	175 621	0.01
300 000	United Overseas Bank Ltd. 0.000% 25/05/2029	EUR	365 885	347 528	0.03
150 000	United Overseas Bank Ltd. - Reg 0.010% 01/12/2027	EUR	180 521	174 073	0.01
Total Singapore			730 943	697 222	0.05
Slovakia					
300 000	Prima Banka Slovensko A/S 0.010% 14/09/2027	EUR	357 699	347 840	0.02
300 000	Vseobecna Uverova Banka A/S 0.010% 24/03/2026	EUR	365 240	349 825	0.03
100 000	Vseobecna Uverova Banka A/S - Reg 0.500% 26/06/2029	EUR	112 137	119 399	0.01
Total Slovakia			835 076	817 064	0.06
South Korea					
200 000	KEB Hana Bank - Reg 0.010% 26/01/2026	EUR	244 452	232 815	0.02
150 000	Kookmin Bank - Reg 0.052% 15/07/2025	EUR	169 912	175 113	0.01
Total South Korea			414 364	407 928	0.03
Spain					
100 000	Abanca Corp. Bancaria S.A. - Reg 0.750% 28/05/2029	EUR	111 230	121 664	0.01
200 000	AYT Cédulas Cajas Global 4.750% 25/05/2027	EUR	283 559	291 917	0.02
400 000	AYT Cédulas Cajas X 3.750% 30/06/2025	EUR	550 163	530 559	0.04
500 000	Banco Bilbao Vizcaya Argentaria S.A. 0.625% 18/03/2023	EUR	596 438	588 319	0.04
600 000	Banco Bilbao Vizcaya Argentaria S.A. 0.875% 22/11/2026	EUR	763 585	732 102	0.05
200 000	Banco de Sabadell S.A. 0.625% 10/06/2024	EUR	246 044	237 691	0.02
200 000	Banco de Sabadell S.A. - Reg 0.875% 12/11/2021	EUR	237 715	232 120	0.02
600 000	Banco de Sabadell S.A. - Reg 1.000% 26/04/2027	EUR	760 180	736 779	0.05
2 200 000	Banco Santander S.A. 1.125% 27/11/2024	EUR	2 769 626	2 665 803	0.19
200 000	Banco Santander S.A. 4.625% 04/05/2027	EUR	286 913	293 703	0.02
500 000	Banco Santander S.A. - Reg 0.875% 09/05/2031	EUR	568 660	618 264	0.04
100 000	Banco Santander S.A. - Reg 1.000% 07/04/2025	EUR	119 997	121 041	0.01
300 000	Bankia S.A. 1.000% 14/03/2023	EUR	366 716	354 744	0.02
500 000	Bankia S.A. 1.000% 25/09/2025	EUR	631 280	606 652	0.04
400 000	Bankia S.A. 4.000% 03/02/2025	EUR	502 151	530 141	0.04
200 000	Bankinter S.A. - Reg 0.875% 03/08/2022	EUR	238 461	234 305	0.02
700 000	CaixaBank S.A. 1.250% 11/01/2027	EUR	904 559	868 858	0.06
500 000	CaixaBank S.A. 2.625% 21/03/2024	EUR	644 479	622 093	0.04
100 000	CaixaBank S.A. 4.125% 24/03/2036	EUR	187 149	175 498	0.01
500 000	CaixaBank S.A. - Reg 0.625% 27/03/2025	EUR	615 767	597 267	0.04
100 000	Caja Rural de Navarra SCC - Reg 0.875% 08/05/2025	EUR	121 290	120 095	0.01
200 000	Cajamar Caja Rural SCC 0.875% 18/06/2023	EUR	245 423	236 378	0.02
200 000	Cédulas TDA 6 Fondo de Titulización de Activos 3.875% 23/05/2025	EUR	264 690	266 214	0.02
200 000	Deutsche Bank S.A. Espanola - Reg 0.500% 11/03/2024	EUR	231 262	236 266	0.02

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Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Spain (cont.)					
200 000	Eurocaja Rural SCC 0.125% 22/09/2031	EUR	235 050	228 244	0.02
100 000	Eurocaja Rural SCC - Reg 0.875% 01/10/2021	EUR	118 754	115 895	0.01
300 000	Ibercaja Banco S.A. 0.250% 18/10/2023	EUR	365 163	351 291	0.02
300 000	Kutxabank S.A. 1.250% 22/09/2025	EUR	381 243	367 599	0.03
200 000	Liberbank S.A. - Reg 0.250% 25/09/2029	EUR	239 182	233 299	0.02
200 000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.250% 28/03/2027	EUR	297 468	286 313	0.02
200 000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.250% 10/04/2031	EUR	293 333	319 380	0.02
Total Spain			14 177 530	13 920 494	0.99
Sweden					
4 000 000	Danske Hypotek AB 1.000% 18/12/2024	SEK	488 588	468 776	0.03
4 000 000	Danske Hypotek AB 1.000% 17/12/2025	SEK	487 873	467 975	0.03
4 000 000	Danske Hypotek AB - Reg 1.000% 21/12/2022	SEK	477 345	463 378	0.03
1 500 000	Lansforsakringar Hypotek AB 0.500% 20/09/2028	SEK	176 448	167 571	0.01
3 600 000	Lansforsakringar Hypotek AB 1.000% 15/09/2027	SEK	439 762	418 215	0.03
5 000 000	Lansforsakringar Hypotek AB 1.250% 20/09/2023	SEK	607 803	585 638	0.04
3 600 000	Lansforsakringar Hypotek AB 1.250% 17/09/2025	SEK	443 610	425 315	0.03
3 700 000	Lansforsakringar Hypotek AB 1.500% 18/09/2024	SEK	457 120	439 638	0.03
100 000	Lansforsakringar Hypotek AB - Reg 0.625% 27/03/2025	EUR	122 380	119 572	0.01
2 500 000	Lansforsakringar Hypotek AB - Reg 1.500% 16/09/2026	SEK	274 232	298 576	0.02
4 000 000	Nordea Hypotek AB 0.500% 16/09/2026	SEK	477 023	455 473	0.03
8 000 000	Nordea Hypotek AB 1.250% 20/09/2023	SEK	971 844	937 040	0.07
4 000 000	Nordea Hypotek AB - Reg 1.000% 08/04/2022	SEK	414 273	459 966	0.03
8 000 000	Nordea Hypotek AB - Reg 1.000% 18/09/2024	SEK	927 658	937 103	0.07
10 000 000	Nordea Hypotek AB - Reg 1.000% 17/09/2025	SEK	1 159 859	1 170 701	0.08
500 000	Skandinaviska Enskilda Banken AB 0.250% 20/06/2024	EUR	611 446	589 297	0.04
4 000 000	Skandinaviska Enskilda Banken AB 1.000% 19/12/2029	SEK	484 065	458 204	0.03
300 000	Skandinaviska Enskilda Banken AB - Reg 0.375% 09/02/2026	EUR	360 995	357 031	0.03
4 000 000	Skandinaviska Enskilda Banken AB - Reg 0.500% 16/12/2026	SEK	487 306	454 478	0.03
4 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 18/12/2024	SEK	422 488	468 790	0.03
6 000 000	Skandinaviska Enskilda Banken AB - Reg 1.000% 17/12/2025	SEK	729 586	702 311	0.05
6 000 000	Skandinaviska Enskilda Banken AB - Reg 1.500% 15/12/2021	SEK	723 871	688 125	0.05
300 000	Stadshypotek AB 0.125% 05/10/2026	EUR	366 946	353 094	0.03
500 000	Stadshypotek AB 0.375% 22/02/2023	EUR	606 741	586 423	0.04
300 000	Stadshypotek AB 0.500% 11/07/2025	EUR	371 628	358 182	0.03
6 000 000	Stadshypotek AB 0.500% 01/06/2026	SEK	715 876	684 675	0.05
10 000 000	Stadshypotek AB 1.500% 01/03/2024	SEK	1 228 274	1 182 930	0.08
300 000	Stadshypotek AB - Reg 0.375% 13/03/2026	EUR	338 805	357 094	0.03
12 000 000	Stadshypotek AB - Reg 1.000% 03/09/2025	SEK	1 451 584	1 405 184	0.10

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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.)					
7 000 000	Stadshypotek AB - Reg 1.500% 01/06/2023	SEK	738 185	821 152	0.06
10 000 000	Stadshypotek AB - Reg 1.500% 03/12/2024	SEK	1 173 268	1 189 796	0.08
5 000 000	Stadshypotek AB - Reg 2.000% 01/09/2028	SEK	615 649	616 123	0.04
200 000	Sveriges Sakerstallda Obligationer AB 0.010% 14/03/2030	EUR	241 895	229 507	0.02
6 000 000	Sveriges Sakerstallda Obligationer AB 0.250% 09/06/2027	SEK	702 695	669 361	0.05
4 000 000	Sveriges Sakerstallda Obligationer AB 1.000% 21/06/2023	SEK	482 533	465 589	0.03
4 000 000	Sveriges Sakerstallda Obligationer AB 1.000% 12/06/2024	SEK	485 885	468 304	0.03
2 000 000	Sveriges Sakerstallda Obligationer AB 1.000% 12/06/2030	SEK	240 618	227 787	0.02
500 000	Sveriges Sakerstallda Obligationer AB - Reg 0.250% 19/04/2023	EUR	560 940	585 919	0.04
100 000	Sveriges Sakerstallda Obligationer AB - Reg 0.375% 05/06/2029	EUR	129 143	118 796	0.01
6 000 000	Sveriges Sakerstallda Obligationer AB - Reg 0.500% 11/06/2025	SEK	712 038	690 099	0.05
300 000	Sveriges Sakerstallda Obligationer AB - Reg 0.875% 29/03/2027	EUR	382 730	366 826	0.03
2 000 000	Sveriges Sakerstallda Obligationer AB - Reg 2.000% 17/06/2026	SEK	225 513	244 044	0.02
200 000	Swedbank Hypotek AB 0.050% 28/05/2025	EUR	244 073	234 636	0.02
9 000 000	Swedbank Hypotek AB 1.000% 15/03/2023	SEK	1 084 260	1 045 241	0.07
5 000 000	Swedbank Hypotek AB 1.000% 20/12/2023	SEK	607 914	583 795	0.04
5 500 000	Swedbank Hypotek AB 1.000% 18/06/2025	SEK	671 611	643 928	0.05
3 000 000	Swedbank Hypotek AB 1.000% 18/03/2026	SEK	367 313	350 413	0.03
500 000	Swedbank Hypotek AB - Reg 0.450% 23/08/2023	EUR	615 102	589 480	0.04
125 000	Swedbank Hypotek AB - Reg 0.500% 05/02/2026	EUR	142 469	149 478	0.01
9 000 000	Swedbank Hypotek AB - Reg 1.000% 15/06/2022	SEK	1 085 182	1 037 042	0.07
3 000 000	Swedbank Hypotek AB - Reg 1.000% 18/09/2024	SEK	342 995	351 414	0.03
	Total Sweden		28 677 440	28 139 485	2.00
Switzerland					
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.000% 30/03/2026	CHF	1 112 713	1 085 016	0.08
300 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.000% 10/05/2045	CHF	313 357	298 375	0.02
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.125% 07/06/2028	CHF	1 115 832	1 085 598	0.08
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.125% 19/03/2031	CHF	1 100 561	1 069 112	0.07
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.125% 19/11/2032	CHF	548 595	530 117	0.04

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Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
Switzerland (cont.)					
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.125% 03/03/2033	CHF	548 440	529 078	0.04
800 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.125% 17/08/2040	CHF	863 466	828 515	0.06
2 600 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 29/07/2024	CHF	2 738 463	2 822 016	0.20
1 000 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 06/04/2027	CHF	1 061 408	1 082 298	0.08
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 15/06/2027	CHF	518 646	540 720	0.04
1 350 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 26/02/2030	CHF	1 427 606	1 438 133	0.10
60 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG - Reg 0.000% 20/05/2041	CHF	61 554	60 428	0.00
1 000 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.000% 02/10/2026	CHF	1 111 166	1 084 124	0.08
800 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.000% 13/03/2028	CHF	885 332	862 475	0.06
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.000% 21/06/2028	CHF	553 454	538 350	0.04
1 500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.000% 05/02/2029	CHF	1 652 461	1 608 670	0.11
750 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.100% 03/10/2031	CHF	822 319	796 913	0.06
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG 0.200% 12/06/2035	CHF	549 773	528 327	0.04
1 500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 25/07/2023	CHF	1 625 961	1 623 894	0.11
1 200 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 14/06/2024	CHF	1 236 951	1 302 209	0.09
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 15/02/2036	CHF	541 601	511 818	0.03
500 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.010% 05/02/2024	CHF	507 846	542 317	0.04
1 050 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.125% 23/04/2032	CHF	1 160 915	1 115 678	0.08
Total Switzerland			22 058 420	21 884 181	1.55
United Kingdom					
168 958	Aspire Defence Finance Plc. - B 4.674% 31/03/2040	GBP	274 267	292 693	0.02
500 000	Bank of Scotland Plc. 4.750% 08/06/2022	EUR	622 812	600 145	0.04
200 000	Broadgate Financing Plc. 4.821% 05/07/2033	GBP	357 963	346 248	0.02
125 000	Broadgate Financing Plc. - B - Reg 4.999% 05/10/2031	GBP	203 188	192 278	0.01
200 000	Channel Link Enterprises Finance Plc. - Reg FRN 30/06/2050	GBP	270 505	269 972	0.02
96 600	Greene King Finance Plc. - Reg 3.593% 15/03/2035	GBP	124 107	136 986	0.01
114 525	Greene King Finance Plc. - Reg 4.064% 15/03/2035	GBP	167 015	167 482	0.01

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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.)					
100 000	High Speed Rail Finance 1 Plc. - Reg 4.375% 01/11/2038	GBP	162 211	166 609	0.01
300 000	Lloyds Bank Plc. 0.125% 18/06/2026	EUR	367 037	352 087	0.02
300 000	Lloyds Bank Plc. 6.000% 08/02/2029	GBP	566 756	539 907	0.04
195 000	Lloyds Bank Plc. - Reg 0.125% 23/09/2029	EUR	212 452	226 169	0.02
200 000	Lloyds Bank Plc. - Reg 0.250% 25/03/2024	EUR	238 534	235 085	0.02
400 000	Lloyds Bank Plc. - Reg 5.125% 07/03/2025	GBP	597 495	617 755	0.04
96 421	Mitchells & Butlers Finance Plc. - Reg 6.013% 15/12/2028	GBP	147 940	141 936	0.01
100 000	Nationwide Building Society 0.500% 05/05/2041	EUR	119 208	113 580	0.01
200 000	Nationwide Building Society - Reg 0.500% 23/02/2024	EUR	251 496	236 622	0.02
200 000	Nationwide Building Society - Reg 0.625% 25/03/2027	EUR	254 237	241 289	0.02
200 000	Nationwide Building Society - Reg 2.250% 25/06/2029	EUR	270 180	270 656	0.02
800 000	Santander UK Plc. 0.100% 12/05/2024	EUR	973 610	937 312	0.07
300 000	Santander UK Plc. 144A 1.625% 12/02/2023	USD	305 389	305 202	0.02
300 000	Santander UK Plc. 5.250% 16/02/2029	GBP	538 721	518 944	0.04
300 000	Santander UK Plc. - Reg 0.375% 20/09/2023	EUR	347 215	352 829	0.02
250 000	Santander UK Plc. - Reg 5.750% 02/03/2026	GBP	384 439	407 647	0.03
97 641	Telereal Secured Finance Plc. - Reg 4.010% 10/12/2031	GBP	143 419	145 161	0.01
287 331	Tesco Property Finance 4 Plc. 5.801% 13/10/2040	GBP	535 129	506 294	0.04
232 965	Tesco Property Finance 6 Plc. - Reg 5.411% 13/07/2044	GBP	358 290	400 961	0.03
200 000	Yorkshire Building Society - Reg 0.125% 08/05/2024	EUR	223 722	234 375	0.02
Total United Kingdom			9 017 337	8 956 224	0.64
Total Bonds			199 914 229	196 038 291	13.92
Supranationals, Governments and Local Public Authorities, Debt Instruments					
France					
300 000	Caisse Francaise de Financement Local 0.010% 07/05/2025	EUR	366 030	351 548	0.02
200 000	Caisse Francaise de Financement Local 0.010% 01/10/2029	EUR	236 442	231 352	0.02
300 000	Caisse Francaise de Financement Local 0.010% 19/10/2035	EUR	345 414	328 814	0.02
300 000	Caisse Francaise de Financement Local 0.375% 11/05/2024	EUR	367 313	354 524	0.03
500 000	Caisse Francaise de Financement Local 0.375% 23/06/2025	EUR	616 215	593 892	0.04
500 000	Caisse Francaise de Financement Local 0.500% 19/01/2026	EUR	625 926	598 198	0.04
500 000	Caisse Francaise de Financement Local 1.000% 25/04/2028	EUR	645 446	620 015	0.04
300 000	Caisse Francaise de Financement Local 1.500% 13/01/2031	EUR	408 306	391 392	0.03

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
France (cont.)					
500 000	Caisse Francaise de Financement Local 1.500% 28/06/2038	EUR	707 916	675 198	0.05
400 000	Caisse Francaise de Financement Local - Reg 0.010% 18/03/2031	EUR	482 962	457 042	0.03
500 000	Caisse Francaise de Financement Local - Reg 0.500% 19/02/2027	EUR	562 972	599 772	0.04
500 000	Caisse Francaise de Financement Local - Reg 0.625% 26/01/2023	EUR	597 293	587 924	0.04
300 000	Caisse Francaise de Financement Local - Reg 0.625% 13/04/2026	EUR	372 094	361 109	0.03
200 000	Caisse Francaise de Financement Local - Reg 1.125% 01/12/2031	EUR	242 221	253 339	0.02
100 000	Caisse Francaise de Financement Local - Reg 1.250% 11/05/2032	EUR	142 018	128 335	0.01
100 000	Caisse Francaise de Financement Local - Reg 1.250% 22/01/2035	EUR	132 656	129 233	0.01
100 000	Caisse Francaise de Financement Local - Reg 1.450% 16/01/2034	EUR	113 877	131 771	0.01
60 000 000	France Treasury Bill BTF 0.000% 17/11/2021	EUR	71 619 879	69 593 138	4.94
	Total France		78 584 980	76 386 596	5.42
South Korea					
300 000	Korea Housing Finance Corp. 0.750% 30/10/2023	EUR	367 470	354 936	0.02
250 000	Korea Housing Finance Corp. 144A 3.000% 31/10/2022	USD	256 820	256 444	0.02
100 000	Korea Housing Finance Corp. - Reg 0.100% 18/06/2024	EUR	113 123	116 943	0.01
	Total South Korea		737 413	728 323	0.05
United States					
12 770 000	United States Treasury Note/Bond 0.375% 15/04/2024	USD	12 779 628	12 754 038	0.91
21 660 000	United States Treasury Note/Bond 1.250% 31/03/2028	USD	21 656 631	21 644 770	1.54
8 220 000	United States Treasury Note/Bond - When Issued 0.250% 30/09/2023	USD	8 216 795	8 212 294	0.58
7 120 000	United States Treasury Note/Bond - When Issued 0.875% 30/09/2026	USD	7 096 148	7 067 156	0.50
	Total United States		49 749 202	49 678 258	3.53
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		129 071 595	126 793 177	9.00
Asset Backed & Mortgage Backed Securities					
United States					
1 000 000	Bank 2018-BNK11 3.784% 15/03/2061	USD	994 376	1 103 526	0.08
1 000 000	Benchmark 2018-B3 Mortgage Trust 4.025% 10/04/2051	USD	1 020 842	1 130 446	0.08
1 000 000	Capital One Multi-Asset Execution Trust 2.290% 15/07/2025	USD	979 790	1 020 029	0.07
2 000 000	CD 2017-CD3 Mortgage Trust 3.631% 10/02/2050	USD	2 077 102	2 195 133	0.16

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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	CD 2017-CD6 Mortgage Trust FRN 13/11/2050	USD	1 022 097	1 085 959	0.08
999 890	Citigroup Commercial Mortgage Trust 2013-GC17 3.854% 10/11/2046	USD	1 026 529	1 057 494	0.08
1 000 000	CSAIL 2016-C7 Commercial Mortgage Trust 3.502% 15/11/2049	USD	1 020 420	1 084 035	0.08
1 083 346	Fannie Mae Pool 1.500% 01/02/2036	USD	1 109 467	1 094 687	0.08
1 821 211	Fannie Mae Pool 1.500% 01/03/2036	USD	1 829 766	1 839 868	0.13
303 714	Fannie Mae Pool 2.000% 01/12/2035	USD	318 548	314 976	0.02
2 992 943	Fannie Mae Pool 2.000% 01/12/2035	USD	3 115 060	3 088 403	0.22
1 418 962	Fannie Mae Pool 2.000% 01/12/2035	USD	1 474 713	1 462 057	0.10
1 530 772	Fannie Mae Pool 2.000% 01/01/2036	USD	1 597 807	1 577 263	0.11
417 790	Fannie Mae Pool 2.000% 01/02/2036	USD	436 760	432 766	0.03
2 112 792	Fannie Mae Pool 2.000% 01/02/2036	USD	2 199 045	2 180 206	0.15
347 051	Fannie Mae Pool 2.000% 01/02/2036	USD	362 723	357 591	0.03
427 278	Fannie Mae Pool 2.000% 01/02/2036	USD	447 370	443 152	0.03
1 578 323	Fannie Mae Pool 2.000% 01/04/2036	USD	1 619 698	1 626 259	0.12
507 247	Fannie Mae Pool 2.000% 01/09/2050	USD	513 390	508 658	0.04
188 355	Fannie Mae Pool 2.000% 01/09/2050	USD	189 660	189 528	0.01
255 868	Fannie Mae Pool 2.000% 01/12/2050	USD	266 327	258 411	0.02
623 619	Fannie Mae Pool 2.000% 01/01/2051	USD	634 328	628 783	0.04
120 192	Fannie Mae Pool 2.000% 01/02/2051	USD	122 883	120 700	0.01
792 549	Fannie Mae Pool 2.000% 01/02/2051	USD	800 813	794 754	0.06
167 813	Fannie Mae Pool 2.000% 01/03/2051	USD	167 193	168 860	0.01
874 829	Fannie Mae Pool 2.500% 01/11/2034	USD	913 499	912 555	0.06
7 687 811	Fannie Mae Pool 2.500% 01/08/2035	USD	8 067 728	8 062 980	0.57
862 078	Fannie Mae Pool 2.500% 01/10/2035	USD	905 929	900 232	0.06
522 152	Fannie Mae Pool 2.500% 01/03/2036	USD	551 239	552 466	0.04
444 725	Fannie Mae Pool 2.500% 01/08/2050	USD	468 126	461 316	0.03
3 274 116	Fannie Mae Pool 2.500% 01/09/2050	USD	3 453 335	3 397 365	0.24
729 726	Fannie Mae Pool 2.500% 01/09/2050	USD	779 821	762 021	0.05
779 464	Fannie Mae Pool 2.500% 01/09/2050	USD	832 856	813 959	0.06
1 715 838	Fannie Mae Pool 2.500% 01/09/2050	USD	1 797 825	1 770 255	0.13
629 512	Fannie Mae Pool 2.500% 01/10/2050	USD	662 538	649 448	0.05
507 679	Fannie Mae Pool 2.500% 01/10/2050	USD	534 992	523 750	0.04
631 402	Fannie Mae Pool 2.500% 01/10/2050	USD	663 953	657 207	0.05
912 638	Fannie Mae Pool 2.500% 01/11/2050	USD	958 445	949 236	0.07
591 449	Fannie Mae Pool 2.500% 01/11/2050	USD	627 986	612 079	0.04
1 319 750	Fannie Mae Pool 2.500% 01/11/2050	USD	1 391 592	1 361 155	0.10
242 484	Fannie Mae Pool 2.500% 01/11/2050	USD	253 142	250 174	0.02
5 078 329	Fannie Mae Pool 2.500% 01/11/2050	USD	5 378 846	5 255 464	0.37
426 129	Fannie Mae Pool 2.500% 01/11/2050	USD	451 021	441 922	0.03
1 378 563	Fannie Mae Pool 2.500% 01/01/2051	USD	1 454 649	1 421 814	0.10
536 247	Fannie Mae Pool 2.500% 01/01/2051	USD	567 658	556 139	0.04
139 996	Fannie Mae Pool 2.500% 01/02/2051	USD	148 175	144 642	0.01
1 451 494	Fannie Mae Pool 2.500% 01/04/2051	USD	1 500 388	1 501 916	0.11

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
531 232	Fannie Mae Pool 3.000% 01/03/2035	USD	556 874	559 154	0.04
418 587	Fannie Mae Pool 3.000% 01/07/2035	USD	438 817	440 465	0.03
220 159	Fannie Mae Pool 3.000% 01/07/2043	USD	220 191	235 525	0.02
726 780	Fannie Mae Pool 3.000% 01/07/2043	USD	722 488	775 279	0.06
338 531	Fannie Mae Pool 3.000% 01/10/2044	USD	344 386	360 965	0.03
68 011	Fannie Mae Pool 3.000% 01/08/2046	USD	66 135	73 038	0.01
105 555	Fannie Mae Pool 3.000% 01/10/2046	USD	105 978	111 838	0.01
2 441 746	Fannie Mae Pool 3.000% 01/10/2046	USD	2 577 455	2 576 917	0.18
100 392	Fannie Mae Pool 3.000% 01/11/2046	USD	96 578	106 077	0.01
57 286	Fannie Mae Pool 3.000% 01/12/2046	USD	57 718	60 859	0.00
95 119	Fannie Mae Pool 3.000% 01/03/2047	USD	92 113	100 582	0.01
434 237	Fannie Mae Pool 3.000% 01/03/2048	USD	431 928	467 023	0.03
35 981	Fannie Mae Pool 3.000% 01/03/2048	USD	36 743	37 792	0.00
4 055 185	Fannie Mae Pool 3.000% 01/04/2048	USD	4 314 572	4 324 583	0.31
267 221	Fannie Mae Pool 3.000% 01/08/2049	USD	276 475	285 903	0.02
53 887	Fannie Mae Pool 3.000% 01/09/2049	USD	55 455	57 495	0.00
2 354 380	Fannie Mae Pool 3.000% 01/01/2050	USD	2 479 600	2 476 820	0.18
42 677	Fannie Mae Pool 3.000% 01/02/2050	USD	45 081	45 021	0.00
299 281	Fannie Mae Pool 3.000% 01/03/2050	USD	316 422	315 282	0.02
224 124	Fannie Mae Pool 3.000% 01/04/2050	USD	236 960	236 903	0.02
1 470 997	Fannie Mae Pool 3.000% 01/05/2050	USD	1 572 471	1 573 907	0.11
3 263 542	Fannie Mae Pool 3.000% 01/07/2050	USD	3 443 135	3 446 365	0.24
183 968	Fannie Mae Pool 3.000% 01/01/2051	USD	197 818	196 007	0.01
997 116	Fannie Mae Pool 3.000% 01/04/2051	USD	1 057 854	1 062 569	0.08
12 312	Fannie Mae Pool 3.500% 01/01/2035	USD	12 898	13 252	0.00
578 161	Fannie Mae Pool 3.500% 01/05/2042	USD	591 216	626 079	0.04
3 808 917	Fannie Mae Pool 3.500% 01/01/2044	USD	3 938 291	4 215 400	0.30
29 179	Fannie Mae Pool 3.500% 01/01/2046	USD	30 539	31 666	0.00
167 140	Fannie Mae Pool 3.500% 01/02/2046	USD	167 014	179 608	0.01
194 754	Fannie Mae Pool 3.500% 01/03/2046	USD	192 087	211 329	0.02
316 602	Fannie Mae Pool 3.500% 01/09/2046	USD	323 553	344 557	0.02
78 596	Fannie Mae Pool 3.500% 01/10/2046	USD	77 098	84 208	0.01
1 740 429	Fannie Mae Pool 3.500% 01/01/2047	USD	1 760 756	1 886 354	0.13
335 164	Fannie Mae Pool 3.500% 01/04/2047	USD	329 454	358 675	0.03
2 397 793	Fannie Mae Pool 3.500% 01/07/2047	USD	2 592 417	2 594 973	0.18
591 392	Fannie Mae Pool 3.500% 01/07/2047	USD	627 719	629 920	0.04
55 360	Fannie Mae Pool 3.500% 01/08/2047	USD	57 102	58 830	0.00
132 907	Fannie Mae Pool 3.500% 01/09/2047	USD	134 646	141 342	0.01
123 337	Fannie Mae Pool 3.500% 01/09/2047	USD	131 064	131 294	0.01
110 849	Fannie Mae Pool 3.500% 01/10/2047	USD	113 440	117 849	0.01
597 954	Fannie Mae Pool 3.500% 01/11/2047	USD	612 225	636 407	0.05
124 131	Fannie Mae Pool 3.500% 01/11/2047	USD	127 034	132 089	0.01
1 734 259	Fannie Mae Pool 3.500% 01/12/2047	USD	1 733 777	1 886 624	0.13
406 643	Fannie Mae Pool 3.500% 01/01/2048	USD	424 740	431 508	0.03
1 425 717	Fannie Mae Pool 3.500% 01/02/2048	USD	1 430 441	1 566 069	0.11

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Schedule of investments as at September 30, 2021 (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.)					
439 618	Fannie Mae Pool 3.500% 01/02/2048	USD	466 170	468 156	0.03
38 128	Fannie Mae Pool 3.500% 01/03/2048	USD	38 150	40 552	0.00
96 777	Fannie Mae Pool 3.500% 01/04/2048	USD	97 193	107 336	0.01
75 871	Fannie Mae Pool 3.500% 01/04/2048	USD	79 724	80 645	0.01
597 505	Fannie Mae Pool 3.500% 01/07/2048	USD	621 645	642 155	0.05
55 096	Fannie Mae Pool 3.500% 01/07/2048	USD	58 925	59 198	0.00
9 397	Fannie Mae Pool 3.500% 01/11/2048	USD	9 693	10 005	0.00
59 438	Fannie Mae Pool 3.500% 01/01/2049	USD	62 962	63 008	0.00
199 986	Fannie Mae Pool 3.500% 01/06/2049	USD	206 808	220 092	0.02
93 380	Fannie Mae Pool 3.500% 01/05/2050	USD	99 521	100 189	0.01
12 407	Fannie Mae Pool 4.000% 01/06/2025	USD	12 633	13 144	0.00
339 280	Fannie Mae Pool 4.000% 01/08/2043	USD	344 646	378 875	0.03
433 709	Fannie Mae Pool 4.000% 01/05/2044	USD	439 158	480 152	0.03
419 014	Fannie Mae Pool 4.000% 01/06/2044	USD	440 554	463 505	0.03
41 830	Fannie Mae Pool 4.000% 01/01/2045	USD	42 103	45 865	0.00
888 003	Fannie Mae Pool 4.000% 01/01/2045	USD	900 059	973 645	0.07
71 584	Fannie Mae Pool 4.000% 01/03/2045	USD	73 233	78 686	0.01
26 209	Fannie Mae Pool 4.000% 01/10/2046	USD	27 847	28 870	0.00
46 526	Fannie Mae Pool 4.000% 01/02/2047	USD	47 468	50 480	0.00
2 131 698	Fannie Mae Pool 4.000% 01/03/2047	USD	2 166 586	2 378 045	0.17
615 769	Fannie Mae Pool 4.000% 01/03/2047	USD	658 745	665 708	0.05
1 276 550	Fannie Mae Pool 4.000% 01/08/2047	USD	1 315 988	1 385 989	0.10
48 126	Fannie Mae Pool 4.000% 01/08/2047	USD	49 592	51 843	0.00
232 401	Fannie Mae Pool 4.000% 01/10/2047	USD	236 117	258 773	0.02
380 012	Fannie Mae Pool 4.000% 01/11/2047	USD	397 420	411 608	0.03
2 309 935	Fannie Mae Pool 4.000% 01/11/2047	USD	2 424 275	2 539 886	0.18
314 372	Fannie Mae Pool 4.000% 01/11/2047	USD	327 222	337 330	0.02
112 139	Fannie Mae Pool 4.000% 01/12/2047	USD	116 432	120 970	0.01
138 496	Fannie Mae Pool 4.000% 01/03/2049	USD	144 903	150 122	0.01
12 633	Fannie Mae Pool 4.000% 01/04/2049	USD	13 329	13 866	0.00
23 560	Fannie Mae Pool 4.000% 01/06/2049	USD	24 668	25 621	0.00
211 211	Fannie Mae Pool 4.000% 01/06/2049	USD	220 976	231 601	0.02
52 682	Fannie Mae Pool 4.000% 01/05/2050	USD	56 748	56 418	0.00
58 679	Fannie Mae Pool 4.500% 01/08/2041	USD	62 181	65 789	0.00
347 871	Fannie Mae Pool 4.500% 01/10/2042	USD	370 127	389 543	0.03
230 023	Fannie Mae Pool 4.500% 01/02/2044	USD	243 471	258 395	0.02
321 325	Fannie Mae Pool 4.500% 01/02/2046	USD	334 843	358 376	0.03
2 993 454	Fannie Mae Pool 4.500% 01/03/2046	USD	3 164 877	3 338 561	0.24
171 715	Fannie Mae Pool 4.500% 01/02/2047	USD	179 261	190 740	0.01
2 983 294	Fannie Mae Pool 4.500% 01/09/2047	USD	3 226 619	3 294 107	0.23
180 619	Fannie Mae Pool 4.500% 01/11/2047	USD	190 966	198 661	0.01
209 364	Fannie Mae Pool 4.500% 01/06/2048	USD	219 027	232 714	0.02
790 179	Fannie Mae Pool 5.000% 01/12/2035	USD	848 023	900 878	0.06
305 474	Fannie Mae Pool 5.000% 01/06/2040	USD	326 573	347 322	0.02
413 548	Fannie Mae Pool 5.000% 01/07/2040	USD	445 467	472 624	0.03

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

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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.)					
480 389	Fannie Mae Pool 5.000% 01/09/2040	USD	513 389	546 536	0.04
183 751	Fannie Mae Pool 5.000% 01/04/2041	USD	197 977	209 988	0.01
1 213 991	Fannie Mae Pool 5.000% 01/07/2042	USD	1 307 124	1 379 358	0.10
70 363	Fannie Mae Pool 5.000% 01/05/2047	USD	75 218	77 287	0.01
1 324 121	Fannie Mae Pool 5.000% 01/06/2047	USD	1 439 719	1 471 945	0.10
467 227	Fannie Mae Pool 5.500% 01/09/2041	USD	505 017	544 736	0.04
623 928	Fannie Mae Pool 5.500% 01/05/2044	USD	697 412	724 022	0.05
2 706 757	Fannie Mae Pool 6.000% 01/07/2041	USD	3 002 285	3 194 255	0.23
629 152	Freddie Mac Gold Pool 3.000% 01/06/2045	USD	625 402	673 184	0.05
155 276	Freddie Mac Gold Pool 3.000% 01/12/2045	USD	154 548	164 110	0.01
45 774	Freddie Mac Gold Pool 3.000% 01/10/2046	USD	43 987	49 015	0.00
248 318	Freddie Mac Gold Pool 3.500% 01/10/2042	USD	244 548	269 741	0.02
67 438	Freddie Mac Gold Pool 3.500% 01/09/2044	USD	67 271	73 426	0.01
160 528	Freddie Mac Gold Pool 3.500% 01/10/2044	USD	162 306	172 916	0.01
319 190	Freddie Mac Gold Pool 3.500% 01/08/2045	USD	313 293	343 135	0.02
723 991	Freddie Mac Gold Pool 3.500% 01/03/2046	USD	749 472	790 417	0.06
21 032	Freddie Mac Gold Pool 3.500% 01/08/2046	USD	20 838	22 771	0.00
16 183	Freddie Mac Gold Pool 3.500% 01/07/2047	USD	16 687	17 262	0.00
209 661	Freddie Mac Gold Pool 3.500% 01/08/2047	USD	210 353	226 966	0.02
35 810	Freddie Mac Gold Pool 3.500% 01/09/2047	USD	35 963	37 932	0.00
636 727	Freddie Mac Gold Pool 3.500% 01/09/2047	USD	637 955	695 378	0.05
324 451	Freddie Mac Gold Pool 3.500% 01/11/2047	USD	330 225	344 591	0.02
406 084	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	416 035	432 381	0.03
332 276	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	340 374	352 179	0.03
250 100	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	258 733	275 691	0.02
240 663	Freddie Mac Gold Pool 3.500% 01/12/2047	USD	241 759	263 524	0.02
630 886	Freddie Mac Gold Pool 3.500% 01/01/2048	USD	632 796	699 964	0.05
213 200	Freddie Mac Gold Pool 3.500% 01/02/2048	USD	213 747	226 190	0.02
306 613	Freddie Mac Gold Pool 3.500% 01/03/2048	USD	310 435	326 292	0.02
324 420	Freddie Mac Gold Pool 4.000% 01/02/2041	USD	331 894	356 083	0.03
377 501	Freddie Mac Gold Pool 4.000% 01/01/2044	USD	386 363	415 908	0.03
142 438	Freddie Mac Gold Pool 4.000% 01/09/2045	USD	145 416	155 669	0.01
194 373	Freddie Mac Gold Pool 4.000% 01/10/2047	USD	199 075	210 752	0.02
1 688 420	Freddie Mac Gold Pool 4.000% 01/01/2048	USD	1 735 020	1 852 981	0.13
136 557	Freddie Mac Gold Pool 4.000% 01/02/2048	USD	140 440	149 867	0.01
123 692	Freddie Mac Gold Pool 4.000% 01/08/2048	USD	127 614	135 613	0.01
113 855	Freddie Mac Gold Pool 4.000% 01/01/2049	USD	117 981	125 454	0.01
110 241	Freddie Mac Gold Pool 4.500% 01/02/2041	USD	114 903	122 319	0.01
92 914	Freddie Mac Gold Pool 4.500% 01/05/2041	USD	98 410	103 824	0.01
380 260	Freddie Mac Gold Pool 4.500% 01/04/2046	USD	407 040	420 126	0.03
1 591 120	Freddie Mac Gold Pool 4.500% 01/09/2046	USD	1 647 211	1 745 784	0.12
378 015	Freddie Mac Gold Pool 5.000% 01/04/2037	USD	406 108	431 345	0.03
398 102	Freddie Mac Gold Pool 5.000% 01/12/2038	USD	428 272	454 029	0.03
984 510	Freddie Mac Gold Pool 5.000% 01/09/2039	USD	1 061 932	1 126 936	0.08
324 995	Freddie Mac Gold Pool 5.000% 01/03/2044	USD	348 070	369 300	0.03

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
230 634	Freddie Mac Gold Pool 5.500% 01/04/2038	USD	250 669	269 259	0.02
89 966	Freddie Mac Gold Pool 5.500% 01/05/2038	USD	97 880	105 083	0.01
1 961 394	Freddie Mac Multifamily Structured Pass Through Certificates 2.396% 25/06/2022	USD	1 961 788	1 982 168	0.14
1 000 000	Freddie Mac Multifamily Structured Pass Through Certificates 2.570% 25/07/2026	USD	968 858	1 064 581	0.08
1 416 976	Freddie Mac Multifamily Structured Pass Through Certificates 2.789% 25/01/2022	USD	1 418 985	1 422 668	0.10
2 000 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.136% 25/10/2024	USD	2 019 074	2 123 682	0.15
1 250 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/09/2027	USD	1 269 062	1 376 974	0.10
1 500 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.241% 25/09/2024	USD	1 505 072	1 603 817	0.11
500 000	Freddie Mac Multifamily Structured Pass Through Certificates 3.244% 25/08/2027	USD	503 727	551 864	0.04
1 000 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/05/2025	USD	1 004 873	1 082 578	0.08
2 000 000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/07/2023	USD	2 035 543	2 098 941	0.15
1 549 462	Freddie Mac Pool 1.500% 01/11/2035	USD	1 590 124	1 565 665	0.11
1 544 655	Freddie Mac Pool 1.500% 01/01/2051	USD	1 560 795	1 501 061	0.11
414 083	Freddie Mac Pool 2.000% 01/10/2035	USD	433 845	429 680	0.03
666 259	Freddie Mac Pool 2.000% 01/11/2035	USD	694 138	686 494	0.05
726 272	Freddie Mac Pool 2.000% 01/02/2036	USD	763 034	753 473	0.05
494 292	Freddie Mac Pool 2.000% 01/12/2050	USD	513 065	498 386	0.04
907 873	Freddie Mac Pool 2.000% 01/02/2051	USD	924 299	910 398	0.06
748 561	Freddie Mac Pool 2.000% 01/02/2051	USD	756 365	750 643	0.05
360 671	Freddie Mac Pool 2.000% 01/03/2051	USD	365 482	361 674	0.03
120 040	Freddie Mac Pool 2.000% 01/03/2051	USD	120 537	120 446	0.01
285 780	Freddie Mac Pool 2.000% 01/03/2051	USD	292 178	286 988	0.02
2 998 961	Freddie Mac Pool 2.000% 01/04/2051	USD	2 981 546	3 007 302	0.21
424 051	Freddie Mac Pool 2.500% 01/07/2035	USD	448 841	448 673	0.03
167 082	Freddie Mac Pool 2.500% 01/06/2050	USD	176 433	173 218	0.01
728 192	Freddie Mac Pool 2.500% 01/07/2050	USD	774 135	757 694	0.05
324 460	Freddie Mac Pool 2.500% 01/08/2050	USD	343 935	337 577	0.02
1 300 824	Freddie Mac Pool 2.500% 01/10/2050	USD	1 368 877	1 341 708	0.10
214 382	Freddie Mac Pool 2.500% 01/01/2051	USD	226 923	222 546	0.02
483 477	Freddie Mac Pool 2.500% 01/01/2051	USD	511 426	498 646	0.04
260 993	Freddie Mac Pool 2.500% 01/01/2051	USD	276 460	269 985	0.02
210 701	Freddie Mac Pool 3.000% 01/07/2046	USD	222 204	222 654	0.02
1 030 919	Freddie Mac Pool 3.000% 01/11/2049	USD	1 111 741	1 102 521	0.08
2 867 115	Freddie Mac Pool 3.000% 01/02/2050	USD	3 081 142	3 074 334	0.22
55 287	Freddie Mac Pool 3.000% 01/05/2050	USD	58 422	58 301	0.00
16 846	Freddie Mac Pool 3.000% 01/07/2050	USD	17 806	17 785	0.00
159 384	Freddie Mac Pool 3.000% 01/08/2050	USD	170 342	168 970	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
3 279 624	Freddie Mac Pool 3.000% 01/11/2050	USD	3 448 560	3 442 861	0.24
2 699 099	Freddie Mac Pool 3.500% 01/02/2034	USD	2 920 829	2 886 458	0.20
3 031 486	Freddie Mac Pool 3.500% 01/01/2045	USD	3 240 349	3 271 442	0.23
39 433	Freddie Mac Pool 3.500% 01/01/2047	USD	42 007	41 926	0.00
538 944	Freddie Mac Pool 3.500% 01/12/2047	USD	559 019	572 576	0.04
912 855	Freddie Mac Pool 3.500% 01/06/2049	USD	939 995	994 521	0.07
211 422	Freddie Mac Pool 3.500% 01/07/2049	USD	216 723	223 503	0.02
545 288	Freddie Mac Pool 3.500% 01/09/2049	USD	563 860	576 379	0.04
1 048 552	Freddie Mac Pool 4.000% 01/07/2029	USD	1 085 174	1 110 968	0.08
230 000	Freddie Mac Pool 5.000% 01/10/2049	USD	246 046	252 716	0.02
20 075	Ginnie Mae I Pool 4.000% 15/05/2048	USD	21 071	21 738	0.00
107 551	Ginnie Mae I Pool 4.000% 15/09/2049	USD	114 836	116 459	0.01
370 442	Ginnie Mae I Pool 4.500% 15/11/2047	USD	392 905	419 110	0.03
2 205 333	Ginnie Mae I Pool 5.000% 15/07/2046	USD	2 379 070	2 553 140	0.18
3 866 499	Ginnie Mae II Pool 2.000% 20/03/2051	USD	3 903 991	3 923 003	0.28
82 534	Ginnie Mae II Pool 2.500% 20/12/2046	USD	87 400	85 660	0.01
23 353	Ginnie Mae II Pool 2.500% 20/08/2050	USD	24 634	24 110	0.00
577 223	Ginnie Mae II Pool 2.500% 20/08/2050	USD	608 621	595 908	0.04
540 830	Ginnie Mae II Pool 2.500% 20/09/2050	USD	570 251	558 310	0.04
533 508	Ginnie Mae II Pool 2.500% 20/01/2051	USD	562 435	549 523	0.04
8 265 590	Ginnie Mae II Pool 2.500% 20/02/2051	USD	8 629 269	8 530 161	0.61
191 091	Ginnie Mae II Pool 3.000% 20/05/2045	USD	188 176	201 310	0.01
81 602	Ginnie Mae II Pool 3.000% 20/07/2045	USD	80 711	85 972	0.01
301 917	Ginnie Mae II Pool 3.000% 20/01/2046	USD	297 665	317 660	0.02
504 089	Ginnie Mae II Pool 3.000% 20/04/2046	USD	533 686	530 696	0.04
233 771	Ginnie Mae II Pool 3.000% 20/06/2046	USD	229 590	245 985	0.02
358 996	Ginnie Mae II Pool 3.000% 20/07/2046	USD	380 708	377 736	0.03
270 267	Ginnie Mae II Pool 3.000% 20/08/2046	USD	265 712	284 558	0.02
104 031	Ginnie Mae II Pool 3.000% 20/09/2046	USD	101 935	109 470	0.01
798 915	Ginnie Mae II Pool 3.000% 20/01/2047	USD	783 941	840 390	0.06
89 397	Ginnie Mae II Pool 3.000% 20/03/2047	USD	91 306	94 161	0.01
104 223	Ginnie Mae II Pool 3.000% 20/05/2047	USD	106 473	109 521	0.01
44 433	Ginnie Mae II Pool 3.000% 20/07/2047	USD	45 297	47 039	0.00
195 980	Ginnie Mae II Pool 3.000% 20/11/2047	USD	189 019	201 765	0.01
91 301	Ginnie Mae II Pool 3.000% 20/12/2047	USD	92 551	95 864	0.01
505 445	Ginnie Mae II Pool 3.000% 20/04/2049	USD	533 075	531 595	0.04
61 830	Ginnie Mae II Pool 3.000% 20/09/2049	USD	64 565	64 652	0.00
1 120 266	Ginnie Mae II Pool 3.000% 20/11/2049	USD	1 176 961	1 171 405	0.08
1 599 395	Ginnie Mae II Pool 3.000% 20/12/2049	USD	1 676 923	1 672 407	0.12
13 947 018	Ginnie Mae II Pool 3.000% 20/01/2050	USD	14 623 115	14 583 693	1.04
201 087	Ginnie Mae II Pool 3.000% 20/02/2050	USD	209 663	210 267	0.02
5 121 240	Ginnie Mae II Pool 3.000% 20/01/2051	USD	5 405 675	5 355 023	0.38
1 111 516	Ginnie Mae II Pool 3.500% 20/12/2041	USD	1 163 404	1 201 776	0.09
24 345	Ginnie Mae II Pool 3.500% 20/09/2042	USD	24 899	26 318	0.00
175 581	Ginnie Mae II Pool 3.500% 20/10/2042	USD	180 453	189 809	0.01

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
590 834	Ginnie Mae II Pool 3.500% 20/11/2042	USD	603 454	638 654	0.05
17 555	Ginnie Mae II Pool 3.500% 20/12/2042	USD	17 954	18 975	0.00
82 997	Ginnie Mae II Pool 3.500% 20/04/2045	USD	82 698	88 531	0.01
546 776	Ginnie Mae II Pool 3.500% 20/06/2045	USD	559 089	583 318	0.04
7 595	Ginnie Mae II Pool 3.500% 20/12/2045	USD	7 517	8 101	0.00
714 597	Ginnie Mae II Pool 3.500% 20/04/2046	USD	711 650	757 669	0.05
240 415	Ginnie Mae II Pool 3.500% 20/06/2046	USD	241 552	255 625	0.02
49 755	Ginnie Mae II Pool 3.500% 20/03/2047	USD	49 920	52 693	0.00
762 856	Ginnie Mae II Pool 3.500% 20/07/2047	USD	779 616	807 824	0.06
180 436	Ginnie Mae II Pool 3.500% 20/09/2047	USD	185 411	191 255	0.01
313 214	Ginnie Mae II Pool 3.500% 20/11/2047	USD	322 244	331 720	0.02
4 994 429	Ginnie Mae II Pool 3.500% 20/12/2047	USD	5 155 955	5 294 314	0.38
4 209 302	Ginnie Mae II Pool 3.500% 20/01/2048	USD	4 481 297	4 468 456	0.32
323 330	Ginnie Mae II Pool 3.500% 20/02/2048	USD	325 973	341 665	0.02
342 229	Ginnie Mae II Pool 3.500% 20/05/2048	USD	344 193	362 398	0.03
1 746 632	Ginnie Mae II Pool 3.500% 20/08/2048	USD	1 774 727	1 864 402	0.13
94 174	Ginnie Mae II Pool 3.500% 20/03/2050	USD	99 300	98 898	0.01
480 034	Ginnie Mae II Pool 3.500% 20/04/2050	USD	509 757	504 868	0.04
611 162	Ginnie Mae II Pool 3.500% 20/08/2050	USD	651 290	642 771	0.05
3 175 208	Ginnie Mae II Pool 4.000% 20/03/2046	USD	3 290 564	3 401 252	0.24
214 735	Ginnie Mae II Pool 4.000% 20/07/2046	USD	222 644	229 992	0.02
80 003	Ginnie Mae II Pool 4.000% 20/06/2047	USD	83 829	85 764	0.01
1 110 058	Ginnie Mae II Pool 4.000% 20/07/2047	USD	1 163 906	1 188 850	0.08
270 697	Ginnie Mae II Pool 4.000% 20/09/2047	USD	279 503	289 910	0.02
169 954	Ginnie Mae II Pool 4.000% 20/11/2047	USD	176 328	182 011	0.01
625 522	Ginnie Mae II Pool 4.000% 20/12/2047	USD	630 526	674 848	0.05
389 848	Ginnie Mae II Pool 4.000% 20/01/2048	USD	405 923	417 495	0.03
340 294	Ginnie Mae II Pool 4.000% 20/03/2048	USD	349 830	364 421	0.03
6 308 764	Ginnie Mae II Pool 4.000% 20/04/2048	USD	6 750 160	6 756 265	0.48
148 541	Ginnie Mae II Pool 4.000% 20/05/2048	USD	154 371	158 727	0.01
36 300	Ginnie Mae II Pool 4.000% 20/06/2048	USD	37 554	38 653	0.00
77 733	Ginnie Mae II Pool 4.000% 20/07/2048	USD	79 970	83 022	0.01
233 972	Ginnie Mae II Pool 4.000% 20/08/2048	USD	240 326	249 198	0.02
829 855	Ginnie Mae II Pool 4.000% 20/09/2048	USD	863 755	885 123	0.06
1 384 297	Ginnie Mae II Pool 4.000% 20/11/2048	USD	1 481 947	1 474 580	0.10
45 118	Ginnie Mae II Pool 4.000% 20/01/2049	USD	46 476	48 156	0.00
21 151	Ginnie Mae II Pool 4.000% 20/02/2049	USD	21 673	22 529	0.00
817 894	Ginnie Mae II Pool 4.000% 20/02/2050	USD	872 035	866 509	0.06
71 604	Ginnie Mae II Pool 4.500% 20/08/2047	USD	74 284	77 560	0.01
526 345	Ginnie Mae II Pool 4.500% 20/02/2048	USD	547 100	568 135	0.04
393 235	Ginnie Mae II Pool 4.500% 20/06/2048	USD	407 189	422 131	0.03
190 765	Ginnie Mae II Pool 4.500% 20/07/2048	USD	197 554	203 870	0.01
47 053	Ginnie Mae II Pool 4.500% 20/08/2048	USD	48 596	50 399	0.00
194 194	Ginnie Mae II Pool 4.500% 20/09/2048	USD	200 685	207 942	0.01
1 593 385	Ginnie Mae II Pool 4.500% 20/10/2048	USD	1 674 452	1 700 428	0.12

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
387 628	Ginnie Mae II Pool 4.500% 20/11/2048	USD	401 082	413 965	0.03
50 933	Ginnie Mae II Pool 5.000% 20/01/2048	USD	54 059	55 952	0.00
543 750	Ginnie Mae II Pool 5.000% 20/05/2048	USD	568 398	588 836	0.04
83 776	Ginnie Mae II Pool 5.000% 20/09/2048	USD	87 222	90 504	0.01
619 382	Ginnie Mae II Pool 5.500% 20/07/2049	USD	655 239	685 588	0.05
2 000 000	JPMBB Commercial Mortgage Securities Trust 2014-C19 3.997% 15/04/2047	USD	2 105 999	2 130 929	0.15
2 000 000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 3.753% 15/12/2047	USD	2 092 035	2 173 754	0.15
2 000 000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28 3.544% 15/01/2049	USD	2 061 190	2 166 460	0.15
500 000	Wells Fargo Commercial Mortgage Trust 2017-C39 3.418% 15/09/2050	USD	509 249	545 432	0.04
1 000 000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.184% 15/06/2051	USD	1 021 842	1 136 126	0.08
2 000 000	WFRBS Commercial Mortgage Trust 2012-C10 2.875% 15/12/2045	USD	2 012 953	2 038 796	0.14
1 300 000	WFRBS Commercial Mortgage Trust 2013-C18 FRN 15/12/2046	USD	1 382 530	1 390 116	0.10
Total United States			278 133 502	283 611 617	20.13
Total Asset Backed & Mortgage Backed Securities			278 133 502	283 611 617	20.13
Other transferable securities					
Bonds					
Australia					
300 000	Australia & New Zealand Banking Group Ltd. 0.000% 29/11/2022	EUR	362 212	350 575	0.03
Total Australia			362 212	350 575	0.03
Denmark					
8 000 000	Realkredit Danmark A/S 0.000% 01/01/2026	DKK	1 304 581	1 302 941	0.09
Total Denmark			1 304 581	1 302 941	0.09
France					
400 000	Cie de Financement Foncier S.A. - Reg 0.000% 29/10/2035	EUR	464 123	438 128	0.03
Total France			464 123	438 128	0.03
Germany					
200 000	Landbk Hessen Thueringen 1.750% 22/01/2030	EUR	243 949	233 366	0.02
500 000	Lb Baden Wuerttemberg 0.100% 17/06/2026	EUR	609 907	586 199	0.04
Total Germany			853 856	819 565	0.06

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Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Other transferable securities (cont.)					
Bonds (cont.)					
Italy					
500 000	Intesa Sanpaolo SpA 0.000% 23/03/2023	EUR	609 921	588 640	0.04
	Total Italy		609 921	588 640	0.04
Netherlands					
200 000	Achmea Bank NV 0.000% 16/06/2025	EUR	244 594	233 862	0.02
200 000	Aegon Bank 3.300% 09/06/2036	EUR	241 326	229 101	0.01
	Total Netherlands		485 920	462 963	0.03
New Zealand					
175 000	Bank of New Zealand 0.100% 15/06/2028	EUR	213 321	202 072	0.02
	Total New Zealand		213 321	202 072	0.02
Switzerland					
400 000	Credit Suisse Schweiz AG 0.000% 16/06/2028	CHF	445 029	436 574	0.03
500 000	Pfandbriefbank schweizerischer Hypothekarinstitute AG 0.250% 06/10/2042	CHF	549 320	532 079	0.04
200 000	Pfandbriefzentrale der schweizerischen Kantonalbanken AG - Reg 0.000% 15/03/2030	CHF	222 471	212 922	0.01
	Total Switzerland		1 216 820	1 181 575	0.08
	Total Bonds		5 510 754	5 346 459	0.38
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
13 640 000	United States Treasury Note/Bond 0.000% 15/02/2031	USD	13 116 196	13 198 831	0.94
	Total United States		13 116 196	13 198 831	0.94
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments		13 116 196	13 198 831	0.94
Asset Backed & Mortgage Backed Securities					
United States					
7 290 143	Fannie Mae Pool 1.500% 01/04/2036	USD	7 379 378	7 364 824	0.52
4 421 239	Fannie Mae Pool 1.500% 01/05/2036	USD	4 475 127	4 466 530	0.32
3 755 064	Fannie Mae Pool 1.500% 01/06/2036	USD	3 802 818	3 793 532	0.27
4 650 000	Fannie Mae Pool 1.500% 01/10/2036	USD	4 713 581	4 697 635	0.33
14 614 674	Fannie Mae Pool 1.500% 01/12/2050	USD	14 305 418	14 202 464	1.01
5 848 646	Fannie Mae Pool 1.500% 01/06/2051	USD	5 735 849	5 683 583	0.40
8 380 800	Fannie Mae Pool 2.000% 01/05/2036	USD	8 656 113	8 635 334	0.61
3 868 362	Fannie Mae Pool 2.000% 01/05/2036	USD	3 996 386	3 985 848	0.28
793 806	Fannie Mae Pool 2.000% 01/08/2036	USD	826 213	822 206	0.06
404 621	Fannie Mae Pool 2.000% 01/06/2050	USD	409 718	405 747	0.03
30 440 113	Fannie Mae Pool 2.000% 01/03/2051	USD	30 792 212	30 656 614	2.18
79 129 732	Fannie Mae Pool 2.000% 01/05/2051	USD	79 934 504	79 349 827	5.63
465 994	Fannie Mae Pool 2.000% 01/05/2051	USD	474 043	472 654	0.03
4 230 818	Fannie Mae Pool 2.000% 01/06/2051	USD	4 277 450	4 257 389	0.30
123 108	Fannie Mae Pool 2.000% 01/06/2051	USD	124 674	123 820	0.01

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Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
11 234 727	Fannie Mae Pool 2.000% 01/06/2051	USD	11 351 169	11 265 976	0.80
469 084	Fannie Mae Pool 2.000% 01/07/2051	USD	471 407	470 389	0.03
19 175 000	Fannie Mae Pool 2.000% 01/10/2051	USD	19 363 755	19 228 334	1.37
16 003 263	Fannie Mae Pool 2.500% 01/02/2036	USD	16 789 099	16 774 138	1.19
3 701 417	Fannie Mae Pool 2.500% 01/05/2036	USD	3 886 279	3 881 732	0.28
4 101 050	Fannie Mae Pool 2.500% 01/05/2036	USD	4 297 097	4 272 095	0.30
10 485 768	Fannie Mae Pool 2.500% 01/03/2051	USD	10 850 091	10 840 146	0.77
10 541 154	Fannie Mae Pool 2.500% 01/04/2051	USD	10 926 669	10 871 873	0.77
709 199	Fannie Mae Pool 2.500% 01/06/2051	USD	734 460	731 450	0.05
1 905 067	Fannie Mae Pool 2.500% 01/06/2051	USD	1 970 896	1 964 837	0.14
937 900	Fannie Mae Pool 2.500% 01/07/2051	USD	973 290	967 723	0.07
971 677	Fannie Mae Pool 2.500% 01/07/2051	USD	1 015 388	1 011 006	0.07
2 227 102	Fannie Mae Pool 2.500% 01/07/2051	USD	2 305 040	2 298 265	0.16
6 544 521	Fannie Mae Pool 2.500% 01/08/2051	USD	6 833 607	6 802 104	0.48
19 003 415	Fannie Mae Pool 3.000% 01/04/2051	USD	20 061 589	19 902 236	1.41
1 773 569	Fannie Mae Pool 3.000% 01/06/2051	USD	1 875 549	1 871 646	0.13
14 853 444	Fannie Mae Pool 3.000% 01/07/2051	USD	15 705 025	15 698 073	1.11
9 842 100	Fannie Mae Pool 3.000% 01/07/2051	USD	10 377 874	10 352 777	0.73
2 232 952	Fannie Mae Pool 3.000% 01/08/2051	USD	2 408 949	2 404 980	0.17
3 957 034	Fannie Mae Pool 3.000% 01/08/2051	USD	4 229 891	4 216 803	0.30
4 223 518	Fannie Mae Pool 3.500% 01/06/2049	USD	4 474 963	4 502 894	0.32
8 277 914	Fannie Mae Pool 3.500% 01/11/2050	USD	8 919 949	8 934 154	0.63
11 958 840	Fannie Mae Pool 3.500% 01/09/2051	USD	12 418 508	12 409 587	0.88
18 475 330	Fannie Mae Pool 4.000% 01/04/2050	USD	19 700 962	19 795 638	1.41
18 042 149	Fannie Mae Pool 4.000% 01/02/2051	USD	19 763 951	19 570 045	1.39
18 162 862	Fannie Mae Pool 4.500% 01/10/2048	USD	19 762 885	19 676 262	1.40
20 458 038	Freddie Mac Gold Pool 3.000% 01/05/2029	USD	21 560 987	21 590 337	1.53
2 099 710	Freddie Mac Pool 1.500% 01/06/2036	USD	2 125 439	2 121 220	0.15
11 124 441	Freddie Mac Pool 2.000% 01/05/2036	USD	11 480 447	11 462 302	0.81
4 625 169	Freddie Mac Pool 2.000% 01/06/2036	USD	4 770 598	4 765 640	0.34
535 124	Freddie Mac Pool 2.000% 01/06/2036	USD	552 834	551 377	0.04
986 986	Freddie Mac Pool 2.000% 01/07/2036	USD	1 021 819	1 016 962	0.07
27 029 476	Freddie Mac Pool 2.000% 01/03/2051	USD	27 298 876	27 182 097	1.93
14 778 733	Freddie Mac Pool 2.000% 01/06/2051	USD	14 934 765	14 819 839	1.05
24 698 752	Freddie Mac Pool 2.000% 01/06/2051	USD	24 964 071	24 767 451	1.76
98 907	Freddie Mac Pool 2.000% 01/06/2051	USD	100 349	99 727	0.01
4 003 610	Freddie Mac Pool 2.500% 01/04/2036	USD	4 198 806	4 183 438	0.30
2 600 000	Freddie Mac Pool 2.500% 01/10/2036	USD	2 678 406	2 678 965	0.19
996 578	Freddie Mac Pool 2.500% 01/07/2050	USD	1 031 302	1 033 439	0.07
57 864 031	Freddie Mac Pool 2.500% 01/05/2051	USD	60 005 388	59 679 458	4.24
6 891 927	Freddie Mac Pool 3.000% 01/03/2030	USD	7 278 894	7 294 808	0.52
10 610 503	Freddie Mac Pool 3.000% 01/03/2041	USD	10 904 731	10 751 288	0.76
5 830 938	Freddie Mac Pool 3.000% 01/08/2050	USD	6 228 107	6 238 408	0.44
120 197	Freddie Mac Pool 3.000% 01/05/2051	USD	130 229	130 199	0.01
17 959 991	Freddie Mac Pool 3.500% 01/12/2049	USD	19 029 121	18 962 266	1.35
8 374 009	Freddie Mac Pool 4.000% 01/04/2050	USD	9 002 044	8 973 029	0.64

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
13 898 699	Ginnie Mae II Pool 2.000% 20/04/2051	USD	14 167 973	14 102 171	1.00
22 175 000	Ginnie Mae II Pool 2.000% 20/10/2051	USD	22 513 428	22 508 171	1.60
33 335 740	Ginnie Mae II Pool 2.500% 20/04/2051	USD	34 651 467	34 412 483	2.44
10 856 838	Ginnie Mae II Pool 2.500% 20/06/2051	USD	11 261 053	11 206 174	0.80
4 737 386	Ginnie Mae II Pool 2.500% 20/07/2051	USD	4 902 490	4 887 293	0.35
13 861 265	Ginnie Mae II Pool 3.000% 20/07/2050	USD	14 492 507	14 494 026	1.03
2 363 772	Ginnie Mae II Pool 3.500% 20/01/2047	USD	2 539 797	2 510 710	0.18
3 128 173	Ginnie Mae II Pool 3.500% 20/02/2047	USD	3 361 135	3 318 571	0.24
9 652 476	Ginnie Mae II Pool 3.500% 20/03/2051	USD	10 356 761	10 172 543	0.72
9 440 900	Ginnie Mae II Pool 3.500% 20/04/2051	USD	10 153 692	9 963 912	0.71
7 922 976	Ginnie Mae II Pool 4.000% 20/05/2050	USD	8 472 729	8 414 985	0.60
Total United States			767 542 071	763 926 459	54.22
Total Asset Backed & Mortgage Backed Securities			767 542 071	763 926 459	54.22
Total Investments			1 393 288 347	1 388 914 834	98.59

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		%	Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		%
FNMA Collateral		45.17	Real Estate		0.11
GNMA2 Collateral		15.55	Savings & Loans		0.09
Banks		11.71	Credit Card ABS		0.07
Sovereign		9.94	Commercial Services		0.05
Commercial MBS		8.83	Beverages		0.02
FGLMC Collateral		2.61	Retail		0.01
Diversified Financial Services		2.30	Transportation		0.01
UMBS Collateral		1.90			
GNMA Collateral		0.22			98.59
To Be Announced Contracts					
Nominal value	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
11 325 000	Fannie Mae or Freddie Mac 1.500% 14/10/2051	USD	11 112 608	10 995 867	0.78
4 300 000	Fannie Mae or Freddie Mac 3.000% 10/11/2051	USD	4 489 988	4 492 679	0.32
4 600 000	Fannie Mae Pool 1.500% 19/10/2036	USD	4 670 617	4 643 844	0.33
50 000	Fannie Mae Pool 2.000% 19/10/2036	USD	51 726	51 477	0.00
400 000	Fannie Mae Pool 2.000% 14/10/2051	USD	404 690	400 812	0.03
751 200	Fannie Mae Pool 2.500% 14/10/2051	USD	778 877	774 088	0.06
350 000	Fannie Mae Pool 2.500% 10/11/2051	USD	360 432	359 980	0.03
16 891 200	Fannie Mae Pool 3.000% 14/10/2051	USD	17 673 631	17 667 139	1.25
6 524 000	Fannie Mae Pool 3.500% 19/10/2036	USD	6 968 702	6 959 273	0.49
22 775 000	Fannie Mae Pool 3.500% 14/10/2051	USD	24 111 016	24 096 573	1.71
1 250 000	Fannie Mae Pool 4.000% 19/10/2036	USD	1 324 219	1 324 853	0.09
2 975 000	Fannie Mae Pool 4.000% 14/10/2051	USD	3 187 898	3 187 434	0.23
700 000	Ginnie Mae 1.500% 21/10/2051	USD	692 180	687 668	0.05
3 225 000	Ginnie Mae II Pool 2.000% 21/10/2051	USD	3 290 856	3 269 344	0.23
7 500 000	Ginnie Mae II Pool 2.500% 21/10/2051	USD	7 776 879	7 737 891	0.55
7 150 000	Ginnie Mae II Pool 3.000% 21/10/2051	USD	7 485 994	7 467 281	0.53
40 000	Ginnie Mae II Pool 5.000% 21/10/2051	USD	43 180	43 086	0.00
Total To Be Announced				94 159 289	6.68

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CAD	500 000	USD	392 343	04/10/2021	Morgan Stanley & Co. International Plc.	2 334
DKK	15 330 000	USD	2 391 053	04/10/2021	Deutsche Bank AG	(1 752)
EUR	12 560 000	USD	14 752 401	04/10/2021	Barclays Bank Plc. Wholesale	(195 989)
EUR	90 035 000	USD	104 297 444	04/10/2021	BNP Paribas S.A.	48 618
EUR	71 600 000	USD	82 927 120	04/10/2021	Deutsche Bank AG	53 699
EUR	52 735 000	USD	61 067 130	04/10/2021	Société Générale	50 098
EUR	24 110 000	USD	28 370 927	04/10/2021	Standard Chartered Bank	(428 642)
GBP	5 395 000	USD	7 261 077	04/10/2021	Standard Chartered Bank	13 274
NOK	2 300 000	USD	261 374	04/10/2021	Standard Chartered Bank	2 108
SEK	205 760 000	USD	23 406 182	04/10/2021	Standard Chartered Bank	113 144
USD	396 568	CAD	500 000	04/10/2021	HSBC Bank Plc.	1 891
USD	24 548 577	CHF	22 400 000	04/10/2021	HSBC Bank Plc.	536 142

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

Unaudited semi-annual report

Lumyna – Global Debt - Securitised UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
USD	2 440 265	DKK	15 330 000	04/10/2021	Natwest Markets Plc.	50 963
USD	141 361 049	EUR	119 345 000	04/10/2021	BNP Paribas S.A.	3 046 163
USD	98 906 765	EUR	83 540 000	04/10/2021	Deutsche Bank AG	2 088 083
USD	56 880 737	EUR	48 155 000	04/10/2021	Morgan Stanley & Co. International Plc.	1 071 500
USD	7 438 077	GBP	5 395 000	04/10/2021	Barclays Bank Plc. Wholesale	163 727
USD	266 248	NOK	2 300 000	04/10/2021	BNP Paribas S.A.	2 766
USD	23 957 700	SEK	205 760 000	04/10/2021	Barclays Bank Plc. Wholesale	438 374
EUR	503 754 802	USD	594 841 552	05/10/2021	State Street Bank and Trust Co.	(11 004 602)
GBP	38 107 577	USD	52 436 295	05/10/2021	State Street Bank and Trust Co.	(1 053 890)
USD	584 000 711	EUR	503 754 802	05/10/2021	State Street Bank and Trust Co.	163 760
USD	51 392 982	GBP	38 107 577	05/10/2021	State Street Bank and Trust Co.	10 579
EUR	970 000	USD	1 124 801	02/11/2021	Morgan Stanley & Co. International Plc.	(7)
USD	392 328	CAD	500 000	02/11/2021	Morgan Stanley & Co. International Plc.	(2 334)
USD	23 940 763	CHF	22 400 000	02/11/2021	State Street Bank London	(88 494)
USD	2 543 283	DKK	16 310 000	02/11/2021	Barclays Bank Plc. Wholesale	(57)
USD	2 392 275	DKK	15 330 000	02/11/2021	Deutsche Bank AG	1 754
USD	104 354 437	EUR	90 035 000	02/11/2021	BNP Paribas S.A.	(48 562)
USD	82 972 300	EUR	71 600 000	02/11/2021	Deutsche Bank AG	(53 798)
USD	61 099 826	EUR	52 735 000	02/11/2021	Société Générale	(50 750)
USD	7 261 371	GBP	5 395 000	02/11/2021	Standard Chartered Bank	(13 264)
USD	261 329	NOK	2 300 000	02/11/2021	Standard Chartered Bank	(2 097)
USD	23 411 279	SEK	205 760 000	02/11/2021	Standard Chartered Bank	(112 813)
EUR	495 290 705	USD	574 364 836	03/11/2021	State Street Bank and Trust Co.	(23 418)
GBP	37 697 203	USD	50 832 228	03/11/2021	State Street Bank and Trust Co.	(1 122)
USD	14 077 731	EUR	12 144 177	03/11/2021	State Street Bank and Trust Co.	(4 713)
USD	1 331 062	GBP	987 222	03/11/2021	State Street Bank and Trust Co.	(113)
Total forward foreign exchange contracts						(5 227 440)

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Barclays Bank Plc., BNP Paribas S.A., Deutsche Bank AG, HSBC Bank Plc., Morgan Stanley International Plc., Natwest Markets Plc., Société Générale, Standard Chartered Bank London and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is BNP Paribas S.A. with 0.22% of the NAV.

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2021

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					
400 000	Latam Finance Ltd. 6.875% 11/04/2024	USD	309 696	313 812	0.04
2 600 000	Latam Finance Ltd. 144A 6.875% 11/04/2024	USD	1 946 308	2 039 777	0.25
7 250 000	Latam Finance Ltd. 144A 7.000% 01/03/2026	USD	5 644 798	5 684 712	0.68
	Total Cayman Islands		7 900 802	8 038 301	0.97
Supranational					
5 009 000	Endo Dac / Endo Finance LLC / Endo Finco, Inc. 6.000% 30/06/2028	USD	2 957 764	3 143 646	0.38
14 977 000	Endo Dac / Endo Finance LLC / Endo Finco, Inc. 9.500% 31/07/2027	USD	12 616 159	12 958 303	1.56
	Total Supranational		15 573 923	16 101 949	1.94
United States					
6 438 000	AMC EntertainmentHldg., Inc. 12.000% 15/06/2026	USD	4 892 910	5 377 274	0.65
2 402 000	Carlson Travel, Inc. 6.750% 15/12/2025	USD	1 716 223	1 845 539	0.22
5 996 000	Diamond Sports Group LLC Via Diamond Sports Finance Co. 144A 6.625% 15/08/2027	USD	2 795 044	2 264 644	0.27
2 340 000	Fst Union Real Estate 6.050% 15/08/2021 ^(a)	USD	79	0	0.00
2 465 000	Fst Union Real Estate 6.800% 15/08/2039 ^(a)	USD	6	0	0.00
13 369 000	Genworth Hldg., Inc. FRN 15/11/2036	USD	6 013 818	7 328 800	0.88
2 922 000	Golden Nugget, Inc. 144A 6.750% 15/10/2024	USD	2 177 422	2 525 833	0.31
11 073 119	Ligado Networks LLC 144A 15.500% 01/11/2023	USD	9 392 656	9 272 609	1.12
565 820	Ligado Networks LLC 144A 17.500% 01/05/2024	USD	395 397	368 795	0.05
5 178 000	Nabors Industries, Inc. 144A 9.000% 01/02/2025	USD	3 980 297	4 626 607	0.56
1 766 000	Talen Energy Supply LLC 7.625% 01/06/2028	USD	1 402 466	1 429 296	0.17
5 228 000	Talos Production, Inc. 12.000% 15/01/2026	USD	4 043 776	4 834 891	0.58
5 488 000	Vector Group Ltd. 144A 10.500% 01/11/2026	USD	4 963 849	4 986 507	0.60
3 500 000	Wolverine Escrow LLC 8.500% 15/11/2024	USD	2 732 647	2 810 032	0.34
2 520 000	Wolverine Escrow LLC 9.000% 15/11/2026	USD	1 905 084	2 000 859	0.24
	Total United States		46 411 674	49 671 686	5.99
	Total Bonds		69 886 399	73 811 936	8.90
Shares					
Canada					
38 625	Bombardier, Inc. - A	CAD	22 866	59 006	0.01
9 050 798	Bombardier, Inc. - B	CAD	5 951 222	13 332 716	1.61
1 554 427	Shaw Communications, Inc.	CAD	36 854 566	39 033 015	4.71
	Total Canada		42 828 654	52 424 737	6.33
Cayman Islands					
310 662	AEA-Bridges Impact Corp. - A	USD	2 538 395	2 622 933	0.31
74 958	Vy Global Growth - A	USD	615 035	634 815	0.08
	Total Cayman Islands		3 153 430	3 257 748	0.39

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, 2021 (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.)					
France					
231 549	Accor Acquisition Co. S.A.	EUR	2 315 490	2 252 740	0.27
	Total France		2 315 490	2 252 740	0.27
Hong Kong					
36 472	Bridgetown Hldg. Ltd.	USD	308 783	308 879	0.04
215 212	Primavera Capital Acquisition Corp. - A	USD	1 815 926	1 811 471	0.22
	Total Hong Kong		2 124 709	2 120 350	0.26
Israel					
19 048	ION Acquisition Corp. 2 Ltd.	USD	164 833	164 770	0.02
	Total Israel		164 833	164 770	0.02
Japan					
26 368	Toshiba Corp.	JPY	862 546	963 504	0.12
	Total Japan		862 546	963 504	0.12
Netherlands					
36 921	Energy Transition Partners BV	EUR	368 841	358 134	0.04
	Total Netherlands		368 841	358 134	0.04
Singapore					
80 721	Ivanhoe Capital Acquisition Corp. - A	USD	623 809	689 893	0.08
	Total Singapore		623 809	689 893	0.08
Sweden					
98 055	Veoneer, Inc.	USD	2 957 273	2 883 199	0.35
	Total Sweden		2 957 273	2 883 199	0.35
United Kingdom					
70 794	LivaNova Plc.	USD	4 766 432	4 839 795	0.58
196 671	SciON Tech Growth I - A	USD	1 651 874	1 652 013	0.20
121 497	SciON Tech Growth II	USD	1 049 946	1 042 587	0.13
106 382	Tronox Hldg. Plc. - A	USD	2 151 306	2 263 838	0.27
	Total United Kingdom		9 619 558	9 798 233	1.18
United States					
350 389	Altice USA, Inc. - A	USD	8 093 116	6 267 588	0.76
165 935	Altitude Acquisition Corp. - A	USD	1 291 006	1 409 592	0.17
80 724	Angel Pond Hldg. Corp.	USD	660 076	689 919	0.08
275 877	Apollo Strategic Growth Capital - A	USD	2 508 267	2 324 479	0.28
130 020	Apollo Strategic Growth Capital II	USD	1 116 529	1 116 846	0.14
343 225	Ares Acquisition Corp.	USD	2 796 838	2 886 012	0.35
66 324	Atlantic Avenue Acquisition Corp. - A	USD	536 954	561 122	0.07
176 484	Atlantic Coastal Acquisition Corp.	USD	1 440 339	1 476 350	0.18
213 414	Atlas Crest Investment Corp. II	USD	1 737 871	1 798 179	0.22

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Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
251 404	Austerlitz Acquisition Corp. I	USD	2 067 585	2 157 341	0.26
370 241	Austerlitz Acquisition Corp. II	USD	3 056 054	3 116 372	0.38
79 426	Bite Acquisition Corp.	USD	634 267	667 169	0.08
69 866	BowX Acquisition Corp. - A	USD	587 598	603 151	0.07
479 122	Box, Inc. - A	USD	8 671 988	9 790 494	1.18
122 400	Bright Lights Acquisition Corp. - A	USD	957 956	1 029 202	0.12
53 212	Broadscale Acquisition Corp.	USD	426 563	446 056	0.05
66 583	Burgundy Technology Acquisition Corp. - A	USD	541 398	571 935	0.07
4 697	Callaway Golf Co.	USD	126 685	112 037	0.01
108 812	Capstar Special Purpose Acquisition Corp. - A	USD	954 565	931 856	0.11
104 269	Carney Technology Acquisition Corp. II - A	USD	812 117	879 448	0.11
52	CBRE Acquisition Hldg., Inc.	USD	439	471	0.00
100 007	CC Neuberger Principal Hldg. II - A	USD	821 226	847 817	0.10
70 750	Churchill Capital Corp. V - A	USD	605 420	597 345	0.07
9 225	Churchill Capital Corp. VI	USD	76 142	79 958	0.01
103 335	Churchill Capital Corp. VII	USD	859 385	881 383	0.11
89 158	CIIG Capital Partners II, Inc.	USD	755 160	775 856	0.09
169 377	Clarim Acquisition Corp.	USD	1 363 002	1 437 369	0.17
100 687	Cohn Robbins Hldg. Corp. - A	USD	800 345	853 582	0.10
136 470	Colicity, Inc.	USD	1 192 705	1 168 716	0.14
202 785	Colonnade Acquisition Corp. II	USD	1 671 797	1 712 123	0.21
40 032	Compute Health Acquisition Corp.	USD	322 513	337 646	0.04
247 854	Corner Growth Acquisition Corp. - A	USD	1 945 929	2 088 363	0.25
188 916	Corner Growth Acquisition Corp. 2	USD	1 585 731	1 642 323	0.20
13 099	Crown Hldg., Inc.	USD	1 007 825	1 139 653	0.14
56 916	Crown PropTech Acquisitions	USD	457 305	479 070	0.06
34 941	Crucible Acquisition Corp.	USD	284 015	301 946	0.04
79 691	Crucible Acquisition Corp. - A	USD	673 525	672 835	0.08
23 673	Decarbonization Plus Acquisition Corp. II	USD	189 966	202 120	0.02
26 155	DHB Capital Corp.	USD	216 416	223 086	0.03
34 866	dMY Technology Group, Inc. III	USD	303 080	313 037	0.04
2	dMY Technology Group, Inc. IV	USD	17	18	0.00
464 314	dMY Technology Group, Inc. IV	USD	3 856 155	3 972 333	0.48
10 329	Dragoneer Growth Opportunities Corp. II - A	USD	87 058	88 724	0.01
105 087	Dragoneer Growth Opportunities Corp. III - A	USD	891 640	889 069	0.11
70 534	E.Merge Technology Acquisition Corp. - A	USD	571 980	597 957	0.07
44 336	ECP Environmental Growth Opportunities Corp.	USD	365 854	384 282	0.05
462 565	Energy Harbor Corp. ^(a)	USD	12 541 310	16 048 114	1.94
89 346	ESM Acquisition Corp.	USD	751 822	765 922	0.09
147 424	FAST Acquisition Corp. II	USD	1 238 493	1 259 980	0.15
435 816	FinTech Acquisition Corp. VI	USD	3 652 190	3 762 386	0.45
110 840	First Reserve Sustainable Growth Corp.	USD	907 486	947 310	0.11
459 185	FirstEnergy Corp.	USD	11 495 165	14 120 232	1.70
1	Foresight Acquisition Corp.	USD	8	9	0.00

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

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Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
182 367	Foresight Acquisition Corp.	USD	1 454 304	1 552 328	0.19
121 011	Fortress Capital Acquisition Corp. - A	USD	1 041 423	1 021 701	0.12
136 748	Fortress Value Acquisition Corp. III - A	USD	1 144 117	1 151 618	0.14
88 696	Fortress Value Acquisition Corp. IV	USD	744 164	754 224	0.09
57 744	Forum Merger IV Corp.	USD	484 633	494 514	0.06
40 016	Frontier Acquisition Corp.	USD	333 926	340 966	0.04
22 854	FS Development Corp. II - A	USD	189 857	196 311	0.02
3	FTAC Athena Acquisition Corp.	USD	25	27	0.00
301 532	FTAC Athena Acquisition Corp.	USD	2 484 964	2 571 879	0.31
386 764	FTAC Hera Acquisition Corp.	USD	3 140 133	3 252 110	0.39
528 796	FTAC Parnassus Acquisition Corp.	USD	4 315 591	4 450 953	0.54
104 319	Fusion Acquisition Corp. II	USD	863 604	875 367	0.11
20 175	G Squared Ascend I, Inc.	USD	167 525	175 215	0.02
144 028	Genon Hldg. Class A Com Pb ^(a)	USD	13 962 876	14 043 213	1.69
186 771	GigCapital4, Inc.	USD	1 503 219	1 589 815	0.19
70 610	Gores Guggenheim, Inc.	USD	645 180	649 806	0.08
123 227	Gores Guggenheim, Inc. - A	USD	1 085 408	1 087 219	0.13
177 776	Gores Hldg. VII, Inc.	USD	1 518 991	1 514 783	0.18
88 120	Gores Hldg. VIII, Inc.	USD	749 264	756 934	0.09
28 750	Gores Metropoulos II, Inc.	USD	244 547	253 658	0.03
1 513	Gores Metropoulos II, Inc.	USD	12 541	12 905	0.00
105 800	Gores Technology Partners II, Inc.	USD	897 081	909 715	0.11
13 110	Gores Technology Partners II, Inc.	USD	106 588	110 688	0.01
106 275	Gores Technology Partners, Inc.	USD	907 869	916 551	0.11
51 980	GS Acquisition Hldg. Corp. II - A	USD	437 487	458 614	0.06
108 745	GXO Logistics, Inc.	USD	3 540 154	7 363 887	0.89
28 944	Haymaker Acquisition Corp. III	USD	239 494	247 374	0.03
32 903	Healthcare Services Acquisition Corp. - A	USD	260 380	276 381	0.03
99 283	HealthCor Catalio Acquisition Corp. - A	USD	843 527	848 536	0.10
199 950	Hillman Solutions Corp.	USD	1 690 265	2 059 312	0.25
69 548	Horizon Acquisition Corp. - A	USD	590 909	599 205	0.07
201 403	IG Acquisition Corp. - A	USD	1 604 845	1 702 193	0.21
94 569	Inovalon Hldg., Inc. - A	USD	3 267 920	3 289 321	0.40
46 430	International Flavors & Fragrances, Inc.	USD	5 660 217	5 359 883	0.65
2	InterPrivate II Acquisition Corp.	USD	17	17	0.00
229 570	InterPrivate II Acquisition Corp.	USD	1 887 471	1 938 270	0.23
229 560	InterPrivate III Financial Partners, Inc.	USD	1 897 312	1 962 958	0.24
229 560	InterPrivate IV InfraTech Partners, Inc.	USD	1 893 747	1 920 349	0.23
61 452	Jaws Hurricane Acquisition Corp.	USD	512 585	529 983	0.06
66 923	Jaws Mustang Acquisition Corp.	USD	541 274	563 878	0.07
82 108	JOFF Fintech Acquisition Corp.	USD	662 074	685 444	0.08
18 878	Kansas City Southern	USD	4 663 604	4 410 707	0.53
108 540	KatapultHldg., Inc.	USD	478 087	508 803	0.06
35 272	Kensington Capital Acquisition Corp. II	USD	289 734	252 128	0.03

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Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
110 972	Khosla Ventures Acquisition Co.	USD	933 854	945 564	0.11
72 785	Khosla Ventures Acquisition Co. III - A	USD	618 544	615 784	0.07
107 204	KKR Acquisition Hldg. I Corp.	USD	896 585	923 638	0.11
169 194	Kohl's Corp.	USD	8 276 897	6 878 185	0.83
224 008	L Brands, Inc.	USD	9 833 581	12 189 084	1.47
203 819	Landcadia Hldg. IV, Inc.	USD	1 730 580	1 766 602	0.21
83 980	Lazard Growth Acquisition Corp. I	USD	713 653	719 197	0.09
88 017	Lefteris Acquisition Corp. - A	USD	697 236	743 891	0.09
228 689	Lerer Hippeau Acquisition Corp. - A	USD	1 919 579	1 932 806	0.23
159 560	Live Oak Mobility Acquisition Corp.	USD	1 293 556	1 332 020	0.16
145 889	Logistics Innovation Technologies Corp.	USD	1 205 446	1 246 861	0.15
162 288	Longview Acquisition Corp. II	USD	1 329 088	1 385 616	0.17
39 342	Loral Space & Communications, Inc.	USD	789 892	1 460 784	0.18
106 689	Marlin Technology Corp. - A	USD	851 246	898 938	0.11
39 517	Meredith Corp.	USD	1 899 897	1 900 200	0.23
186 206	Motive Capital Corp. - A	USD	1 487 576	1 591 436	0.19
74 500	MSD Acquisition Corp.	USD	615 717	629 007	0.08
154 365	NightDragon Acquisition Corp.	USD	1 277 275	1 321 967	0.16
61 773	Nikola Corp.	USD	782 891	569 015	0.07
70 029	North Atlantic Acquisition Corp. - A	USD	562 433	590 049	0.07
28 286	NortonLifeLock, Inc.	USD	579 041	617 806	0.08
281 454	Novus Capital Corp. II	USD	2 259 488	2 405 486	0.29
43 817	Nuance Communications, Inc.	USD	1 940 740	2 082 003	0.25
138 742	Oaktree Acquisition Corp. II - A	USD	1 128 418	1 173 800	0.14
181 240	Orion Biotech Opportunities Corp.	USD	1 500 703	1 548 993	0.19
84 480	Pathfinder Acquisition Corp.	USD	710 849	730 772	0.09
36 561	Pathfinder Acquisition Corp.	USD	296 255	311 842	0.04
84 556	Periphos Capital Partnering Corp. - A	USD	1 701 597	1 777 111	0.21
70 002	Poema Global Hldg. Corp. - A	USD	543 250	595 865	0.07
135 711	Pontem Corp. - A	USD	1 086 417	1 137 613	0.14
141 051	Post Hldg. Partnering Corp.	USD	1 080 123	1 173 852	0.14
124 213	Primo Water Corp.	USD	1 574 830	1 685 698	0.20
163 055	PWP Forward Acquisition Corp. I	USD	1 339 053	1 354 158	0.16
67 430	RedBall Acquisition Corp. - A	USD	546 809	572 807	0.07
194 044	Reinvent Technology Partners Y	USD	1 605 018	1 663 450	0.20
182 470	RMG Acquisition Corp. III	USD	1 520 026	1 532 726	0.19
158 515	RXR Acquisition Corp.	USD	1 329 540	1 347 928	0.16
140 800	Sarissa Capital Acquisition Corp. - A	USD	1 196 848	1 198 505	0.15
42 417	Science Strategic Acquisition Corp. Alpha	USD	348 666	364 720	0.04
57 513	SCVX Corp. - A	USD	513 035	493 032	0.06
60 745	Simon Property Group Acquisition Hldg., Inc.	USD	506 805	511 300	0.06
64 160	Slam Corp.	USD	543 345	548 906	0.07
155 293	Social Capital Hedosophia Hldg. Corp. IV - A	USD	1 489 887	1 356 728	0.16
460 163	Social Capital Hedosophia Hldg. Corp. VI	USD	4 079 221	4 032 162	0.49

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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.)					
203 356	Social Leverage Acquisition Corp. I	USD	1 634 960	1 716 944	0.21
350 880	Spartan Acquisition Corp. III	USD	2 897 625	2 992 787	0.36
12 975	SPX Flow, Inc.	USD	880 608	818 813	0.10
35 426	StoneBridge Acquisition Corp.	USD	297 923	308 278	0.04
80 036	Supernova Partners Acquisition Co. II Ltd.	USD	672 385	687 494	0.08
60 046	Sustainable Development Acquisition I Corp.	USD	477 955	505 934	0.06
186 103	SVF Investment Corp. - A	USD	1 528 314	1 568 063	0.19
109 780	SVF Investment Corp. 2 - A	USD	937 376	930 668	0.11
109 786	SVF Investment Corp. 3 - A	USD	934 727	931 667	0.11
191 310	Tailwind Two Acquisition Corp.	USD	1 605 826	1 659 831	0.20
82 292	TCW Special Purpose Acquisition Corp.	USD	680 915	699 768	0.09
135 606	Thimble Point Acquisition Corp.	USD	1 132 900	1 163 658	0.14
38 095	Thunder Bridge Capital Partners III, Inc.	USD	314 600	320 980	0.04
16 300	Tishman Speyer Innovation Corp. II	USD	137 468	140 717	0.02
1 322	Tishman Speyer Innovation Corp. II	USD	10 687	11 185	0.00
106 320	TLG Acquisition One Corp. - A	USD	858 240	904 090	0.11
178 551	TPG Pace Beneficial II Corp.	USD	1 491 529	1 516 763	0.18
123 478	TPG Pace Solutions Corp.	USD	1 044 311	1 071 312	0.13
53 140	Twelve Seas Investment Co. II	USD	426 941	445 682	0.05
104 376	two - A	USD	881 307	882 152	0.11
107 103	Valor Latitude Acquisition Corp.	USD	891 670	919 994	0.11
70 441	Velocity Acquisition Corp.	USD	588 213	599 601	0.07
49 475	Victoria's Secret & Co.	USD	1 616 187	2 360 244	0.29
116 005	Virgin Group Acquisition Corp. II	USD	978 821	991 453	0.12
180 320	VPC Impact Acquisition Hldg. II	USD	1 470 427	1 533 347	0.19
92 452	VPC Impact Acquisition Hldg. III, Inc.	USD	751 380	790 952	0.10
136 760	XPO Logistics, Inc.	USD	6 428 311	9 395 573	1.13
Total United States			258 174 905	276 811 783	33.39
Total Shares			323 194 048	351 725 091	42.43
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Italy					
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/10/2021	EUR	20 003 974	20 003 201	2.41
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 29/10/2021	EUR	20 008 800	20 007 392	2.41
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 12/11/2021	EUR	20 013 121	20 012 510	2.41
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 30/11/2021	EUR	20 018 185	20 017 750	2.41
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/12/2021	EUR	20 022 200	20 022 430	2.41
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/12/2021	EUR	20 027 182	20 026 925	2.42

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Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2021 (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.)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (cont.)					
Italy (cont.)					
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/01/2022	EUR	20 035 454	20 031 215	2.42
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/01/2022	EUR	20 038 294	20 036 427	2.42
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/02/2022	EUR	20 042 667	20 040 722	2.42
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 28/02/2022	EUR	20 046 347	20 045 018	2.42
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/03/2022	EUR	20 052 632	20 049 316	2.42
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/03/2022	EUR	20 054 897	20 054 537	2.42
20 000 000	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/04/2022	EUR	20 062 747	20 058 839	2.42
Total Italy			260 426 500	260 406 282	31.41
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			260 426 500	260 406 282	31.41
Asset Backed & Mortgage Backed Securities					
United States					
35 419 000	Bruce Mansfield Unit 1 6.850% 01/06/2034 ^(a)	USD	164	0	0.00
Total United States			164	0	0.00
Total Asset Backed & Mortgage Backed Securities			164	0	0.00
Rights					
United States					
195 202	Viveon Health Acquisition Corp. 0.000% 31/12/2025	USD	38 786	35 389	0.01
Total United States			38 786	35 389	0.01
Total Rights			38 786	35 389	0.01
Warrants					
Cayman Islands					
11 058	AEA-Bridges Impact Corp.	USD	10 476	6 221	0.00
228 610	Capri Listco	USD	323 898	294 064	0.04
Total Cayman Islands			334 374	300 285	0.04
France					
231 549	Accor Acquisition Co. S.A.	EUR	0	81 042	0.01
Total France			0	81 042	0.01
Hong Kong					
107 606	Primavera Capital Acquisition Corp.	USD	117 967	78 962	0.01
Total Hong Kong			117 967	78 962	0.01

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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.)					
Luxembourg					
405	Lakestar Spac I SE	EUR	0	223	0.00
	Total Luxembourg		0	223	0.00
Singapore					
106 668	Ivanhoe Capital Acquisition Corp.	USD	147 153	133 525	0.01
	Total Singapore		147 153	133 525	0.01
United Kingdom					
202 700	Broadstone Acquisition Corp.	USD	148 374	188 989	0.02
20 838	ReNew Energy Global Plc.	USD	49 839	32 741	0.00
65 557	SciON Tech Growth I	USD	103 077	43 618	0.01
	Total United Kingdom		301 290	265 348	0.03
United States					
34 908	7GC & Co. Hldg., Inc.	USD	26 941	16 575	0.00
267 846	Altitude Acquisition Corp.	USD	739 549	148 103	0.02
65 489	Ares Acquisition Corp.	USD	55 577	48 056	0.01
44 087	Athena Technology Acquisition Corp.	USD	50 446	51 762	0.01
33 162	Atlantic Avenue Acquisition Corp.	USD	24 948	19 196	0.00
58 828	Atlantic Coastal Acquisition Corp.	USD	34 416	27 932	0.00
34 756	Atlas Crest Investment Corp. II	USD	31 947	25 504	0.00
293 771	Austerlitz Acquisition Corp. I	USD	393 436	428 604	0.05
174 029	Austerlitz Acquisition Corp. II	USD	153 707	157 751	0.02
266 953	Berkshire Grey, Inc.	USD	483 177	278 856	0.03
33 933	Biotech Acquisition Co.	USD	18 019	19 325	0.00
39 713	Bite Acquisition Corp.	USD	21 306	19 885	0.00
283 773	BowX Acquisition Corp.	USD	555 754	509 559	0.06
70 910	Bright Lights Acquisition Corp.	USD	54 089	58 768	0.01
13 303	Broadscale Acquisition Corp.	USD	12 643	8 613	0.00
57 234	Capstar Special Purpose Acquisition Corp.	USD	30 844	42 987	0.01
46 273	Carney Technology Acquisition Corp. II	USD	62 928	26 365	0.00
7 231	CC Neuberger Principal Hldg. II	USD	9 305	6 305	0.00
6 196	Cerberus Telecom Acquisition Corp.	USD	6 854	5 349	0.00
248 299	CF Acquisition Corp. V	USD	272 175	207 925	0.03
56 459	Clarim Acquisition Corp.	USD	32 944	30 219	0.01
383	Colicity, Inc.	USD	249	274	0.00
118 405	Colonnade Acquisition Corp. II	USD	94 050	82 797	0.01
10 008	Compute Health Acquisition Corp.	USD	9 896	8 340	0.00
1 635	Concord Acquisition Corp.	USD	2 439	2 498	0.00
82 618	Corner Growth Acquisition Corp.	USD	74 976	60 625	0.01
36 223	Crown PropTech Acquisitions	USD	23 594	16 086	0.00
7 891	Decarbonization Plus Acquisition Corp. II	USD	7 853	8 379	0.00
342 442	dMY Technology Group, Inc. III	USD	840 963	1 022 877	0.12
238 003	dMY Technology Group, Inc. IV	USD	336 056	390 388	0.05

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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.)					
124 757	EJF Acquisition Corp.	USD	150 157	176 632	0.02
56 610	Far Peak Acquisition Corp.	USD	70 601	84 547	0.01
27 710	First Reserve Sustainable Growth Corp.	USD	22 887	19 736	0.00
80 693	Foresight Acquisition Corp.	USD	70 668	61 317	0.01
51 769	Fortress Capital Acquisition Corp.	USD	46 939	39 329	0.01
124 224	FTAC Athena Acquisition Corp.	USD	123 850	139 415	0.02
96 691	FTAC Hera Acquisition Corp.	USD	91 786	85 143	0.01
29 422	G Squared Ascend I, Inc.	USD	30 690	26 670	0.00
62 257	GigCapital4, Inc.	USD	37 988	56 434	0.01
46 046	Gores Metropoulos II, Inc.	USD	59 113	67 577	0.01
6 031	GS Acquisition Hldg. Corp. II	USD	10 139	11 141	0.00
43 432	Healthcare Services Acquisition Corp.	USD	34 887	24 747	0.00
133 016	Horizon Acquisition Corp.	USD	190 600	195 215	0.02
105 452	IG Acquisition Corp.	USD	114 910	74 650	0.01
45 914	InterPrivate II Acquisition Corp.	USD	39 503	39 090	0.01
45 912	InterPrivate III Financial Partners, Inc.	USD	29 578	50 734	0.01
45 912	InterPrivate IV InfraTech Partners, Inc.	USD	33 142	26 358	0.00
49 707	Isos Acquisition Corp.	USD	51 710	59 218	0.01
45 841	Jack Creek Investment Corp.	USD	24 454	24 180	0.00
15 449	Jaws Mustang Acquisition Corp.	USD	14 959	15 338	0.00
28 166	JOFF Fintech Acquisition Corp.	USD	20 291	16 535	0.00
35 001	Kairos Acquisition Corp.	USD	20 177	17 828	0.00
156 272	Kensington Capital Acquisition Corp. II	USD	229 807	153 796	0.02
20 472	KINS Technology Group, Inc.	USD	12 360	11 488	0.00
33 858	Lefteris Acquisition Corp.	USD	51 633	23 635	0.00
50 755	Live Oak Acquisition Corp. II	USD	66 903	83 252	0.01
68 059	Live Oak Mobility Acquisition Corp.	USD	66 488	56 998	0.01
277 093	LiveVoxHldg., Inc.	USD	301 428	294 233	0.04
109 326	Longview Acquisition Corp. II	USD	132 161	121 836	0.02
57 558	M3-Brigade Acquisition II Corp.	USD	63 617	66 584	0.01
105 196	Markforged Hldg. Corp.	USD	199 956	123 055	0.02
35 563	Marlin Technology Corp.	USD	26 456	24 561	0.00
88 983	Marquee Raine Acquisition Corp.	USD	85 728	107 546	0.01
207 794	Motive Capital Corp.	USD	195 312	224 235	0.03
12 948	MSD Acquisition Corp.	USD	15 303	12 855	0.00
36 769	NextGen Acquisition Corp. II	USD	60 940	53 328	0.01
23 343	North Atlantic Acquisition Corp.	USD	15 370	15 112	0.00
11 445	Northern Genesis Acquisition Corp. II	USD	16 600	10 572	0.00
46 433	Northern Star Investment Corp. II	USD	70 058	56 521	0.01
93 818	Novus Capital Corp. II	USD	92 429	88 282	0.01
33 768	Oaktree Acquisition Corp. II	USD	43 002	26 237	0.00
16 965	One Equity Partners Open Water I Corp.	USD	9 466	9 391	0.00
544	Periphos Capital Partnering Corp.	USD	1 372	714	0.00
76 803	Pioneer Merger Corp.	USD	109 576	72 934	0.01

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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.)					
19 000	PMV Consumer Acquisition Corp.	USD	11 697	11 114	0.00
35 001	Poema Global Hldg. Corp.	USD	25 479	26 892	0.00
45 237	Pontem Corp.	USD	47 941	28 040	0.00
29 666	Post Hldg. Partnering Corp.	USD	48 393	23 050	0.00
32 611	PWP Forward Acquisition Corp. I	USD	28 514	23 088	0.00
271 016	Reinvent Technology Partners Y	USD	426 384	350 951	0.04
58 781	SCP & Co. Healthcare Acquisition Co.	USD	30 438	29 432	0.00
12 041	Simon Property Group Acquisition Hldg., Inc.	USD	14 416	10 291	0.00
71 098	Slam Corp.	USD	88 343	55 241	0.01
41 509	Social Leverage Acquisition Corp. I	USD	37 276	29 746	0.00
189 611	Spartacus Acquisition Corp.	USD	206 337	261 905	0.03
44 307	Spartan Acquisition Corp. III	USD	43 152	42 075	0.01
35 792	Sports Ventures Acquisition Corp.	USD	37 741	18 302	0.00
30 023	Sustainable Development Acquisition I Corp.	USD	20 642	16 847	0.00
121 950	Tailwind Acquisition Corp.	USD	125 350	61 062	0.01
203 236	Thimble Point Acquisition Corp.	USD	203 020	166 680	0.02
7 619	Thunder Bridge Capital Partners III, Inc.	USD	7 110	4 933	0.00
35 440	TLG Acquisition One Corp.	USD	18 120	17 439	0.00
191 469	Trebia Acquisition Corp.	USD	262 410	239 677	0.03
17 713	Twelve Seas Investment Co. II	USD	12 978	10 092	0.00
376 562	Virtuoso Acquisition Corp.	USD	420 752	372 222	0.05
195 202	Viveon Health Acquisition Corp.	USD	99 838	42 112	0.01
14 137	VPC Impact Acquisition Hldg. II	USD	14 360	14 645	0.00
50 062	VPC Impact Acquisition Hldg. III, Inc.	USD	67 325	73 471	0.01
4 156	Xos, Inc.	USD	6 632	3 803	0.00
	Total United States		9 920 723	8 612 012	1.04
	Total Warrants		10 821 507	9 471 397	1.14
Other transferable securities					
Bonds					
United States					
17 959 000	Hertz Corp. 144A 6.000% 15/01/2028	USD	(5)	930 237	0.11
	Total United States		(5)	930 237	0.11
	Total Bonds		(5)	930 237	0.11
Shares					
Netherlands					
269 889	Pegasus Acquisition Co. Europe BV	EUR	2 699 795	2 698 890	0.32
	Total Netherlands		2 699 795	2 698 890	0.32

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Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost EUR	Market value EUR	% of net assets
Other transferable securities (cont.)					
Shares (cont.)					
United Kingdom					
356 775	Hedosophia European Growth	EUR	3 494 722	3 621 266	0.44
	Total United Kingdom		3 494 722	3 621 266	0.44
United States					
142 990	CM LIFE Sciences III, Inc. - A	USD	1 145 535	1 224 553	0.15
2 203 350	Fast Acq Corp. Cl A Pipe ^(a)	USD	0	3 376 308	0.41
2 088 359	Hertz Global Hldg. ^(a)	USD	17 277 786	25 180 742	3.04
145 796	Rice Acquisition Corp. II	USD	1 220 830	1 296 412	0.15
	Total United States		19 644 151	31 078 015	3.75
	Total Shares		25 838 668	37 398 171	4.51
Warrants					
Netherlands					
12 307	Energy Transition Partners BV	EUR	369	8 307	0.00
	Total Netherlands		369	8 307	0.00
United Kingdom					
127 929	Hedosophia European Growth	EUR	90 828	127 929	0.02
	Total United Kingdom		90 828	127 929	0.02
United States					
240 737	Benson Hill, Inc.	USD	318 936	293 058	0.04
298 174	Decarbonization Plus Acquisition - A	USD	723 907	540 567	0.07
132 199	Ftac Parnassus Acquisition A	USD	109 295	109 562	0.01
36 494	RMG Acquisition Corp. III	USD	39 935	28 670	0.00
201 859	Shapeways Hldg., Inc.	USD	203 766	172 521	0.02
422 898	VELO3D, Inc.	USD	772 559	562 233	0.07
	Total United States		2 168 398	1 706 611	0.21
	Total Warrants		2 259 595	1 842 847	0.23
	Total Investments		692 465 662	735 621 350	88.74

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

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		%	Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		%
Sovereign		31.41	Distribution/Wholesale		0.58
Holding Companies-Diversified		21.88	Healthcare-Products		0.58
Media		5.97	Auto Parts & Equipment		0.35
Electric		5.50	Metal Fabricate/Hardware		0.25
Trucking & Leasing		3.04	Leisure Time		0.23
Retail		2.90	Beverages		0.20
Pharmaceuticals		1.94	Diversified Financial Services		0.15
Software		1.89	Miscellaneous Manufacturing		0.15
Transportation		1.66	Packaging & Containers		0.14
Aerospace/Defense		1.61	Machinery-Diversified		0.10
Commercial Services		1.41	Internet		0.08
Telecommunications		1.35	Auto Manufacturers		0.07
Oil & Gas		1.14	Computers		0.07
Airlines		0.97	Short terms		0.03
Chemicals		0.92	Energy-Alternate Sources		0.00
Insurance		0.88	Real Estate		0.00
Entertainment		0.65			88.74
Agriculture		0.64			

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment EUR	Unrealised appreciation/(depreciation) EUR
EUR	Europe Stoxx 600 Index	Eurex Deutschland	17/12/2021	Morgan Stanley & Co. International Plc.	(69)	1 565 610	41 400
AUD	SPI 200 Index	Australian Stock Exchange	16/12/2021	Morgan Stanley & Co. International Plc.	(36)	4 097 674	43 825
JPY	Topix Index	Tokyo Stock Exchange	09/12/2021	Morgan Stanley & Co. International Plc.	(21)	3 304 584	31 329
Total Futures contracts						8 967 868	116 554

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/(depreciation) EUR
EUR	5 308	GBP	4 543	29/10/2021	State Street Bank and Trust Co.	24
EUR	138 291	SEK	1 407 794	29/10/2021	State Street Bank and Trust Co.	(465)
EUR	2 586 058	USD	3 027 373	29/10/2021	State Street Bank and Trust Co.	(26 245)
GBP	9 553 871	EUR	11 168 932	29/10/2021	State Street Bank and Trust Co.	(57 791)
SEK	628 023 961	EUR	61 986 544	29/10/2021	State Street Bank and Trust Co.	(86 334)
USD	94 789 312	EUR	80 634 512	29/10/2021	State Street Bank and Trust Co.	1 158 651
MXN	12 038 000	USD	598 273	19/11/2021	State Street Bank and Trust Co.	(16 088)
USD	592 025	MXN	12 038 000	19/11/2021	State Street Bank and Trust Co.	10 699
AUD	1 250 000	EUR	770 886	17/12/2021	State Street Bank and Trust Co.	8 558
CAD	1 300 000	EUR	872 488	17/12/2021	State Street Bank and Trust Co.	12 715

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, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) EUR
EUR	52 284 904	CAD	77 715 000	17/12/2021	State Street Bank and Trust Co.	(633 208)
EUR	917 381	JPY	118 500 000	17/12/2021	State Street Bank and Trust Co.	(165)
EUR	514 290 038	USD	605 000 000	17/12/2021	State Street Bank and Trust Co.	(7 200 573)
USD	48 000 000	EUR	40 793 163	17/12/2021	State Street Bank and Trust Co.	581 299
Total forward foreign exchange contracts						(6 248 923)

Options

Currency	Description	Put/Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
USD	Box, Inc.	Call	28.0000	17/12/2021	(180)	(7 381)	(435 102)*
USD	Box, Inc.	Put	23.0000	17/12/2021	180	23 309	-
USD	BOX, Inc.	Call	27.0000	17/12/2021	(3 307)	(192 707)	(7 708 293)*
USD	BOX, Inc.	Put	24.0000	15/10/2021	902	70 082	-
USD	BOX, Inc.	Put	22.0000	17/12/2021	3 307	306 904	-
USD	Callaway Golf Co.	Call	33.0000	19/11/2021	715	24 690	-
USD	Callaway Golf Co.	Call	40.0000	21/01/2022	(734)	(15 842)	(2 534 640)*
USD	Callaway Golf Co.	Put	26.0000	19/11/2021	(715)	(70 985)	(1 604 869)
USD	Callaway Golf Co.	Put	22.0000	21/01/2022	(2 627)	(153 082)	(4 989 339)
USD	Callaway Golf Co.	Put	28.0000	21/01/2022	172	40 091	-
USD	Callaway Golf Co.	Put	29.0000	21/01/2022	906	258 109	-
USD	Callaway Golf Co.	Put	30.0000	21/01/2022	1 549	521 526	-
USD	Canadian National Railway Co.	Put	95.0000	15/10/2021	449	4 845	-
USD	Canadian Pacific Railway Ltd.	Call	75.0000	15/10/2021	218	7 528	-
USD	Crownhldg., Inc.	Call	125.0000	21/01/2022	(1 078)	(27 919)	(11 632 927)*
USD	Crownhldg., Inc.	Put	87.5000	21/01/2022	(1 438)	(235 870)	(10 862 434)
USD	Crownhldg., Inc.	Put	100.0000	21/01/2022	1 438	688 989	-
USD	Intel Corp.	Call	70.0000	21/01/2022	1 060	17 387	-
USD	IONQ, Inc.	Call	12.5000	15/10/2021	(669)	(34 653)	(721 932)*
USD	Kansas City Southern	Call	310.0000	15/10/2021	(217)	(22 855)	(5 807 399)*
USD	Katapult holding, Inc.	Call	9.0000	15/10/2021	(342)	(4 133)	(265 723)*
USD	Nikola Corp.	Call	17.5000	21/01/2022	365	21 427	-
USD	Nikola Corp.	Call	16.0000	21/01/2022	1 058	75 810	-
USD	Nikola Corp.	Call	12.5000	21/01/2022	716	93 336	-
USD	Nikola Corp.	Call	14.0000	21/01/2022	1 061	105 335	-
USD	Nikola Corp.	Put	10.0000	21/01/2022	(1 423)	(213 754)	(1 228 472)
USD	Nikola Corp.	Put	12.5000	21/01/2022	(731)	(208 884)	(788 838)
USD	Nikola Corp.	Put	11.0000	21/01/2022	(361)	(71 680)	(342 815)
USD	Nikola Corp.	Put	7.5000	21/01/2022	(716)	(44 505)	(463 590)
USD	S&P 500 Index	Put	4 250.0000	15/10/2021	54	232 857	-
USD	S&P 500 Index	Put	3 650.0000	17/12/2021	(54)	(160 133)	(17 015 584)
USD	S&P 500 Index	Put	4 200.0000	17/12/2021	444	4 637 977	-
USD	S&P 500 Index	Put	3 600.0000	18/02/2022	(370)	(2 143 307)	(114 991 160)
USD	S&P 500 Index SPX	Put	3 778.3700	17/12/2021	3 527	(142 449)	11 504 552
USD	S&P 500 Index SPX	Put	4 222.8800	17/12/2021	3 527	394 305	-
USD	USD-LIBOR	Call	1 952.0000	08/07/2022	13 792 000	169 974	-
USD	USD-LIBOR	Call	1 808.0000	22/07/2022	13 008 000	219 578	-
GBP	Vodafone Group Plc.	Call	1.2500	17/12/2021	706	10 268	-
GBP	Vodafone Group Plc.	Put	1.1000	17/12/2021	(706)	(45 179)	(903 581)

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, 2021 (cont.)

Options

Currency	Description	Put/ Call	Strike Price	Maturity date	Quantity	Market value EUR	Commitment EUR
USD	Willis Towers Watson Plc.	Call	270.0000	15/10/2021	(90)	(20 590)	(2 097 812)*
USD	Willis Towers Watson Plc.	Call	250.0000	15/10/2021	90	7 148	-
USD	Willis Towers Watson Plc.	Call	260.0000	17/12/2021	(181)	(45 314)	(4 062 676)*
USD	Willis Towers Watson Plc.	Call	270.0000	17/12/2021	(82)	(18 582)	(1 911 339)*
USD	Willis Towers Watson Plc.	Call	250.0000	17/12/2021	263	115 794	-
Total Options						4 167 465	(178 863 973)

* The commitment on short call positions is unlimited.

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

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ depreciation EUR	Commitment EUR
5 014 000	Fixed 1.00%	Talen Energy Supply, Llc 6.5% 6/1/2025	USD	20/06/2023	Morgan Stanley & Co. International	148 472	5 014 000
768 000	Fixed 1.00%	Talen Energy Supply, Llc 6.5% 6/1/2025	USD	20/12/2023	Morgan Stanley & Co. International	(7 230)	768 000
3 222 000	Talen Energy Supply, Llc 6.5% 6/1/2025	Fixed 1.00%	USD	20/12/2021	Morgan Stanley & Co. International	135 342	3 222 000
1 113 000	Talen Energy Supply, Llc 6.5% 6/1/2025	Fixed 1.00%	USD	20/06/2022	Morgan Stanley & Co. International	2 453	1 113 000
Total Credit default swaps						279 037	10 117 000

Interest rate swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ depreciation EUR	Commitment EUR
1 779 000	CMS 1 Year ^(a)	Cap 1% 20/07/2026	USD	08/07/2026	Goldman Sachs	4 500	207 334
1 779 000	CMS 1 Year ^(a)	Cap 1% 20/07/2026	USD	28/07/2026	Goldman Sachs International	4 462	207 168
Total Interest rate swaps						8 962	414 502

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

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
JPMorgan Chase Bank N.A.	Beverages	Equity	Long	5 631 977	(390 512)
JPMorgan Chase Bank N.A.	Chemicals	Bond	Short	1 401 863	10 620
JPMorgan Chase Bank N.A.	Electric	Bond	Short	8 951 004	(197 472)
JPMorgan Chase Bank N.A.	Healthcare-Products	Equity	Short	6 215 738	(668)
JPMorgan Chase Bank N.A.	Household Products/Wares	Bond	Short	669 552	14 121
JPMorgan Chase Bank N.A.	Leisure Time	Equity	Long	4 126 551	(1 442 725)

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

Lumyna – PSAM Global Event UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
JPMorgan Chase Bank N.A.	Lodging	Bond	Short	711 875	(12 384)
JPMorgan Chase Bank N.A.	Oil & Gas	Bond	Short	2 600 692	(320 563)
JPMorgan Chase Bank N.A.	Packaging & Containers	Bond	Short	750 877	18 340
JPMorgan Chase Bank N.A.	Packaging & Containers	Equity	Long	7 830 276	43 597
JPMorgan Chase Bank N.A.	Transportation	Equity	Long	3 037 355	(284 275)
Merrill Lynch International Bank Ltd.	Beverages	Equity	Long	5 631 977	(345 729)
Merrill Lynch International Bank Ltd.	Insurance	Equity	Long	18 262 064	(38 468)
Merrill Lynch International Bank Ltd.	Insurance	Equity	Short	14 892 703	(580 437)
Merrill Lynch International Bank Ltd.	Leisure Time	Equity	Long	4 126 551	(1 442 725)
Merrill Lynch International Bank Ltd.	Packaging & Containers	Equity	Long	7 308 258	83 429
Merrill Lynch International Bank Ltd.	Transportation	Equity	Long	3 037 355	(284 275)
Morgan Stanley International Plc.	Aerospace/Defense	Equity	Long	24 072 197	(337 848)
Morgan Stanley International Plc.	Auto Parts & Equipment	Equity	Long	1 728 613	(56 357)
Morgan Stanley International Plc.	Banks	Equity	Long	4 919 493	(850 377)
Morgan Stanley International Plc.	Biotechnology	Equity	Long	407 392	(965)
Morgan Stanley International Plc.	Commercial Services	Equity	Long	3 795 948	(196 387)
Morgan Stanley International Plc.	Commercial Services	Equity	Short	2 911 374	323 235
Morgan Stanley International Plc.	Computers	Equity	Long	5 090 380	(202 978)
Morgan Stanley International Plc.	Distribution/Wholesale	Equity	Long	7 983 910	2 410 676
Morgan Stanley International Plc.	Diversified Financial Services ^(a)	Equity	Long	1	1
Morgan Stanley International Plc.	Electric	Equity	Long	2 658 545	170 455
Morgan Stanley International Plc.	Engineering & Construction	Equity	Long	2 233 534	83 374
Morgan Stanley International Plc.	Entertainment	Equity	Long	14 230 818	(608 499)
Morgan Stanley International Plc.	Food ^(a)	Equity	Long	2 284 149	182 233
Morgan Stanley International Plc.	Future Index	Derivatives	Short	87 113 778	(4 500 647)
Morgan Stanley International Plc.	Gas	Equity	Long	1 892 924	(5 407)
Morgan Stanley International Plc.	Holding Companies-Diversified	Equity	Long	325 337	(21 910)
Morgan Stanley International Plc.	Insurance	Equity	Long	16 870 133	986 164
Morgan Stanley International Plc.	Insurance	Equity	Short	18 775 455	(1 003 237)
Morgan Stanley International Plc.	Internet ^(a)	Equity	Long	4 076 800	(4 245)
Morgan Stanley International Plc.	Iron/Steel	Equity	Long	8 499 408	125 012
Morgan Stanley International Plc.	Lodging	Equity	Long	1 302 238	(301 950)
Morgan Stanley International Plc.	Metal Fabricate/Hardware	Equity	Short	1 235 587	2 046
Morgan Stanley International Plc.	Mining	Equity	Long	13 249 243	(1 784 091)
Morgan Stanley International Plc.	Mining	Equity	Short	13 988 942	2 497 097
Morgan Stanley International Plc.	Miscellaneous Manufacturing	Equity	Long	3 477 281	168 273
Morgan Stanley International Plc.	Private Equity	Equity	Long	10 619 758	10 619 758
Morgan Stanley International Plc.	REITS	Equity	Long	2 210 350	(117 044)
Morgan Stanley International Plc.	Retail	Equity	Long	2 138 125	202 019
Morgan Stanley International Plc.	Retail	Equity	Short	2 146 696	(136 834)
Morgan Stanley International Plc.	Semiconductors	Equity	Long	6 102 318	8 255
Morgan Stanley International Plc.	Telecommunications	Equity	Long	13 840 592	(699 908)

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, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment EUR	Unrealised appreciation/ (depreciation) EUR
Morgan Stanley International Plc.	Transportation	Equity	Long	14 625 098	(129 950)
Morgan Stanley International Plc.	Transportation	Equity	Short	17 415 572	2 028 372
Total				407 408 657	3 678 210

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

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long EUR	Commitment Short EUR	Unrealised of short portfolio EUR	Unrealised of long portfolio EUR	Realised result (monthly reset) EUR	Market Value EUR
JPMorgan Chase Bank N.A.	20 626 159	21 301 601	(488 006)	(2 073 915)	(54 946)	(2 616 867)
Merrill Lynch International Bank Ltd.	38 366 205	14 892 703	(580 437)	(2 027 768)	52 536	(2 555 669)
Morgan Stanley International Plc.	168 634 585	143 587 404	(789 968)	9 638 304	(8 790 333)	58 003
Total	227 626 949	179 781 708	(1 858 411)	5 536 621	(8 792 743)	(5 114 533)

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Goldman Sachs International, JPMorgan Chase Bank N.A., Merrill Lynch International Bank Ltd., Morgan Stanley International Plc. and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Morgan Stanley International Plc. with 1.10% of the NAV.

Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2021

Nominal value	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
United States					
1 440 747	Graphic Packaging Hldg. Co.	USD	27 422 638	27 431 823	1.73
Total United States			27 422 638	27 431 823	1.73
Total Shares			27 422 638	27 431 823	1.73
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
135 000 000	United States Treasury Bill 0.000% 07/10/2021	USD	134 997 867	134 999 287	8.49
145 000 000	United States Treasury Bill 0.000% 04/11/2021	USD	144 987 486	144 991 670	9.12
150 000 000	United States Treasury Bill 0.000% 02/12/2021	USD	149 975 760	149 992 249	9.44
150 000 000	United States Treasury Bill 0.000% 30/12/2021	USD	149 969 375	149 985 937	9.44
140 000 000	United States Treasury Bill 0.000% 27/01/2022	USD	139 974 925	139 980 497	8.81
100 000 000	United States Treasury Bill 0.000% 24/02/2022	USD	99 977 695	99 980 736	6.29
2 000	United States Treasury Note/Bond 1.750% 31/12/2024	USD	2 015	2 075	0.00
2 000	United States Treasury Note/Bond 2.000% 15/08/2025	USD	2 033	2 094	0.00
2 000	United States Treasury Note/Bond 2.250% 15/11/2025	USD	2 054	2 115	0.00
2 000	United States Treasury Note/Bond 2.500% 31/01/2025	USD	2 063	2 124	0.00
2 000	United States Treasury Note/Bond 2.625% 31/12/2025	USD	2 085	2 147	0.00
2 000	United States Treasury Note/Bond 2.875% 31/07/2025	USD	2 097	2 160	0.00
Total United States			819 895 455	819 943 091	51.59
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			819 895 455	819 943 091	51.59
Other transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
100 000 000	United States Treasury Bill 0.000% 24/03/2022	USD	99 977 042	99 978 250	6.29
100 000 000	United States Treasury Bill 0.000% 21/04/2022	USD	99 987 375	99 973 347	6.29
100 000 000	United States Treasury Bill 0.000% 19/05/2022	USD	99 968 056	99 968 056	6.29
100 000 000	United States Treasury Bill 0.000% 16/06/2022	USD	99 955 208	99 957 000	6.29
100 000 000	United States Treasury Bill 0.000% 14/07/2022	USD	99 944 389	99 946 375	6.29
100 000 000	United States Treasury Bill 0.000% 11/08/2022	USD	99 949 847	99 938 944	6.29
Total United States			599 781 917	599 761 972	37.74
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			599 781 917	599 761 972	37.74
Total Investments			1 447 100 010	1 447 136 886	91.06
Repurchase Agreement					
Notional	Description	Currency	Nominal value USD	Market value USD	% of net assets
40 000 000	Fixed, Inc. Clearing Corp 1.116% 01/01/1901	USD	40 000 000	40 000 000	2.52
Total Repurchase Agreement			40 000 000	40 000 000	2.52

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

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Lumyna – Sandbar Global Equity Market Neutral UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2021)

	%
Sovereign	55.05
Short terms	34.28
Packaging & Containers	1.73
	<u>91.06</u>

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
CHF	2 655 238	USD	2 881 043	29/10/2021	State Street Bank and Trust Co.	(32 190)
EUR	440 019 294	USD	517 342 827	29/10/2021	State Street Bank and Trust Co.	(7 408 694)
GBP	503 668 373	USD	692 313 547	29/10/2021	State Street Bank and Trust Co.	(13 472 265)
JPY	13 746 977 498	USD	124 853 118	29/10/2021	State Street Bank and Trust Co.	(1 425 171)
SEK	1 293 859 941	USD	150 145 280	29/10/2021	State Street Bank and Trust Co.	(2 354 665)
USD	40 383	CHF	37 263	29/10/2021	State Street Bank and Trust Co.	403
USD	11 430 358	EUR	9 760 772	29/10/2021	State Street Bank and Trust Co.	118 696
USD	1 728 624	GBP	1 260 073	29/10/2021	State Street Bank and Trust Co.	30 304
USD	1 025 416	JPY	113 001 870	29/10/2021	State Street Bank and Trust Co.	10 823
USD	833 942	SEK	7 208 014	29/10/2021	State Street Bank and Trust Co.	10 609
Total forward foreign exchange contracts						<u>(24 522 150)</u>

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	Aerospace/Defense	Equity	Long	19 739 475	(66 292)
Goldman Sachs International	Aerospace/Defense	Equity	Short	25 652 251	(1 140 490)
Goldman Sachs International	Airlines	Equity	Long	3 732 882	38 961
Goldman Sachs International	Airlines	Equity	Short	16 405 036	5 258 184
Goldman Sachs International	Auto Manufacturers	Equity	Long	83 965 784	3 036 730
Goldman Sachs International	Auto Manufacturers	Equity	Short	50 330 977	867 632
Goldman Sachs International	Auto Parts & Equipment	Equity	Long	16 935 201	(171 440)
Goldman Sachs International	Auto Parts & Equipment	Equity	Short	43 102 616	5 320 737
Goldman Sachs International	Building Materials	Equity	Long	41 379 188	(5 228 641)
Goldman Sachs International	Building Materials	Equity	Short	70 523 789	4 112 961
Goldman Sachs International	Chemicals	Equity	Long	105 450 996	(1 073 398)
Goldman Sachs International	Chemicals	Equity	Short	87 108 416	2 648 055
Goldman Sachs International	Commercial Services	Equity	Long	1 731 650	124 423
Goldman Sachs International	Commercial Services	Equity	Short	12 505 550	597 250
Goldman Sachs International	Cosmetics/Personal Care	Equity	Short	5 548 943	282 631
Goldman Sachs International	Electric	Equity	Long	18 229 892	(1 350 723)
Goldman Sachs International	Electric	Equity	Short	17 086 529	1 735 310
Goldman Sachs International	Electrical Components & Equipment	Equity	Long	64 922 964	(4 297 066)
Goldman Sachs International	Energy-Alternate Sources	Equity	Long	41 698 601	(2 468 143)
Goldman Sachs International	Energy-Alternate Sources	Equity	Short	12 778 049	1 187 468
Goldman Sachs International	Engineering & Construction	Equity	Long	1 818 654	171 755

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, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	Engineering & Construction	Equity	Short	10 155 887	170 587
Goldman Sachs International	Food	Equity	Short	33 947 772	9 121
Goldman Sachs International	Hand/Machine Tools	Equity	Short	51 651 148	6 275 364
Goldman Sachs International	Healthcare-Products	Equity	Long	2 846 176	2 846 176
Goldman Sachs International	Healthcare-Products	Equity	Short	2 639 305	27 978
Goldman Sachs International	Household Products/Wares	Equity	Short	2 777 193	77 952
Goldman Sachs International	Machinery-Construction & Mining	Equity	Short	33 916 295	1 395 330
Goldman Sachs International	Machinery-Diversified	Equity	Long	44 940 828	(67 997)
Goldman Sachs International	Machinery-Diversified	Equity	Short	14 260 877	1 386 229
Goldman Sachs International	Mining	Equity	Long	5 642 154	(35 116)
Goldman Sachs International	Miscellaneous Manufacturing	Equity	Long	13 291 401	(3 053 988)
Goldman Sachs International	Miscellaneous Manufacturing	Equity	Short	41 145 421	1 548 121
Goldman Sachs International	Real Estate	Equity	Short	3 165 134	69 705
Goldman Sachs International	Semiconductors	Equity	Short	11 386 969	214 642
JPMorgan Chase Bank N.A.	Chemicals	Equity	Long	47 591 628	(2 053 121)
JPMorgan Chase Bank N.A.	Chemicals	Equity	Short	28 225 272	620 523
JPMorgan Chase Bank N.A.	Commercial Services	Equity	Short	2 816 039	189 628
JPMorgan Chase Bank N.A.	Cosmetics/Personal Care	Equity	Short	2 786 985	(9 605)
JPMorgan Chase Bank N.A.	Electrical Components & Equipment	Equity	Short	6 547 497	440 023
JPMorgan Chase Bank N.A.	Oil & Gas	Equity	Long	12 042 277	1 138 568
Merrill Lynch International Bank Ltd.	Aerospace/Defense	Equity	Long	77 933 318	(191 861)
Merrill Lynch International Bank Ltd.	Aerospace/Defense	Equity	Short	67 092 793	(2 502 579)
Merrill Lynch International Bank Ltd.	Airlines	Equity	Long	55 288 943	3 970 050
Merrill Lynch International Bank Ltd.	Airlines	Equity	Short	18 325 047	(374 146)
Merrill Lynch International Bank Ltd.	Auto Manufacturers	Equity	Long	39 052 063	(781 762)
Merrill Lynch International Bank Ltd.	Auto Manufacturers	Equity	Short	28 214 287	(609 078)
Merrill Lynch International Bank Ltd.	Auto Parts & Equipment	Equity	Long	48 122 352	(144 014)
Merrill Lynch International Bank Ltd.	Auto Parts & Equipment	Equity	Short	1 251 467	33 487
Merrill Lynch International Bank Ltd.	Beverages	Equity	Short	5 796 649	(32 561)
Merrill Lynch International Bank Ltd.	Building Materials	Equity	Long	66 932 030	(5 237 926)
Merrill Lynch International Bank Ltd.	Chemicals	Equity	Long	45 541 819	(2 243 693)
Merrill Lynch International Bank Ltd.	Chemicals	Equity	Short	8 366 197	493 021
Merrill Lynch International Bank Ltd.	Commercial Services	Equity	Long	19 744 996	448 982
Merrill Lynch International Bank Ltd.	Commercial Services	Equity	Short	10 187 466	469 197
Merrill Lynch International Bank Ltd.	Computers	Equity	Long	10 462 242	54 654
Merrill Lynch International Bank Ltd.	Cosmetics/Personal Care	Equity	Long	10 432 721	(1 101 737)
Merrill Lynch International Bank Ltd.	Distribution/Wholesale	Equity	Long	71 514 952	(3 652 478)
Merrill Lynch International Bank Ltd.	Distribution/Wholesale	Equity	Short	12 540 758	1 073 564
Merrill Lynch International Bank Ltd.	Electrical Components & Equipment	Equity	Long	38 700 784	(2 009 144)
Merrill Lynch International Bank Ltd.	Electrical Components & Equipment	Equity	Short	51 579 703	1 968 366
Merrill Lynch International Bank Ltd.	Electronics	Equity	Long	2 634 390	(361 757)
Merrill Lynch International Bank Ltd.	Energy-Alternate Sources	Equity	Long	3 744 082	(58 388)

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, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Merrill Lynch International Bank Ltd.	Food	Equity	Long	16 930 174	(1 164 611)
Merrill Lynch International Bank Ltd.	Food Service	Equity	Short	2 190 105	(166 469)
Merrill Lynch International Bank Ltd.	Forest Products & Paper	Equity	Short	5 738 621	392 751
Merrill Lynch International Bank Ltd.	Home Builders	Equity	Long	11 303 756	(1 070 077)
Merrill Lynch International Bank Ltd.	Home Builders	Equity	Short	19 926 794	2 285 010
Merrill Lynch International Bank Ltd.	Home Furnishings	Equity	Short	8 470 860	357 849
Merrill Lynch International Bank Ltd.	Internet	Equity	Short	16 655 153	1 066 575
Merrill Lynch International Bank Ltd.	Investment Companies	Equity	Long	39 567 384	707 418
Merrill Lynch International Bank Ltd.	Machinery-Construction & Mining	Equity	Long	14 247 910	(463 077)
Merrill Lynch International Bank Ltd.	Machinery-Diversified	Equity	Long	18 533 972	(1 813 886)
Merrill Lynch International Bank Ltd.	Machinery-Diversified	Equity	Short	9 408 943	(316 779)
Merrill Lynch International Bank Ltd.	Media	Equity	Long	5 939 835	201 350
Merrill Lynch International Bank Ltd.	Metal	Equity	Short	9 061 142	213 326
Merrill Lynch International Bank Ltd.	Mining	Equity	Long	3 181 966	(136 665)
Merrill Lynch International Bank Ltd.	Mining	Equity	Short	35 548 386	1 216 494
Merrill Lynch International Bank Ltd.	Miscellaneous Manufacturing	Equity	Short	2 839 197	69 038
Merrill Lynch International Bank Ltd.	Oil & Gas	Equity	Long	11 989 618	955 149
Merrill Lynch International Bank Ltd.	Packaging & Containers	Equity	Long	5 692 871	(403 230)
Merrill Lynch International Bank Ltd.	Retail	Equity	Long	11 056 250	(686 942)
Merrill Lynch International Bank Ltd.	Semiconductors	Equity	Long	11 505 570	(58 734)
Morgan Stanley Capital Services, Inc.	Aerospace/Defense	Equity	Long	73 147 565	(89 908)
Morgan Stanley Capital Services, Inc.	Aerospace/Defense	Equity	Short	52 878 451	(268 927)
Morgan Stanley Capital Services, Inc.	Airlines	Equity	Long	13 796 657	95 073
Morgan Stanley Capital Services, Inc.	Airlines	Equity	Short	6 426 143	50 339
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Long	77 353 041	2 434 454
Morgan Stanley Capital Services, Inc.	Auto Manufacturers	Equity	Short	30 662 811	(753 544)
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Long	20 793 805	(600 303)
Morgan Stanley Capital Services, Inc.	Auto Parts & Equipment	Equity	Short	99 329 278	910 223
Morgan Stanley Capital Services, Inc.	Biotechnology	Equity	Short	2 864 217	111 049
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Long	73 568 086	(5 582 412)
Morgan Stanley Capital Services, Inc.	Building Materials	Equity	Short	62 940 192	3 858 146
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Long	137 448 849	520 661
Morgan Stanley Capital Services, Inc.	Chemicals	Equity	Short	77 251 002	4 552 275
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Long	24 461 561	(159)
Morgan Stanley Capital Services, Inc.	Commercial Services	Equity	Short	22 492 030	1 916 816
Morgan Stanley Capital Services, Inc.	Computers	Equity	Long	3 011 096	115 510
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Long	33 702 658	(335 430)
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Short	17 416 635	1 768 698
Morgan Stanley Capital Services, Inc.	Electrical Components & Equipment	Equity	Long	5 700 512	(533 029)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Long	11 143 748	(688 499)
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	56 870 694	3 023 728
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Long	33 616 341	(1 834 507)
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Short	36 095 001	720 046
Morgan Stanley Capital Services, Inc.	Engineering & Construction	Equity	Short	14 132 014	1 164 418
Morgan Stanley Capital Services, Inc.	Forest Products & Paper	Equity	Long	34 140 403	(3 763 789)

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, 2021 (cont.)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Forest Products & Paper	Equity	Short	57 166 752	3 349 543
Morgan Stanley Capital Services, Inc.	Future Index	Derivatives	Short	84 473 131	3 170 150
Morgan Stanley Capital Services, Inc.	Hand/Machine Tools	Equity	Short	22 516 528	1 694 947
Morgan Stanley Capital Services, Inc.	Home Furnishings	Equity	Short	20 721 206	896 770
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Long	13 562 155	(1 106 287)
Morgan Stanley Capital Services, Inc.	Machinery-Construction & Mining	Equity	Short	45 835 236	3 479 558
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Long	75 307 130	(6 946 817)
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Short	96 435 592	6 924 495
Morgan Stanley Capital Services, Inc.	Metal Fabricate/Hardware	Equity	Short	68 462 411	3 933 264
Morgan Stanley Capital Services, Inc.	Mining	Equity	Long	3 933 748	(4 554)
Morgan Stanley Capital Services, Inc.	Mining	Equity	Short	2 516 326	78 154
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Long	2 737 151	(349 225)
Morgan Stanley Capital Services, Inc.	Miscellaneous Manufacturing	Equity	Short	90 441 191	7 086 715
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Short	7 015 504	(66 563)
Morgan Stanley Capital Services, Inc.	Packaging & Containers	Equity	Long	66 018 292	(4 726 335)
Morgan Stanley Capital Services, Inc.	Packaging & Containers	Equity	Short	42 274 394	3 099 396
Morgan Stanley Capital Services, Inc.	Shipbuilding	Equity	Short	42 589 449	3 947 102
Morgan Stanley Capital Services, Inc.	Software	Equity	Long	5 600 995	(118 405)
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	16 720 506	1 067 336
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Long	54 662 681	(4 912 086)
Morgan Stanley Capital Services, Inc.	Transportation	Equity	Short	54 499 509	3 283 355
Total				3 960 403 944	41 742 153

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Goldman Sachs International	466 325 846	546 088 157	32 044 767	(11 594 759)	4 537 909	24 987 917
JPMorgan Chase Bank N.A.	59 633 905	40 375 793	1 240 569	(914 553)	(17 681)	308 335
Merrill Lynch International Bank Ltd.	640 053 998	313 193 568	5 637 066	(15 242 379)	1 039 006	(8 566 307)
Morgan Stanley Capital Services, Inc.	763 706 474	1 131 026 203	58 997 489	(28 426 047)	(2 266 231)	28 305 211
Total	1 929 720 223	2 030 683 721	97 919 891	(56 177 738)	3 293 003	45 035 156

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Goldman Sachs International, JPMorgan Chase Bank N.A., Merrill Lynch International Bank Ltd., Morgan Stanley International Plc. and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Morgan Stanley International Plc. with 3.34% of the NAV.

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

Unaudited semi-annual report

Lumyna – Millburn Adaptive Allocation Program

UCITS Fund

Schedule of investments as at September 30, 2021

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Supranational					
4 600 000	European Investment Bank 0.375% 24/07/2024	USD	4 594 072	4 580 358	10.73
10 000 000	European Investment Bank 2.250% 15/03/2022	USD	10 097 602	10 095 500	23.65
Total Supranational			14 691 674	14 675 858	34.38
Total Bonds			14 691 674	14 675 858	34.38
Supranationals, Governments and Local Public Authorities, Debt Instruments					
Supranational					
6 500 000	European Bank for Reconstruction & Development 1.500% 02/11/2021	USD	6 506 005	6 507 085	15.24
6 500 000	European Investment Bank 2.875% 15/12/2021	USD	6 531 516	6 535 425	15.31
8 500 000	Inter-American Development Bank 1.750% 14/09/2022	USD	8 622 266	8 625 963	20.21
Total Supranational			21 659 787	21 668 473	50.76
United States					
1 000	United States Treasury Note/Bond 3.500% 15/02/2039	USD	1 390	1 245	0.00
1 000	United States Treasury Note/Bond 4.250% 15/05/2039	USD	1 509	1 360	0.00
1 000	United States Treasury Note/Bond 4.375% 15/02/2038	USD	1 512	1 367	0.00
1 000	United States Treasury Note/Bond 4.500% 15/05/2038	USD	1 536	1 387	0.00
1 000	United States Treasury Note/Bond 4.750% 15/02/2037	USD	1 546	1 409	0.01
1 000	United States Treasury Note/Bond 5.000% 15/05/2037	USD	1 587	1 446	0.01
Total United States			9 080	8 214	0.02
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			21 668 867	21 676 687	50.78
Other transferable securities					
Bonds					
Ireland					
3 782 985	Star Compass Plc. 0.000% 02/01/2025	USD	3 614 550	3 058 543	7.17
Total Ireland			3 614 550	3 058 543	7.17
Total Bonds			3 614 550	3 058 543	7.17
Total Investments			39 975 091	39 411 088	92.33

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

Unaudited semi-annual report

Lumyna – Millburn Adaptive Allocation Program UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Industrial classification of investments

(as a percentage of net assets as at September 30, 2021)

	%
Multi-National	85.14
Diversified Financial Services	7.17
Sovereign	0.02
	<u>92.33</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	15/12/2021	Goldman Sachs & Co LLC	31	3 171 483	(44 807)
CAD	10 Year Government of Canada Bond	Montreal Exchange	20/12/2021	Goldman Sachs & Co LLC	21	2 374 807	(41 142)
JPY	10 Year Japan Government Bond	Singapore Exchange	10/12/2021	Goldman Sachs & Co LLC	69	9 384 173	(22 380)
USD	10 Year US Treasury Note	Chicago Board of Trade	21/12/2021	Goldman Sachs & Co LLC	58	7 633 344	(25 641)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	13/06/2022	Goldman Sachs & Co LLC	95	23 701 313	(75)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/09/2022	Goldman Sachs & Co LLC	82	20 435 425	(5 875)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/12/2022	Goldman Sachs & Co LLC	54	13 433 175	(6 375)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	13/03/2023	Goldman Sachs & Co LLC	35	8 694 875	(6 650)
USD	90 Day Eurodollar	Chicago Mercantile Exchange	19/06/2023	Goldman Sachs & Co LLC	25	6 200 938	(6 287)
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2021	Goldman Sachs & Co LLC	5	1 177 694	(16 448)
EUR	Euro Stoxx 50 Index	Eurex Deutschland	17/12/2021	Goldman Sachs & Co LLC	23	1 078 470	(23 700)
GBP	FTSE 100 Index	ICE Futures Europe	17/12/2021	Goldman Sachs & Co LLC	24	2 287 995	17 123
EUR	German Euro BUND	Eurex Deutschland	08/12/2021	Goldman Sachs & Co LLC	34	6 688 173	(26 144)
HKD	Hang Seng Index	Hong Kong Futures Exchange	28/10/2021	Goldman Sachs & Co LLC	4	630 020	5 915
USD	MSCI Emerging Markets Mini Index	NYSE Liffe New York	17/12/2021	Goldman Sachs & Co LLC	14	871 920	(7 010)
USD	Nasdaq 100 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Goldman Sachs & Co LLC	6	1 761 900	(13 565)
JPY	Nikkei 225 Index	Singapore Exchange (was SIMEX)	09/12/2021	Goldman Sachs & Co LLC	7	932 223	(7 092)
USD	S&P 500 E-Mini Index	Chicago Mercantile Exchange	17/12/2021	Goldman Sachs & Co LLC	10	2 148 875	(41 025)
USD	US Long Bond	Chicago Board of Trade	21/12/2021	Goldman Sachs & Co LLC	37	5 891 094	(113 906)
USD	US Ultra Long Bond	Chicago Board of Trade	21/12/2021	Goldman Sachs & Co LLC	22	4 203 375	(119 594)
Total Futures contracts						122 701 272	(504 678)

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

Unaudited semi-annual report

Lumyna – Millburn Adaptive Allocation Program UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	38 430 316	USD	45 183 675	29/10/2021	State Street Bank and Trust Co.	(647 152)
USD	1 630 394	EUR	1 402 855	29/10/2021	State Street Bank and Trust Co.	4 639
Total forward foreign exchange contracts						(642 513)

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Goldman Sachs International	Future Index	Derivatives	Long	28 296 073	(512 559)

Contracts for Difference Summary Breakdowns:

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Goldman Sachs International	28 296 073	-	-	(512 559)	(805 703)	(1 318 262)
Total	28 296 073	-	-	(512 559)	(805 703)	(1 318 262)

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are Goldman Sachs International and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Goldman Sachs International with 0.05% of the NAV.

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2021

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
Australia					
500 000	FMG Resources August 2006 Pty Ltd. 144A 5.125% 15/05/2024	USD	532 429	533 900	0.38
500 000	Woodside Finance Ltd. 144A 3.650% 05/03/2025	USD	531 557	531 184	0.37
	Total Australia		1 063 986	1 065 084	0.75
Canada					
500 000	1011778 BC ULC Via New Red Finance, Inc. 144A 5.750% 15/04/2025	USD	530 015	524 925	0.37
500 000	Canadian Pacific Railway Co. 2.900% 01/02/2025	USD	534 245	527 864	0.37
500 000	GFL Environmental, Inc. 144A 3.750% 01/08/2025	USD	511 933	514 915	0.36
500 000	Videotron Ltd. 144A 5.375% 15/06/2024	USD	541 581	543 750	0.39
	Total Canada		2 117 774	2 111 454	1.49
Cayman Islands					
500 000	Seagate HDD Cayman 4.875% 01/03/2024	USD	532 699	538 750	0.38
	Total Cayman Islands		532 699	538 750	0.38
Denmark					
500 000	AP Moller - Maersk A/S 144A 3.750% 22/09/2024	USD	536 578	537 390	0.38
	Total Denmark		536 578	537 390	0.38
Japan					
500 000	Nissan Motor Co. Ltd. 144A 3.522% 17/09/2025	USD	534 950	531 390	0.37
	Total Japan		534 950	531 390	0.37
Jersey					
600 000	Aptiv Plc. 4.250% 15/01/2026	USD	675 506	668 125	0.47
	Total Jersey		675 506	668 125	0.47
Luxembourg					
500 000	DH Europe Finance II Sarl 2.200% 15/11/2024	USD	524 339	520 504	0.37
	Total Luxembourg		524 339	520 504	0.37
Netherlands					
500 000	Sensata Technologies BV 144A 5.000% 01/10/2025	USD	547 243	550 625	0.39
	Total Netherlands		547 243	550 625	0.39
Norway					
500 000	Aker BP ASA 144A 2.875% 15/01/2026	USD	515 786	528 218	0.37
	Total Norway		515 786	528 218	0.37
United States					
500 000	Agilent Technologies, Inc. 3.875% 15/07/2023	USD	527 523	527 297	0.37
600 000	Altria Group, Inc. 2.350% 06/05/2025	USD	621 186	621 899	0.44
500 000	Analog Devices, Inc. 3.900% 15/12/2025	USD	560 828	554 620	0.39
500 000	Arconic Corp. 144A 6.000% 15/05/2025	USD	529 380	525 340	0.37

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
500 000	Avient Corp. 144A 5.750% 15/05/2025	USD	524 726	526 875	0.37
500 000	Ball Corp. 5.250% 01/07/2025	USD	559 906	556 875	0.39
500 000	Broadcom, Inc. 3.459% 15/09/2026	USD	541 274	540 842	0.38
500 000	CDK Global, Inc. 5.000% 15/10/2024	USD	543 509	551 250	0.39
500 000	CDW LLC Via CDW Finance Corp. 4.125% 01/05/2025	USD	515 930	518 125	0.37
354 000	CF Industries, Inc. 3.450% 01/06/2023	USD	366 723	369 488	0.26
600 000	Cogent Communications Group, Inc. 3.500% 01/05/2026	USD	611 033	608 250	0.43
500 000	Crown Americas LLC Via Crown Americas Capital Corp. IV 4.500% 15/01/2023	USD	517 165	524 500	0.37
600 000	CyrusOne LP / CyrusOne Finance Corp. 2.900% 15/11/2024	USD	629 268	628 788	0.44
600 000	Elanco Animal Health, Inc. 5.272% 28/08/2023	USD	643 615	639 438	0.45
220 000	Expedia Group, Inc. 144A 6.250% 01/05/2025	USD	249 884	253 569	0.18
400 000	Ford Motor Co. 9.000% 22/04/2025	USD	475 050	480 708	0.34
500 000	Freeport-McMoRan, Inc. 4.550% 14/11/2024	USD	540 285	540 625	0.38
500 000	GLP Capital LP Via GLP Financing II, Inc. 5.250% 01/06/2025	USD	559 857	557 540	0.39
500 000	Hanesbrands, Inc. 144A 5.375% 15/05/2025	USD	526 973	523 440	0.37
500 000	HCA, Inc. 5.375% 01/02/2025	USD	552 072	558 750	0.39
500 000	Hilton Domestic Operating Co., Inc. 144A 5.375% 01/05/2025	USD	526 306	522 500	0.37
500 000	Howmet Aerospace, Inc. 5.125% 01/10/2024	USD	540 477	551 400	0.39
200 000	iStar, Inc. 4.250% 01/08/2025	USD	199 622	207 746	0.15
400 000	iStar, Inc. 4.750% 01/10/2024	USD	407 882	423 000	0.30
600 000	JB Hunt Transport Services, Inc. 3.875% 01/03/2026	USD	660 082	664 032	0.47
600 000	Keurig Dr Pepper, Inc. 4.417% 25/05/2025	USD	665 039	666 560	0.47
500 000	Keysight Technologies, Inc. 4.550% 30/10/2024	USD	555 640	552 584	0.39
500 000	KLA Corp. 4.650% 01/11/2024	USD	555 888	551 429	0.39
600 000	Laboratory Corp. of America Hldg. 3.600% 01/02/2025	USD	649 565	645 352	0.46
500 000	Lamb Weston Hldg., Inc. 144A 4.625% 01/11/2024	USD	518 287	508 675	0.36
53 000	Marriott International, Inc. 5.750% 01/05/2025	USD	59 906	60 591	0.04
500 000	Marriott Ownership Resorts, Inc. 144A 6.125% 15/09/2025	USD	529 960	528 125	0.37
300 000	Marvell Technology, Inc. 144A 4.200% 22/06/2023	USD	315 020	316 762	0.22
600 000	Mattel, Inc. 3.375% 01/04/2026	USD	618 996	618 660	0.44
500 000	Maxim Integrated Products, Inc. 3.375% 15/03/2023	USD	518 161	517 103	0.36
600 000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer, Inc. 4.625% 15/06/2025	USD	637 958	646 500	0.46
500 000	Microchip Technology, Inc. 4.250% 01/09/2025	USD	522 894	522 819	0.37
500 000	Micron Technology, Inc. 4.975% 06/02/2026	USD	573 644	572 320	0.40
500 000	Molina Healthcare, Inc. 5.375% 15/11/2022	USD	518 294	515 475	0.36
500 000	Netflix, Inc. 5.875% 15/02/2025	USD	562 843	569 063	0.40
500 000	Newell Brands, Inc. 4.875% 01/06/2025	USD	545 270	551 850	0.39

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, 2021 (cont.)

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (cont.)					
Bonds (cont.)					
United States (cont.)					
500 000	NextEra Energy Operating Partners LP 144A 4.250% 15/07/2024	USD	528 326	530 100	0.37
400 000	Olin Corp. 144A 9.500% 01/06/2025	USD	480 286	498 500	0.35
500 000	PTC, Inc. 144A 3.625% 15/02/2025	USD	510 426	507 500	0.36
500 000	Spirit AeroSystems, Inc. 144A 5.500% 15/01/2025	USD	522 768	528 750	0.37
500 000	Stericycle, Inc. 144A 5.375% 15/07/2024	USD	517 558	512 500	0.36
500 000	Stryker Corp. 3.375% 01/11/2025	USD	548 304	541 490	0.38
500 000	Tapestry, Inc. 4.250% 01/04/2025	USD	534 414	540 094	0.38
500 000	Thermo Fisher Scientific, Inc. 4.133% 25/03/2025	USD	555 672	549 926	0.39
600 000	T-Mobile USA, Inc. 2.250% 15/02/2026	USD	595 281	606 750	0.43
500 000	Under Armour, Inc. 3.250% 15/06/2026	USD	522 653	517 500	0.36
500 000	Vail Resorts, Inc. 144A 6.250% 15/05/2025	USD	532 057	528 750	0.37
500 000	VeriSign, Inc. 5.250% 01/04/2025	USD	558 307	568 315	0.40
500 000	Verisk Analytics, Inc. 4.000% 15/06/2025	USD	553 770	550 592	0.39
500 000	VICI Properties LP Via VICI Note Co., Inc. 144A 3.500% 15/02/2025	USD	511 298	510 000	0.36
600 000	Western Digital Corp. 4.750% 15/02/2026	USD	667 137	665 070	0.47
500 000	William Carter Co. 144A 5.500% 15/05/2025	USD	527 783	525 350	0.37
500 000	Xerox Hldg. Corp. 144A 5.000% 15/08/2025	USD	528 360	525 375	0.37
500 000	XPO Logistics, Inc. 144A 6.250% 01/05/2025	USD	531 117	527 190	0.37
500 000	Zoetis, Inc. 4.500% 13/11/2025	USD	570 091	562 593	0.40
Total United States			31 573 529	31 617 110	22.28
Total Bonds			38 622 390	38 668 650	27.25
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
5 000 000	United States Treasury Bill 0.000% 07/10/2021	USD	4 999 969	4 999 973	3.52
10 500 000	United States Treasury Bill 0.000% 04/11/2021	USD	10 499 584	10 499 397	7.40
Total United States			15 499 553	15 499 370	10.92
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			15 499 553	15 499 370	10.92
Other transferable securities					
Bonds					
Ireland					
8 493 104	Star Compass Plc. 0.000% 18/12/2025	USD	8 499 145	8 602 665	6.07
8 493 104	Star Helios Plc. 0.000% 18/12/2025	USD	8 499 144	8 602 665	6.06
Total Ireland			16 998 289	17 205 330	12.13
Total Bonds			16 998 289	17 205 330	12.13

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, 2021 (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					
United States					
8 200 000	United States Treasury Bill 0.000% 14/10/2021	USD	8 199 877	8 199 933	5.78
10 000 000	United States Treasury Bill 0.000% 12/11/2021	USD	9 999 510	9 999 446	7.05
13 000 000	United States Treasury Bill 0.000% 18/11/2021	USD	12 998 934	12 999 480	9.16
9 000 000	United States Treasury Bill 0.000% 16/12/2021	USD	8 999 297	8 999 425	6.34
10 000 000	United States Treasury Bill 0.000% 23/12/2021	USD	9 999 204	9 999 245	7.04
Total United States			50 196 822	50 197 529	35.37
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			50 196 822	50 197 529	35.37
Total Investments			121 317 054	121 570 879	85.67

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, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	
	%		%
Short terms	23.60	Oil & Gas	0.74
Sovereign	22.69	Environmental Control	0.72
Diversified Financial Services	12.13	Auto Manufacturers	0.71
Semiconductors	2.51	Chemicals	0.61
REITS	2.10	Auto Parts & Equipment	0.47
Transportation	1.59	Beverages	0.47
Apparel	1.48	Agriculture	0.44
Internet	1.41	Toys/Games/Hobbies	0.44
Healthcare-Services	1.21	Telecommunications	0.43
Electronics	1.15	Commercial Services	0.39
Healthcare-Products	1.14	Housewares	0.39
Mining	1.13	Media	0.39
Computers	0.85	Distribution/Wholesale	0.37
Pharmaceuticals	0.85	Electric	0.37
Lodging	0.78	Entertainment	0.37
Aerospace/Defense	0.76	Retail	0.37
Packaging & Containers	0.76	Food	0.36
Software	0.75		85.67
Office/Business Equipment	0.74		

Futures contracts

Currency contract	Details	Market	Maturity date	Counterparty	Number of contracts bought/(sold)	Commitment USD	Unrealised appreciation/(depreciation) USD
CAD	10 Year Government of Canada Bond	Montreal Exchange	20/12/2021	J.P. Morgan Securities PLC	13	1 468 958	(7 922)
JPY	10 Year Japan Government Bond	Osaka Exchange	13/12/2021	J.P. Morgan Securities PLC	(1)	1 356 666	(179)
USD	10 Year US Treasury Note	Chicago Board of Trade	21/12/2021	J.P. Morgan Securities PLC	19	2 500 578	(445)
USD	5 Year US Treasury Note	Chicago Board of Trade	31/12/2021	J.P. Morgan Securities PLC	(3)	368 227	(14)
EUR	Euro BTP	Eurex Deutschland	08/12/2021	J.P. Morgan Securities PLC	8	1 408 820	(1 194)
EUR	Euro BUXL 30 Year Bond	Eurex Deutschland	08/12/2021	J.P. Morgan Securities PLC	(4)	942 644	(1 086)
EUR	Euro OAT	Eurex Deutschland	08/12/2021	J.P. Morgan Securities PLC	(2)	384 656	(23)
EUR	German Euro BOBL	Eurex Deutschland	08/12/2021	J.P. Morgan Securities PLC	(19)	2 971 165	(473)
EUR	German Euro BUND	Eurex Deutschland	08/12/2021	J.P. Morgan Securities PLC	14	2 755 380	802
GBP	Long Gilt	ICE Futures Europe	29/12/2021	J.P. Morgan Securities PLC	(10)	1 687 460	(193)
USD	US Long Bond	Chicago Board of Trade	21/12/2021	J.P. Morgan Securities PLC	1	159 219	(4 496)
Total Futures contracts						16 003 773	(15 223)

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, 2021 (cont.)

Forward foreign exchange contracts

Currency bought	Amount bought	Currency sold	Amount sold	Maturity date	Counterparty	Unrealised appreciation/ (depreciation) USD
EUR	102 822 416	USD	120 889 964	29/10/2021	State Street Bank and Trust Co.	(1 668 080)
GBP	15 365 367	USD	21 120 693	29/10/2021	State Street Bank and Trust Co.	(402 115)
USD	69 327	EUR	58 968	29/10/2021	State Street Bank and Trust Co.	954
USD	206	GBP	150	29/10/2021	State Street Bank and Trust Co.	4
AUD	1 020 000	USD	746 354	15/12/2021	JPMorgan Chase Bank N.A.	(9 309)
CAD	1 470 000	USD	1 158 863	15/12/2021	JPMorgan Chase Bank N.A.	1 472
CHF	1 080 000	USD	1 167 748	15/12/2021	JPMorgan Chase Bank N.A.	(7 882)
CZK	3 140 000	USD	145 418	15/12/2021	JPMorgan Chase Bank N.A.	(2 164)
EUR	880 000	USD	1 031 097	15/12/2021	JPMorgan Chase Bank N.A.	(9 717)
GBP	2 620 000	USD	3 626 018	15/12/2021	JPMorgan Chase Bank N.A.	(92 974)
HUF	687 740 000	USD	2 292 960	15/12/2021	JPMorgan Chase Bank N.A.	(79 652)
JPY	111 410 000	USD	1 008 717	15/12/2021	JPMorgan Chase Bank N.A.	(9 585)
MXN	40 940 000	USD	2 019 618	15/12/2021	JPMorgan Chase Bank N.A.	(47 845)
NOK	3 240 000	USD	373 439	15/12/2021	JPMorgan Chase Bank N.A.	(2 498)
NZD	4 190 000	USD	2 949 164	15/12/2021	JPMorgan Chase Bank N.A.	(60 280)
PLN	10 380 000	USD	2 699 600	15/12/2021	JPMorgan Chase Bank N.A.	(86 426)
SEK	6 800 000	USD	781 415	15/12/2021	JPMorgan Chase Bank N.A.	(3 629)
SGD	1 280 000	USD	946 235	15/12/2021	JPMorgan Chase Bank N.A.	(3 542)
USD	1 815 046	AUD	2 480 000	15/12/2021	JPMorgan Chase Bank N.A.	23 016
USD	2 050 766	CAD	2 600 000	15/12/2021	JPMorgan Chase Bank N.A.	(1 526)
USD	3 006 876	CHF	2 770 000	15/12/2021	JPMorgan Chase Bank N.A.	32 031
USD	1 002 515	CZK	21 660 000	15/12/2021	JPMorgan Chase Bank N.A.	14 338
USD	10 872 099	EUR	9 210 000	15/12/2021	JPMorgan Chase Bank N.A.	182 408
USD	1 172 887	GBP	870 000	15/12/2021	JPMorgan Chase Bank N.A.	(300)
USD	62 831	HUF	18 650 000	15/12/2021	JPMorgan Chase Bank N.A.	2 810
USD	1 663 143	JPY	182 430 000	15/12/2021	JPMorgan Chase Bank N.A.	27 099
USD	295 628	MXN	5 970 000	15/12/2021	JPMorgan Chase Bank N.A.	8 100
USD	2 481 693	NOK	21 490 000	15/12/2021	JPMorgan Chase Bank N.A.	21 345
USD	514 590	NZD	730 000	15/12/2021	JPMorgan Chase Bank N.A.	11 277
USD	312 987	PLN	1 230 000	15/12/2021	JPMorgan Chase Bank N.A.	3 333
USD	2 984 414	SEK	25 730 000	15/12/2021	JPMorgan Chase Bank N.A.	41 411
USD	2 791 693	SGD	3 750 000	15/12/2021	JPMorgan Chase Bank N.A.	29 897
Total forward foreign exchange contracts						(2 088 029)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/ depreciation USD	Commitment USD
2 900 000	Advanced Micro Devices, Inc. 7.5% 8/15/2022	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	5 318	2 900 000
3 400 000	Altria Group, Inc. 2.625% 9/16/2026	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(3 887)	3 400 000
2 000 000	American Airlines Group Inc. 5% 6/1/2022	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	4 421	2 000 000

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, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
2 600 000	Amkor Technology, Inc. 6.625% 9/15/2027	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(606)	2 600 000
1 500 000	Anglo American Plc 1.625% 03/11/2026	Fixed 5.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	(52 803)	1 500 000
1 800 000	Anheuser-Busch Inbev 1.15% 01/22/2027	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(112)	1 800 000
2 400 000	Arcelormittal 1.75% 11/19/2025	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(12 433)	2 400 000
1 700 000	Avient Corporation 5.25% 3/15/2023	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(21 194)	1 700 000
1 400 000	Avis Budget Group, Inc. 4.75% 4/1/2028	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(5 687)	1 400 000
3 600 000	Avnet, Inc. 4.875% 12/1/2022	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(24 766)	3 600 000
4 300 000	Bath & Body Works, Inc. 5.625% 10/15/2023	Fixed 1.00%	USD	20/06/2026	J.P. Morgan Securities Limited	100 595	4 300 000
1 400 000	Bausch Health Companies, Inc. 7% 01/15/2028	Fixed 5.00%	USD	20/06/2026	J.P. Morgan Securities Limited	(23 092)	1 400 000
2 800 000	Block Financial Llc 5.5% 11/1/2022	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	6 066	2 800 000
2 500 000	Bombardier Inc. 7.45% 5/1/2034	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	10 304	2 500 000
3 200 000	Cco Holdings, Llc 5% 02/01/2028	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(15 086)	3 200 000
5 000 000	CDX.NA.HY 5% 12/20/2026	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(3 148)	5 000 000
13 600 000	CDX.NA.IG 1% 12/20/2026	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(2 670)	13 600 000
2 800 000	Cellnex Telecom, S.A. 3.125% 07/27/2022	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(14 485)	2 800 000
2 400 000	CNH Industrial N.V. 2.875% 5/17/2023	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(15 716)	2 400 000
800 000	Cooper Tire & Rubber Company 7.625% 3/15/2027	Fixed 5.00%	USD	20/12/2025	J.P. Morgan Securities Limited	16 568	800 000
2 600 000	Daimler Ag 1.4% 01/12/2024	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	2 305	2 600 000
3 900 000	Devon Energy Corporation 7.95% 4/15/2032	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	12 975	3 900 000
3 800 000	Dish Dbs Corporation 7.375% 07/01/2028	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(19 857)	3 800 000
2 800 000	DXC Technology Company 1.8% 9/15/2026	Fixed 5.00%	USD	20/06/2026	J.P. Morgan Securities Limited	(24 943)	2 800 000
1 400 000	Edp Finance B.V. 1.875% 09/29/2023	Fixed 1.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	(1 393)	1 400 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
2 400 000	Elis 1.75% 4/11/2024	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(13 490)	2 400 000
3 800 000	Enbridge, Inc. 3.5% 06/10/2024	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	2 444	3 800 000
900 000	Fcc Aqualia, S.A. 1.413% 6/8/2022	Fixed 5.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	22 613	900 000
1 800 000	Fixed 1.00%	Aktiebolaget Electrolux 1% 12/05/2019	EUR	20/06/2026	J.P. Morgan Securities Limited	1 228	1 800 000
3 000 000	Fixed 1.00%	Darden Restaurants, Inc. 3.85% 5/1/2027	USD	20/06/2026	J.P. Morgan Securities Limited	(18 459)	3 000 000
3 400 000	Fixed 1.00%	American Electric Power Company, Inc. 2.95% 12/15/2022	USD	20/12/2026	J.P. Morgan Securities Limited	1 031	3 400 000
3 400 000	Fixed 1.00%	Apache Corporation 4.875% 11/15/2027	USD	20/12/2026	J.P. Morgan Securities Limited	(19 315)	3 400 000
3 600 000	Fixed 1.00%	At&t Inc. 3.8% 2/15/2027	USD	20/12/2026	J.P. Morgan Securities Limited	10 594	3 600 000
2 600 000	Fixed 1.00%	Atlantia S.P.A. 1.625% 02/03/2025	EUR	20/12/2026	J.P. Morgan Securities Limited	49	2 600 000
3 400 000	Fixed 1.00%	Bayer Aktiengesellschaft 0.375% 07/06/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	716	3 400 000
2 900 000	Fixed 1.00%	Bayerische Motoren Werke Aktiengesellschaft 0.75% 07/12/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	2 226	2 900 000
2 400 000	Fixed 1.00%	British Telecommunications Public Limited Company 5.75% 12/07/2028	EUR	20/12/2026	J.P. Morgan Securities Limited	(3 274)	2 400 000
2 800 000	Fixed 1.00%	Cardinal Health, Inc. 3.41% 6/15/2027	USD	20/12/2026	J.P. Morgan Securities Limited	2 042	2 800 000
3 200 000	Fixed 1.00%	Carnival Corporation 6.65% 1/15/2028	USD	20/12/2026	J.P. Morgan Securities Limited	(36 773)	3 200 000
2 200 000	Fixed 1.00%	Ceconomy Ag 1.75% 06/24/2026	EUR	20/12/2026	J.P. Morgan Securities Limited	1 079	2 200 000
2 900 000	Fixed 1.00%	Centrica plc 6.375% 3/10/2022	EUR	20/12/2026	J.P. Morgan Securities Limited	(3 173)	2 900 000
1 100 000	Fixed 1.00%	Conocophillips 5.9% 10/15/2032	USD	20/12/2026	J.P. Morgan Securities Limited	(2 767)	1 100 000
3 100 000	Fixed 1.00%	Continental Aktiengesellschaft 2.5% 08/27/2026	EUR	20/12/2026	J.P. Morgan Securities Limited	14 506	3 100 000
1 800 000	Fixed 1.00%	CVS Health Corporation 3.5% 7/20/2022	USD	20/12/2026	J.P. Morgan Securities Limited	(960)	1 800 000
3 800 000	Fixed 1.00%	Dell Inc. 7.1% 4/15/2028	USD	20/12/2026	J.P. Morgan Securities Limited	(26 215)	3 800 000
2 800 000	Fixed 1.00%	Deutsche Lufthansa Aktiengesellschaft 0.25% 09/06/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	(2 196)	2 800 000
3 400 000	Fixed 1.00%	Dominion Energy, Inc. 2.75% 1/15/2022	USD	20/12/2026	J.P. Morgan Securities Limited	1 286	3 400 000
1 300 000	Fixed 1.00%	E.On Se 0.875% 05/22/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	(2 330)	1 300 000

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

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
3 700 000	Fixed 1.00%	Eastman Chemical Company 7.6% 2/1/2027	USD	20/12/2026	J.P. Morgan Securities Limited	8 889	3 700 000
2 500 000	Fixed 1.00%	Electricite De France 5.625% 02/21/2033	EUR	20/12/2026	J.P. Morgan Securities Limited	1 909	2 500 000
3 400 000	Fixed 1.00%	Engie 1.5% 3/27/2028	EUR	20/12/2026	J.P. Morgan Securities Limited	1 319	3 400 000
2 900 000	Fixed 1.00%	ERP Operating Limited Partnership 4.625% 12/15/2021	USD	20/12/2026	J.P. Morgan Securities Limited	(2 452)	2 900 000
3 000 000	Fixed 1.00%	Expedia Group, Inc. 4.5% 8/15/2024	USD	20/12/2026	J.P. Morgan Securities Limited	(2 981)	3 000 000
4 100 000	Fixed 1.00%	FirstEnergy Corp. 7.375% 11/15/2031	USD	20/12/2026	J.P. Morgan Securities Limited	(4 206)	4 100 000
3 700 000	Fixed 1.00%	General Electric Company 2.7% 10/09/2022	USD	20/12/2026	J.P. Morgan Securities Limited	(2 774)	3 700 000
2 200 000	Fixed 1.00%	Halliburton Company 2.92% 3/1/2030	USD	20/12/2026	J.P. Morgan Securities Limited	(6 902)	2 200 000
1 800 000	Fixed 1.00%	Imperial Brands Plc 1.375% 01/27/2025	EUR	20/12/2026	J.P. Morgan Securities Limited	(2 806)	1 800 000
3 400 000	Fixed 1.00%	International Business Machines Corporation 3.625% 02/12/2024	USD	20/12/2026	J.P. Morgan Securities Limited	896	3 400 000
2 500 000	Fixed 1.00%	International Paper Company 3% 2/15/2027	USD	20/12/2026	J.P. Morgan Securities Limited	1 887	2 500 000
1 800 000	Fixed 1.00%	Kraft Heinz Foods Company 6.375% 7/15/2028	USD	20/12/2026	J.P. Morgan Securities Limited	(4 793)	1 800 000
2 400 000	Fixed 1.00%	Lamb Weston Holdings, Inc. 4.625% 11/1/2024	USD	20/12/2026	J.P. Morgan Securities Limited	11 104	2 400 000
3 800 000	Fixed 1.00%	M.D.C. Holdings, Inc. 5.5% 01/15/2024	USD	20/12/2026	J.P. Morgan Securities Limited	3 557	3 800 000
3 600 000	Fixed 1.00%	Nordstrom, Inc. 6.95% 3/15/2028	USD	20/12/2026	J.P. Morgan Securities Limited	12 599	3 600 000
2 800 000	Fixed 1.00%	Occidental Petroleum Corporation 5.55% 03/15/2026	USD	20/12/2026	J.P. Morgan Securities Limited	(6 163)	2 800 000
2 900 000	Fixed 1.00%	Orange 0.75% 09/11/2023	EUR	20/12/2026	J.P. Morgan Securities Limited	397	2 900 000
2 800 000	Fixed 1.00%	Pitney Bowes, Inc. 4.625% 03/15/2024	USD	20/12/2026	J.P. Morgan Securities Limited	19 080	2 800 000
3 500 000	Fixed 1.00%	Renault 1% 11/28/2025	EUR	20/12/2026	J.P. Morgan Securities Limited	12 272	3 500 000
3 500 000	Fixed 1.00%	Rolls-Royce Plc 0.875% 05/09/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	(70 384)	3 500 000
3 800 000	Fixed 1.00%	Ryder System, Inc. 3.875% 12/1/2023	USD	20/12/2026	J.P. Morgan Securities Limited	(5 695)	3 800 000
2 900 000	Fixed 1.00%	Ses 0.875% 11/04/2027	EUR	20/12/2026	J.P. Morgan Securities Limited	6 369	2 900 000
3 600 000	Fixed 1.00%	Simon Property Group, L.P. 2.75% 9/1/2025	USD	20/12/2026	J.P. Morgan Securities Limited	(1 659)	3 600 000
2 400 000	Fixed 1.00%	Sodexo 0.5% 01/17/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	(1 056)	2 400 000

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Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
3 500 000	Fixed 1.00%	Southwest Airlines Co. 5.125% 6/15/2027	USD	20/12/2026	J.P. Morgan Securities Limited	(603)	3 500 000
3 400 000	Fixed 1.00%	Suedzucker Ag 1.25% 11/29/2023	EUR	20/12/2026	J.P. Morgan Securities Limited	(2 344)	3 400 000
3 100 000	Fixed 1.00%	Telecom Italia Spa 3.625% 01/19/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	4 877	3 100 000
2 900 000	Fixed 1.00%	Telefonica, S.A. 1.528% 1/17/2025	EUR	20/12/2026	J.P. Morgan Securities Limited	(3 990)	2 900 000
1 400 000	Fixed 1.00%	Telia Company Ab 4% 03/22/2022	EUR	20/12/2026	J.P. Morgan Securities Limited	1 294	1 400 000
3 200 000	Fixed 1.00%	Tesco Plc 6.15% 11/15/2037	EUR	20/12/2026	J.P. Morgan Securities Limited	5 645	3 200 000
2 300 000	Fixed 1.00%	Teva Pharmaceutical Industries Limited 3.15% 10/1/2026	USD	20/12/2026	J.P. Morgan Securities Limited	(33 272)	2 300 000
1 900 000	Fixed 1.00%	Thyssenkrupp Ag 2.5% 02/25/2025	EUR	20/12/2026	J.P. Morgan Securities Limited	(5 791)	1 900 000
2 900 000	Fixed 1.00%	Toll Brothers, Inc. 4.375% 4/15/2023	USD	20/12/2026	J.P. Morgan Securities Limited	21 167	2 900 000
3 200 000	Fixed 1.00%	Unibail-Rodamco-Westfield Se 1.375% 03/09/2026	EUR	20/12/2026	J.P. Morgan Securities Limited	3 032	3 200 000
900 000	Fixed 1.00%	United Utilities Plc 6.875% 08/15/2028	EUR	20/12/2026	J.P. Morgan Securities Limited	264	900 000
3 400 000	Fixed 1.00%	Valeo 3.25% 1/22/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	10 516	3 400 000
2 800 000	Fixed 1.00%	Valero Energy Corporation 8.75% 6/15/2030	USD	20/12/2026	J.P. Morgan Securities Limited	(1 935)	2 800 000
1 800 000	Fixed 1.00%	ViacomCBS Inc. 4.75% 5/15/2025	USD	20/12/2026	J.P. Morgan Securities Limited	2 254	1 800 000
1 000 000	Fixed 1.00%	Vodafone Group Public Limited Company 1.75% 08/25/2023	EUR	20/12/2026	J.P. Morgan Securities Limited	126	1 000 000
2 300 000	Fixed 1.00%	Volkswagen Aktiengesellschaft 0.875% 01/16/2023	EUR	20/12/2026	J.P. Morgan Securities Limited	2 627	2 300 000
2 500 000	Fixed 1.00%	WPP 2005 Limited 2.25% 9/22/2026	EUR	20/12/2026	J.P. Morgan Securities Limited	(551)	2 500 000
1 500 000	Fixed 5.00%	KB Home 7% 12/15/2021	USD	20/06/2026	J.P. Morgan Securities Limited	2 467	1 500 000
3 000 000	Fixed 5.00%	Air France - Klm 1.875% 01/16/2025	EUR	20/12/2026	J.P. Morgan Securities Limited	(19 870)	3 000 000
2 200 000	Fixed 5.00%	American Axle & Manufacturing, Inc. 6.25% 3/15/2026	USD	20/12/2026	J.P. Morgan Securities Limited	7 225	2 200 000
2 800 000	Fixed 5.00%	Beazer Homes Usa, Inc. 6.75% 3/15/2025	USD	20/12/2026	J.P. Morgan Securities Limited	48 913	2 800 000
500 000	Fixed 5.00%	Community Health Systems, Inc. 6.875% 4/1/2028	USD	20/12/2026	J.P. Morgan Securities Limited	341	500 000
1 800 000	Fixed 5.00%	Delta Air Lines, Inc. 7.375% 1/15/2026	USD	20/12/2026	J.P. Morgan Securities Limited	1 232	1 800 000

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

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
500 000	Fixed 5.00%	General Motors Company 4.875% 10/2/2023	USD	20/12/2026	J.P. Morgan Securities Limited	(448)	500 000
1 400 000	Fixed 5.00%	Hochtief Aktiengesellschaft 3.875% 03/20/2020	EUR	20/12/2026	J.P. Morgan Securities Limited	8 114	1 400 000
2 800 000	Fixed 5.00%	Leonardo Societa' Per Azioni 1.5% 6/7/2024	EUR	20/12/2026	J.P. Morgan Securities Limited	9 545	2 800 000
2 400 000	Fixed 5.00%	Meritor, Inc. 4.5% 12/15/2028	USD	20/12/2026	J.P. Morgan Securities Limited	24 949	2 400 000
2 400 000	Fixed 5.00%	R.R. Donnelley & Sons Company 8.25% 07/01/2027	USD	20/12/2026	J.P. Morgan Securities Limited	22 921	2 400 000
1 400 000	Fixed 5.00%	The Adt Security Corporation 4.125% 6/15/2023	USD	20/12/2026	J.P. Morgan Securities Limited	10 717	1 400 000
2 800 000	Fixed 5.00%	The AES Corporation 1.375% 1/15/2026	USD	20/12/2026	J.P. Morgan Securities Limited	10 174	2 800 000
1 500 000	Fixed 5.00%	The Goodyear Tire & Rubber Company 5% 5/31/2026	USD	20/12/2026	J.P. Morgan Securities Limited	3 244	1 500 000
1 700 000	Fixed 5.00%	United States Steel Corporation 6.65% 6/1/2037	USD	20/12/2026	J.P. Morgan Securities Limited	10 303	1 700 000
2 700 000	Glencore International Ag 1.25% 03/17/2021	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(22 776)	2 700 000
900 000	Grifols, S.A. 3.2% 05/01/2025	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(34 350)	900 000
2 600 000	Hapag-Lloyd Aktiengesellschaft 2.5% 04/15/2028	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(14 278)	2 600 000
3 200 000	Hca, Inc. 5.5% 06/15/2047	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(9 460)	3 200 000
3 900 000	Hess Corporation 3.5% 7/15/2024	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	20 065	3 900 000
3 800 000	Holcim Ag 3% 11/22/2022	Fixed 1.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	(5 080)	3 800 000
1 800 000	Howmet Aerospace Inc. 5.125% 10/1/2024	Fixed 1.00%	USD	20/06/2026	J.P. Morgan Securities Limited	45 180	1 800 000
3 700 000	HP Inc. 6% 9/15/2041	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(15 644)	3 700 000
2 000 000	Iberdrola, S.A. 1.125% 01/27/2023	Fixed 1.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	(8 657)	2 000 000
1 900 000	International Game Technology Plc 4.75% 02/15/2023	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	5 165	1 900 000
1 000 000	Intrum Ab 3.125% 07/15/2024	Fixed 5.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	9 452	1 000 000
3 400 000	iStar Inc. 4.25% 8/1/2025	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(46 541)	3 400 000

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

Unaudited semi-annual report

Lumyna – Bluecove Alternative Credit UCITS Fund

Schedule of investments as at September 30, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
10 900 000	iTraxx Europe 1% 12/20/2026	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(4 455)	331 012
3 700 000	Itraxx Europe Crossover 5% 12/20/2026	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(27 982)	507 877
2 600 000	Itv Plc 2.125% 09/21/2022	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(12 090)	2 600 000
1 600 000	Jaguar Land Rover Automotive Plc 5% 02/15/2022	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(44 015)	1 600 000
3 400 000	Johnson Controls International Public Limited Company 3.625% 07/02/2024	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(2 190)	3 400 000
1 300 000	Koninklijke KPN N.V. 5.625% 9/30/2024	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	1 979	1 300 000
3 200 000	Lennar Corporation 4.875% 12/15/2023	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(14 961)	3 200 000
800 000	Louisiana-Pacific Corporation 3.625% 3/15/2029	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(1 684)	800 000
2 000 000	Lowe's Companies, Inc. 3.12% 4/15/2022	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(933)	2 000 000
2 900 000	Lvmh Moet Hennessy Louis Vuitton 0% 02/11/2026	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	5 698	2 900 000
900 000	Macy's, Inc. 3.625% 6/1/2024	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(9 188)	900 000
1 800 000	Marks And Spencer P.L.C. 3% 12/08/2023	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(3 499)	1 800 000
3 500 000	Marriott International, Inc. 3.125% 6/15/2026	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	11 398	3 500 000
3 400 000	MGM Resorts International 5.75% 6/15/2025	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(9 216)	3 400 000
2 800 000	Mondelez International, Inc. 4.125% 05/07/2028	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(2 572)	2 800 000
3 700 000	Motorola Solutions, Inc. 7.5% 5/15/2025	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(2 764)	3 700 000
2 900 000	Next Plc 3.625% 5/18/2028	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	4 104	2 900 000
2 800 000	Nokia Oyj 2% 03/15/2024	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(10 438)	2 800 000
500 000	Nrg Energy, Inc. 5.75% 01/15/2028	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(1 021)	500 000
1 500 000	Olin Corporation 5.5% 8/15/2022	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(19 489)	1 500 000

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, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
2 500 000	Pearson Plc 1.375% 05/06/2025	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	2 147	2 500 000
2 800 000	Premier Foods Finance Plc 6.25% 10/15/2023	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(24 318)	2 800 000
1 750 000	Publicis Groupe Sa 0.5% 11/03/2023	Fixed 1.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	3 867	1 750 000
1 600 000	Publicis Groupe Sa 0.5% 11/03/2023	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(1 317)	1 600 000
2 700 000	Rexel 2.75% 06/15/2026	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(7 276)	2 700 000
800 000	Royal Caribbean Cruises Ltd. 5.25% 11/15/2022	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	6 956	800 000
3 700 000	Sealed Air Corporation 6.875% 7/15/2033	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(32 949)	3 700 000
400 000	Smurfit Kappa Acquisitions Unlimited Company 2.375% 02/01/2024	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(1 443)	400 000
2 500 000	Solvay 1.625% 12/02/2022	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	462	2 500 000
2 600 000	Stellantis N.V. 5.25% 4/15/2023	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(20 747)	2 600 000
2 400 000	Stmicroelectronics N.V. 0% 08/04/2025	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(2 254)	2 400 000
1 000 000	Stora Enso Oyj 2.125% 06/16/2023	Fixed 5.00%	EUR	20/06/2026	J.P. Morgan Securities Limited	(25 565)	1 000 000
3 400 000	Target Corporation 3.875% 07/15/2020	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(1 135)	3 400 000
800 000	Tegna Inc. 5.5% 9/15/2024	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(16 868)	800 000
2 900 000	Telefonaktiebolaget L M Ericsson 4.125% 05/15/2022	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(2 162)	2 900 000
3 600 000	Tenet Healthcare Corporation 6.875% 11/15/2031	Fixed 5.00%	USD	20/06/2026	J.P. Morgan Securities Limited	19 468	3 600 000
2 300 000	Tesla, Inc. 2% 5/15/2024	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(100)	2 300 000
3 400 000	The Sherwin-Williams Company 7.375% 02/01/2027	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(2 585)	3 400 000
1 000 000	Transocean Inc. 8% 2/1/2027	Fixed 1.00%	USD	20/06/2026	J.P. Morgan Securities Limited	(41 961)	1 000 000
2 400 000	United Rentals (North America), Inc. 4.875% 1/15/2028	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(1 354)	2 400 000
1 900 000	Uniti Group Inc. 7.125% 12/15/2024	Fixed 5.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(20 378)	1 900 000

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, 2021 (cont.)

Credit default swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
1 300 000	Upc Holding B.V. 5.5% 01/15/2028	Fixed 5.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	14 223	1 300 000
3 000 000	Vivendi Se 1.875% 05/26/2026	Fixed 1.00%	EUR	20/12/2026	J.P. Morgan Securities Limited	(3 111)	3 000 000
3 400 000	Yum! Brands, Inc. 7.75% 4/1/2025	Fixed 1.00%	USD	20/12/2026	J.P. Morgan Securities Limited	(17 212)	3 400 000
Total Credit default swaps						(436 768)	410 288 889

Interest rate swaps

Notional	Pay	Receive	Currency	Maturity date	Counterparty	Unrealised appreciation/depreciation USD	Commitment USD
2 300 000	0.01%	CHF 1 Year SARON	CHF	15/12/2031	J.P. Morgan Securities Limited	32 432	13 389
2 205 400 000	0.01%	JPY 1 Year TONA	JPY	15/12/2031	J.P. Morgan Securities Limited	30 407	107 677
40 000 000	0.25%	USD 1 Year SOFAR	USD	15/12/2023	J.P. Morgan Securities Limited	29 335	51 084
400 000	0.25%	EUR 1 Year EURIBOR	EUR	15/12/2031	J.P. Morgan Securities Limited	732	400 000
33 300 000	0.5%	EUR 1 Year EURIBOR	EUR	15/12/2023	J.P. Morgan Securities Limited	(6 300)	33 300 000
6 400 000	0.5%	EUR 1 Year EURIBOR	EUR	15/12/2041	J.P. Morgan Securities Limited	(3 119)	6 400 000
42 000 000	1%	CAD 6 Month CDOR	CAD	15/12/2023	J.P. Morgan Securities Limited	135 794	42 000 000
16 200 000	1%	USD 1 Year SOFAR	USD	15/12/2026	J.P. Morgan Securities Limited	108 531	(75 260)
18 200 000	1%	GBP 1 Year SONIA	GBP	15/12/2031	J.P. Morgan Securities Limited	431 950	(140 355)
12 400 000	1%	SEK 1 Year STIBOR	SEK	15/12/2031	J.P. Morgan Securities Limited	38 588	12 400 000
10 100 000	1.5%	CAD 6 Month CDOR	CAD	15/12/2026	J.P. Morgan Securities Limited	101 824	10 100 000
8 800 000	1.5%	USD 1 Year SOFAR	USD	15/12/2041	J.P. Morgan Securities Limited	285 051	85 380
7 800 000	1.75%	AUD 6 Month BBSW	AUD	15/12/2031	J.P. Morgan Securities Limited	150 027	7 800 000
50 600 000	1.75%	CZK 1 Year PRIBOR	CZK	15/12/2031	J.P. Morgan Securities Limited	81 342	50 600 000
40 500 000	1.75%	NOK 1 Year NIBOR	NOK	15/12/2031	J.P. Morgan Securities Limited	108 394	40 500 000
1 500 000	2.25%	NZD 6 Month BBR	NZD	15/12/2031	J.P. Morgan Securities Limited	26 763	1 500 000
408 600 000	2.75%	HUF 1 Year BUBOR	HUF	15/12/2031	J.P. Morgan Securities Limited	101 040	408 600 000
31 300 000	AUD 6 Month BBSW 1%		AUD	15/12/2026	J.P. Morgan Securities Limited	(232 351)	31 300 000
2 200 000	AUD 6 Month BBSW 2.25%		AUD	15/12/2041	J.P. Morgan Securities Limited	13 532	2 200 000
5 400 000	CAD 6 Month CDOR 2%		CAD	15/12/2031	J.P. Morgan Securities Limited	(118 783)	5 400 000
7 700 000	CAD 6 Month CDOR 2.5%		CAD	15/12/2041	J.P. Morgan Securities Limited	(220 770)	7 700 000
40 700 000	EUR 1 Year EURIBOR 0.25%		EUR	15/12/2026	J.P. Morgan Securities Limited	(261 954)	40 700 000
33 100 000	GBP 1 Year SONIA 0.25%		GBP	15/12/2023	J.P. Morgan Securities Limited	(176 398)	(295 072)
16 200 000	GBP 1 Year SONIA 0.5%		GBP	15/12/2026	J.P. Morgan Securities Limited	(299 349)	(305 548)
3 100 000	GBP 1 Year SONIA 1%		GBP	15/12/2041	J.P. Morgan Securities Limited	(15 696)	(22 619)
3 869 000 000	JPY 1 Year TONA 0.01%		JPY	15/12/2023	J.P. Morgan Securities Limited	1 743	28 352
870 800 000	JPY 1 Year TONA 0.01%		JPY	15/12/2026	J.P. Morgan Securities Limited	(11 402)	11 748
762 600 000	JPY 1 Year TONA 0.25%		JPY	15/12/2041	J.P. Morgan Securities Limited	(36 720)	(83 731)
2 100 000	PLN 1 Year WIBOR 2%		PLN	15/12/2031	J.P. Morgan Securities Limited	(21 332)	2 100 000
21 000 000	USD 1 Year SOFR 1.25%		USD	15/12/2031	J.P. Morgan Securities Limited	(404 791)	(134 221)
Total Interest rate swaps						(131 480)	702 240 824

The counterparties for OTC Derivatives including CFD as at September 30, 2021 are JP Morgan Securities LLC, JP Morgan Securities PLC, JPMorgan Chase Bank N.A. and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is JP Morgan Securities LLC with 2.23% of the NAV.

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, 2021

Nominal value/ Quantity	Description	Quotation currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
Canada					
12	Lululemon Athletica, Inc.	USD	3 954	4 856	0.01
	Total Canada		3 954	4 856	0.01
United States					
3 090	Alleghany Corp.	USD	2 134 109	1 929 427	2.69
1 178	Alphabet, Inc. - A	USD	2 819 625	3 149 407	4.39
25 897	Altria Group, Inc.	USD	1 258 853	1 178 831	1.64
23 644	American Electric Power Co., Inc.	USD	2 140 728	1 919 420	2.67
20 251	AMETEK, Inc.	USD	2 635 465	2 511 327	3.50
881	Analog Devices, Inc.	USD	141 938	147 550	0.21
6 678	Arista Networks, Inc.	USD	2 401 275	2 294 828	3.20
21 502	Atmos Energy Corp.	USD	2 109 776	1 896 476	2.64
2 741	AUTODESK, Inc.	USD	934 873	781 651	1.09
44 000	Carlyle Group, Inc.	USD	2 095 720	2 080 320	2.90
2 213	Coca-Cola Co.	USD	116 492	116 116	0.16
16 419	Dover Corp.	USD	2 607 994	2 553 155	3.56
12 201	Enphase Energy, Inc.	USD	2 016 581	1 829 784	2.55
31 494	EOG Resources, Inc.	USD	2 215 288	2 528 023	3.52
4 131	F5 Networks, Inc.	USD	836 651	821 160	1.14
24 881	Fiserv, Inc.	USD	2 821 505	2 699 589	3.76
7 784	Fortinet, Inc.	USD	2 401 131	2 273 239	3.17
1	Hilton Worldwide Hldg., Inc.	USD	123	132	0.00
12 132	Honeywell International, Inc.	USD	2 608 016	2 575 381	3.59
1 671	Markel Corp.	USD	2 112 913	1 997 062	2.78
15 905	McDonald's Corp.	USD	3 795 251	3 834 855	5.34
36 767	Merck & Co., Inc.	USD	2 635 459	2 761 569	3.85
394	Mettler-Toledo International, Inc.	USD	560 130	542 680	0.76
213 023	NiSource, Inc.	USD	5 346 877	5 161 547	7.19
3 519	O'Reilly Automotive, Inc.	USD	1 853 070	2 150 320	3.00
8 257	Palo Alto Networks, Inc.	USD	3 020 163	3 955 103	5.51
33 388	Procter & Gamble Co.	USD	4 802 530	4 667 642	6.50
17 835	Reinsurance Group of America, Inc.	USD	2 056 019	1 984 322	2.76
5 770	Waters Corp.	USD	2 401 012	2 061 621	2.87
21 240	Zendesk, Inc.	USD	2 821 522	2 472 124	3.44
	Total United States		65 701 089	64 874 661	90.38
	Total Shares		65 705 043	64 879 517	90.39
	Total Investments		65 705 043	64 879 517	90.39

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, 2021 (cont.)

Industrial classification of investments (as a percentage of net assets as at September 30, 2021)		Industrial classification of investments (as a percentage of net assets as at September 30, 2021)	
	%		%
Internet	14.48	Telecommunications	3.20
Gas	9.83	Computers	3.17
Retail	8.35	Private Equity	2.90
Insurance	8.23	Electric	2.67
Electronics	7.22	Energy-Alternate Sources	2.55
Cosmetics/Personal Care	6.50	Agriculture	1.64
Software	4.85	Semiconductors	0.21
Pharmaceuticals	3.85	Beverages	0.16
Miscellaneous Manufacturing	3.56	Lodging	0.00
Oil & Gas	3.52		<u>90.39</u>
Electrical Components & Equipment	3.50		

Contracts for difference

Counterparty	Industrial sector	Underlying nature	Long/Short	Commitment USD	Unrealised appreciation/ (depreciation) USD
Morgan Stanley Capital Services, Inc.	Agriculture	Equity	Short	1 178 831	83 388
Morgan Stanley Capital Services, Inc.	Beverages	Equity	Short	116 116	376
Morgan Stanley Capital Services, Inc.	Computers	Equity	Short	2 273 239	66 398
Morgan Stanley Capital Services, Inc.	Cosmetics/Personal Care	Equity	Short	4 667 642	62 102
Morgan Stanley Capital Services, Inc.	Diversified Financial Services	Equity	Long	72 275 291	(840 696)
Morgan Stanley Capital Services, Inc.	Electric	Equity	Short	1 919 420	4 256
Morgan Stanley Capital Services, Inc.	Electrical Components & Equipment	Equity	Short	2 511 327	111 988
Morgan Stanley Capital Services, Inc.	Electronics	Equity	Short	5 179 682	185 391
Morgan Stanley Capital Services, Inc.	Energy-Alternate Sources	Equity	Short	1 829 784	62 103
Morgan Stanley Capital Services, Inc.	Gas	Equity	Short	7 058 023	(87 889)
Morgan Stanley Capital Services, Inc.	Insurance	Equity	Short	5 910 811	76 840
Morgan Stanley Capital Services, Inc.	Internet	Equity	Short	10 397 794	363 041
Morgan Stanley Capital Services, Inc.	Lodging	Equity	Short	132	7
Morgan Stanley Capital Services, Inc.	Machinery-Diversified	Equity	Short	2 553 155	54 839
Morgan Stanley Capital Services, Inc.	Oil & Gas	Equity	Short	2 528 023	48 501
Morgan Stanley Capital Services, Inc.	Pharmaceuticals	Equity	Short	2 761 569	(64 342)
Morgan Stanley Capital Services, Inc.	Private Equity	Equity	Short	2 080 320	46 640
Morgan Stanley Capital Services, Inc.	Retail	Equity	Short	5 990 031	156 057
Morgan Stanley Capital Services, Inc.	Semiconductors	Equity	Short	147 550	8 308
Morgan Stanley Capital Services, Inc.	Software	Equity	Short	3 481 240	40 291
Morgan Stanley Capital Services, Inc.	Telecommunications	Equity	Short	2 294 828	87 816
Total				137 154 808	465 415

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, 2021 (cont.)

Counterparty	Commitment Long USD	Commitment Short USD	Unrealised of short portfolio USD	Unrealised of long portfolio USD	Realised result (monthly reset) USD	Market Value USD
Morgan Stanley Capital Services, Inc.	72 275 291	64 879 517	1 306 111	(840 696)	456 083	921 498
Total	72 275 291	64 879 517	1 306 111	(840 696)	456 083	921 498

The counterparties for OTC Derivatives including CFD as at September 30, 2021 is Morgan Stanley International Plc., Morgan Stanley Capital Services, Inc. and State Street Bank and Trust Co.. The maximum individual counterparty exposure for OTC Derivatives including CFD as at September 30, 2021 is Morgan Stanley Capital Services, Inc. with 1.27% of the NAV.

Notes to the financial statements as at September 30, 2021

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, 2021, Sixteen sub-funds were available to investors:

Sub-funds	Launch date
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund	November 23, 2007
Lumyna – York Asian Event-Driven UCITS Fund	November 3, 2010
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund	November 27, 2013
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	May 7, 2014
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	February 19, 2016
Lumyna – Zeal Greater China Long Short UCITS Fund	August 29, 2014
Lumyna – Ramius Merger Arbitrage UCITS Fund	July 8, 2016
Lumyna – Millburn Diversified UCITS Fund	March 8, 2017
Lumyna – Global Debt - Credit UCITS Fund	November 24, 2017
Lumyna – Global Debt - Government UCITS Fund	November 24, 2017
Lumyna – Global Debt - Securitised UCITS Fund	November 24, 2017
Lumyna – PSAM Global Event UCITS Fund	June 6, 2019
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	October 16, 2019
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	March 2, 2020
Lumyna – Bluecove Alternative Credit UCITS Fund	December 17, 2020
Lumyna – Weiss Multi Strategy UCITS Fund	June 4, 2021

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

Sub-funds	Launch date
Lumyna – Weiss Multi Strategy UCITS Fund	June 4, 2021

During the period, the following share classes were launched:

Sub-Funds	Class	Launch Date
Lumyna – Bluecove Alternative Credit UCITS Fund	Class EUR D (acc)	April 7, 2021
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class USD E1 (acc)	April 26, 2021
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class EUR Z5 (acc)	May 12, 2021
Lumyna – PSAM Global Event UCITS Fund	Class USD C (acc)	June 2, 2021
Lumyna – Weiss Multi Strategy UCITS Fund	Class USD B (acc)	June 4, 2021
Lumyna – Weiss Multi Strategy UCITS Fund	Class EUR D (acc)	June 4, 2021
Lumyna – Weiss Multi Strategy UCITS Fund	Class USD D (acc)	June 4, 2021
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class EUR X7 (acc)	June 25, 2021
Lumyna – Bluecove Alternative Credit UCITS Fund	Class EUR M1 (acc)	July 21, 2021
Lumyna – Weiss Multi Strategy UCITS Fund	Class USD Y1 (acc)	September 29, 2021
Lumyna – Weiss Multi Strategy UCITS Fund	Class EUR Y1 (acc)	September 29, 2021
Lumyna – Weiss Multi Strategy UCITS Fund	Class CHF Y1 (acc)	September 29, 2021
Lumyna – Weiss Multi Strategy UCITS Fund	Class USD Y2 (acc)	September 29, 2021

Notes to the financial statements as at September 30, 2021 (cont.)

1. Activity (cont.)

Sub-Funds	Class	Launch Date
Lumyna – Weiss Multi Strategy UCITS Fund	Class EUR Y2 (acc)	September 29, 2021

During the period, the following share class was liquidated:

Sub-Funds	Class	Close Date
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR Z (acc)	June 22, 2021

2. Principal accounting policies

2.1 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment. Portfolios were valued as at September 30, 2021.

2.2 Valuation of investment in securities

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

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

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

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

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

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

2.3 Valuation of swaps

2.3.1 Credit default swap

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

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

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

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

Notes to the financial statements as at September 30, 2021 (cont.)

2. Principal accounting policies (cont.)

2.3 Valuation of swaps (cont.)

2.3.1 Credit default swap (cont.)

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

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

2.3.2 Total return swap

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

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

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

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

2.3.3 Interest rate swap

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

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

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

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

2.4 Valuation of contracts for difference

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

Notes to the financial statements as at September 30, 2021 (cont.)

2. Principal accounting policies (cont.)

2.4 Valuation of contracts for difference (cont.)

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

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

2.5 Valuation of futures contracts

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

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

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

2.6 Valuation of options contracts

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

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

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

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

Notes to the financial statements as at September 30, 2021 (cont.)

2. Principal accounting policies (cont.)

2.6 Valuation of options contracts (cont.)

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

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

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

2.7 Valuation of forward foreign exchange contracts

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

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

2.8 Valuation of repurchase agreements and reverse repurchase agreements

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

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

2.9 Valuation of To be announced contracts

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

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

Notes to the financial statements as at September 30, 2021 (cont.)

2. Principal accounting policies (cont.)

2.9 Valuation of To be announced contracts (cont.)

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

The funds had unsettled TBAs as of September 30, 2021 which are included within receivable for investments sold and payable for investments purchased in the statement of net assets.

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

2.10 Net realised gains or losses resulting from investments

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

2.11 Foreign exchange translation

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

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

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

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

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

Currency	September 30, 2021
AUD	1.604416
BRL	6.315003
CAD	1.468216
CHF	1.081126
CNH	7.479863
CNY	7.489309
GBP	0.859532
HKD	9.022020
IDR	16587.471751
INR	86.025960
JPY	129.309845
KRW	1372.196790
MYR	4.851944
NOK	10.116764
NZD	1.680002

Notes to the financial statements as at September 30, 2021 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

Currency	September 30, 2021
PHP	59.118039
SEK	10.139132
SGD	1.573391
THB	39.213073
TWD	32.288926
USD	1.158950

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	
AUD	1.601811
CAD	1.466297
CHF	1.080277
EUR	1.000000
GBP	0.859469
HKD	9.017928
JPY	129.034388
MXN	23.896179
NOK	10.123283
NZD	1.676824
PLN	4.608727
SEK	10.142743
SGD	1.573155
USD	1.158350
ZAR	17.460677

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

Currency	
AUD	1.384370
BRL	5.448900
CAD	1.266850
CHF	0.932850
CLP	812.200000
CNH	6.454000
CNY	6.462150
COP	3811.930000
CZK	21.867200
DKK	6.416100
EUR	0.862850
GBP	0.741647
HKD	7.784650

Notes to the financial statements as at September 30, 2021 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

Currency	
HUF	309.948650
IDR	14312.500000
ILS	3.226150
INR	74.227500
JPY	111.57500
KRW	1184.000000
MXN	20.54450
MYR	4.186500
NOK	8.729250
NZD	1.449590
PEN	4.134600
PHP	51.010000
PLN	3.971250
RON	4.270700
RUB	72.785000
SEK	8.748550
SGD	1.357600
THB	33.835000
TRY	8.884250
TWD	27.860500
ZAR	15.045000

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

Currency	September 30, 2021
AUD	1.382839
BRL	5.443200
CAD	1.265850
CHF	0.932600
CLP	810.145000
COP	3807.800000
CZK	21.877200
DKK	6.420000
EUR	0.863297
GBP	0.741977
HKD	7.785150
ILS	3.226750
INR	74.227500
JPY	111.395000
KRW	1184.000000
MXN	20.629500
MYR	4.186500

Notes to the financial statements as at September 30, 2021 (cont.)

2. Principal accounting policies (cont.)

2.11 Foreign exchange translation (cont.)

Currency	September 30, 2021
NOK	8.739400
NZD	1.447597
PLN	3.978700
RUB	72.730000
SEK	8.756200
SGD	1.358100
THB	33.835000
TRY	8.900000
TWD	27.860500
ZAR	15.073750

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

Currency	September 30, 2021
USD	1.158950

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

Currency	September 30, 2021
USD	1.158350

2.12 Income

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

3. Investment management, distributor and performance fees

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

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

Notes to the financial statements as at September 30, 2021 (cont.)

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

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

For the period from April 01, 2021 to September 30, 2021 the performance fees charged per share class were:

Sub-funds	Class	Base currency	Amount in base currency	% of net assets*
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund	Class EUR B (acc)	EUR	6 307 347	1.33
	Class EUR B (inc)	EUR	24 031	1.02
	Class EUR C (acc)	EUR	683 766	1.26
	Class EUR C (inc)	EUR	21 953	1.30
	Class EUR G (acc)	EUR	88 600	1.33
	Class EUR X2 (acc)	EUR	4 667 122	1.78
	Class EUR Z (acc)	EUR	292 329	1.37
	Class GBP B (acc)	GBP	292 511	1.26
	Class GBP B (inc)	GBP	36 596	1.40
	Class GBP C (acc)	GBP	7 186	1.33
	Class GBP G (acc)	GBP	31 107	1.42
	Class GBP Management (inc)	GBP	640	0.74
	Class GBP Z (acc)	GBP	7 077	0.79
	Class USD B (acc)	USD	2 227 484	1.48
	Class USD C (acc)	USD	312 463	1.44
	Class USD G (acc)	USD	38 118	1.49
Class USD Z (acc)	USD	5 865	1.40	
Lumyna – York Asian Event-Driven UCITS Fund	Class EUR B (acc)	EUR	12 727	0.01
	Class EUR D (acc)	EUR	2 134	0.00
	Class EUR Z (acc)	EUR	469	0.01
	Class USD B (acc)	USD	13 703	0.03
Lumyna – Zeal Greater China Long Short UCITS Fund	Class USD B (acc)	USD	20	0.00
	Class USD D (acc)	USD	23 776	0.13
	Class USD Z (acc)	USD	3 218	0.20
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR B (acc)	EUR	43 245	0.25
	Class EUR C (acc)	EUR	2 794	0.19
	Class EUR D (acc)	EUR	168 990	0.19
	Class EUR X2 (acc)	EUR	50 294	0.27
	Class EUR X3 (acc)	EUR	9 878	0.29
	Class EUR X4 (acc)	EUR	38 491	0.63
	Class EUR Z (acc)	EUR	2 242	0.53
	Class SEK X1 (acc)	SEK	16	0.17
	Class USD B (acc)	USD	61 209	0.36
	Class USD C (acc)	USD	5	0.28
Class USD D (acc)	USD	4 077	0.17	
Lumyna – Millburn Diversified UCITS Fund	Class EUR B (acc)	EUR	4 066	0.04
	Class EUR D (acc)	EUR	18 630	0.37
	Class EUR X2 (acc)	EUR	11 991	0.09
	Class EUR X4 (inc)	EUR	45	0.04
	Class EUR X6 (acc)	EUR	3 591	0.04
	Class EUR Z (acc)	EUR	364	0.07
	Class GBP Z (acc)	GBP	971	0.20
	Class JPY X5 (acc)	JPY	6 640	0.01
	Class USD B (acc)	USD	14 729	0.41
	Class USD C (acc)	USD	704	0.12
	Class USD Y1 (acc)	USD	68 352	1.13
	Class USD Z (acc)	USD	917	0.09

Notes to the financial statements as at September 30, 2021 (cont.)

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

Sub-funds	Class	Base currency	Amount in base currency	% of net assets*
Lumyna – PSAM Global Event UCITS Fund	Class EUR A (acc)	EUR	504 660	0.49
	Class EUR A2 (acc)	EUR	1 314 196	0.39
	Class EUR A3 (acc)	EUR	395 180	2.09
	Class EUR B (acc)	EUR	669 262	0.46
	Class EUR C (acc)	EUR	6 843	0.28
	Class EUR E (acc)	EUR	40 667	0.41
	Class EUR X1 (acc)	EUR	77 758	0.54
	Class EUR Y2 (acc)	EUR	2 756	0.43
	Class EUR Z (acc)	EUR	19 676	0.39
	Class GBP A (acc)	GBP	7 274	0.53
	Class GBP A2 (acc)	GBP	1 019	0.53
	Class GBP A3 (acc)	GBP	31 454	0.65
	Class GBP E (acc)	GBP	667	0.52
	Class GBP Z (acc)	GBP	7 666	0.41
	Class SEK A3 (acc)	SEK	337 969	0.54
	Class USD A (acc)	USD	67 161	0.53
	Class USD A2 (acc)	USD	21 020	0.53
	Class USD A3 (acc)	USD	67 132	0.57
	Class USD B (acc)	USD	115 339	0.48
	Class USD E (acc)	USD	20 256	0.55
Class USD Z (acc)	USD	10 517	0.45	
Lumyna – Weiss Multi Strategy UCITS Fund	Class USD D (acc)	USD	31 942	0.06

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

4. Operating and administrative fees

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

5. Custodian, administrator, registrar agent fees

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

6. Taxation

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

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

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.

Notes to the financial statements as at September 30, 2021 (cont.)

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, 2021. 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 – Marshall Wace TOPS (Market Neutral) UCITS Fund	Due from	Exchange Traded Derivatives	USD	23 968 614
	Due to	Exchange Traded Derivatives	USD	(4 468 905)
	Due from	OTC Derivatives	USD	215 925 073
	Due to	OTC Derivatives	USD	(24 678 672)
Lumyna – York Asian Event-Driven UCITS Fund	Due from	Exchange Traded Derivatives	EUR	27 710 172
	Due to	Exchange Traded Derivatives	EUR	(15 222 090)
	Due from	OTC Derivatives	EUR	59 308 683
	Due to	OTC Derivatives	EUR	(220 375)
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund	Due from	OTC Derivatives	EUR	1 065 000
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Due from	OTC Derivatives	USD	710 000
	Due to	OTC Derivatives	USD	(1 840 000)
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Due from	OTC Derivatives	USD	3 350 000
	Due to	OTC Derivatives	USD	(850 000)
Lumyna – Zeal Greater China Long Short UCITS Fund	Due from	Exchange Traded Derivatives	USD	2 667 062
	Due to	Exchange Traded Derivatives	USD	(1 542 584)
	Due from	OTC Derivatives	USD	10 441 570
	Due to	OTC Derivatives	USD	(1 198 917)
Lumyna – Ramius Merger Arbitrage UCITS Fund	Due from	Exchange Traded Derivatives	USD	9 677 973
	Due to	Exchange Traded Derivatives	USD	(35 639)
	Due from	OTC Derivatives	USD	3 058 599
Lumyna – Millburn Diversified UCITS Fund	Due from	Exchange Traded Derivatives	USD	22 138 217
	Due to	Exchange Traded Derivatives	USD	(7 516 030)
	Due from	OTC Derivatives	USD	7 776 495
Lumyna – Global Debt - Credit UCITS Fund	Due from	Exchange Traded Derivatives	USD	1 134 238
	Due to	Exchange Traded Derivatives	USD	(551 684)
Lumyna – Global Debt - Government UCITS Fund	Due from	OTC Derivatives	USD	100 000
	Due to	OTC Derivatives	USD	(1 900 000)
Lumyna – PSAM Global Event UCITS Fund	Due from	Exchange Traded Derivatives	EUR	107 524
	Due to	Exchange Traded Derivatives	EUR	(11 075 856)
	Due from	OTC Derivatives	EUR	41 943 308
	Due to	OTC Derivatives	EUR	(21 499 543)
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Due from	OTC Derivatives	USD	110 640 399
	Due to	OTC Derivatives	USD	(50 939 065)
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Due from	Exchange Traded Derivatives	USD	2 799 276
	Due to	Exchange Traded Derivatives	USD	(103 779)
	Due from	OTC Derivatives	USD	1 959 965
	Due to	OTC Derivatives	USD	(81)

Notes to the financial statements as at September 30, 2021 (cont.)

7. Cash collateral information (cont.)

Sub-funds	Due from / (Due to) brokers	Investment type	Currency	Cash collateral balances
Lumyna – Bluecove Alternative Credit UCITS Fund	Due from	Exchange Traded Derivatives	USD	1 260 389
	Due to	Exchange Traded Derivatives	USD	(498 793)
	Due from	OTC Derivatives	USD	6 769 634
	Due to	OTC Derivatives	USD	(2 399 600)
Lumyna – Weiss Multi Strategy UCITS Fund	Due from	OTC Derivatives	USD	280 000
	Due to	OTC Derivatives	USD	(430 000)

8. Stock collateral information

The table below provides the stock collateral information as at September 30, 2021.

Sub-funds	Counterparty	Security name	Type of collateral	Currency	Nominal value
Lumyna – Zeal Greater China Long Short UCITS Fund	Morgan Stanley & Co.	United States Treasury Bill 0.000% 07/10/2021	Bond	USD	1 700 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 02/12/2021	Bond	USD	3 700 000
Lumyna – Ramius Merger Arbitrage UCITS Fund	Morgan Stanley & Co.	United States Treasury Bill 0.000% 12/11/2021	Bond	USD	29 000 000
Lumyna – PSAM Global Event UCITS Fund	Morgan Stanley & Co.	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/10/2021	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 29/10/2021	Bond	EUR	20 000 000
	Morgan Stanley & Co.	Italy Buoni Ordinari del Tesoro BOT 0.000% 12/11/2021	Bond	EUR	20 000 000
	Morgan Stanley & Co.	Italy Buoni Ordinari del Tesoro BOT 0.000% 30/11/2021	Bond	EUR	20 000 000
	Morgan Stanley & Co.	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/12/2021	Bond	EUR	20 000 000
	Morgan Stanley & Co.	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/12/2021	Bond	EUR	20 000 000
	JP Morgan	Italy Buoni Ordinari del Tesoro BOT 0.000% 14/01/2022	Bond	EUR	20 000 000
	Merrill Lynch International Ltd.	Italy Buoni Ordinari del Tesoro BOT 0.000% 31/01/2022	Bond	EUR	20 000 000

Notes to the financial statements as at September 30, 2021 (cont.)

8. Stock collateral information (cont.)

Sub-funds	Counterparty	Security name	Type of collateral	Currency	Nominal value
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Goldman Sachs International	United States Treasury Bill 0.000% 07/10/2021	Bond	USD	40 000 000
	Merrill Lynch International Ltd.	United States Treasury Bill 0.000% 02/12/2021	Bond	USD	60 000 000
	Goldman Sachs International	United States Treasury Bill 0.000% 30/12/2021	Bond	USD	100 000 000
	Merrill Lynch International Ltd.	United States Treasury Bill 0.000% 27/01/2022	Bond	USD	10 000 000
	Merrill Lynch International Ltd.	United States Treasury Bill 0.000% 24/03/2022	Bond	USD	20 000 000
	Merrill Lynch International Ltd.	United States Treasury Bill 0.000% 21/04/2022	Bond	USD	50 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 19/05/2022	Bond	USD	120 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 16/06/2022	Bond	USD	100 000 000
	Morgan Stanley & Co.	United States Treasury Bill 0.000% 11/08/2022	Bond	USD	30 000 000
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Goldman Sachs International	European Investment Bank 2.875% 15/12/2021	Bond	USD	6 500 000

9. Fair valuation

The following table sets forth the securities where the valuation committee was used to determine the value as at September 30, 2021.

Sub-funds	Currency	Number of assets fair valued	Value	% of net assets
Lumyna – Marshall Wace Tops (Market Neutral) UCITS Fund	USD	35	8 187 746	0.72
Lumyna – York Asian Event-Driven UCITS Fund	EUR	3	1 541 857	0.59
Lumyna – PSAM Global Event UCITS Fund	EUR	12	63 925 656	7.71

10. Distributions

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

Sub-funds	Class	Record date	Reinvestment date	Currency	Dividend rate
Lumyna – Global Debt - Credit UCITS Fund	Class EUR B (inc)	21 July 2021	27 July 2021	EUR	2.0527 per share
Lumyna – Global Debt - Credit UCITS Fund	Class GBP B (inc)	21 July 2021	27 July 2021	GBP	1.9534 per share
Lumyna – Global Debt - Credit UCITS Fund	Class USD B (inc)	21 July 2021	27 July 2021	USD	2.2603 per share
Lumyna – Global Debt - Government UCITS Fund	Class EUR B (inc)	21 July 2021	27 July 2021	EUR	1.1285 per share
Lumyna – Global Debt - Government UCITS Fund	Class GBP B (inc)	21 July 2021	27 July 2021	GBP	1.0998 per share
Lumyna – Global Debt - Government UCITS Fund	Class USD B (inc)	21 July 2021	27 July 2021	USD	1.2466 per share
Lumyna – Global Debt - Securitised UCITS Fund	Class EUR B (inc)	21 July 2021	27 July 2021	EUR	2.0836 per share
Lumyna – Global Debt - Securitised UCITS Fund	Class GBP B (inc)	21 July 2021	27 July 2021	GBP	1.9961 per share
Lumyna – Global Debt - Securitised UCITS Fund	Class USD B (inc)	21 July 2021	27 July 2021	USD	2.2938 per share

11. Director fees

Unaffiliated directors were each paid an annual gross fee of USD 45 000 during the period ended September 30, 2021, which were borne by the SICAV.

Notes to the financial statements as at September 30, 2021 (cont.)

12. Subsequent events

No subsequent events occurred after end of the period September 30, 2021.

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 – Marshall Wace TOPS (Market Neutral) UCITS Fund	Class EUR B (acc)	EUR	1.83%
	Class EUR B (inc)	EUR	1.82%
	Class EUR C (acc)	EUR	2.73%
	Class EUR C (inc)	EUR	2.72%
	Class EUR G (acc)	EUR	1.87%
	Class EUR X2 (acc)	EUR	1.28%
	Class EUR Z (acc)	EUR	1.97%
	Class GBP B (acc)	GBP	1.84%
	Class GBP B (inc)	GBP	1.84%
	Class GBP C (acc)	GBP	2.73%
	Class GBP G (acc)	GBP	1.88%
	Class GBP Management (inc)	GBP	0.96%
	Class GBP Z (acc)	GBP	2.05%
	Class USD B (acc)	USD	1.83%
	Class USD C (acc)	USD	2.74%
	Class USD G (acc)	USD	1.86%
Class USD Z (acc)	USD	1.98%	
Lumyna – York Asian Event-Driven UCITS Fund	Class CHF B (acc)	CHF	1.93%
	Class EUR B (acc)	EUR	1.90%
	Class EUR C (acc)	EUR	2.70%
	Class EUR D (acc)	EUR	1.65%
	Class EUR Z (acc)	EUR	1.95%
	Class GBP C (acc)	GBP	2.72%
	Class USD B (acc)	USD	1.93%
	Class USD D (acc)	USD	1.68%
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund	Class EUR A (acc)	EUR	0.61%
	Class EUR B (acc)	EUR	1.01%
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	Class EUR B (acc)	EUR	0.70%
	Class EUR C (acc)	EUR	1.97%
	Class EUR E (acc)	EUR	0.78%
	Class USD B (acc)	USD	0.89%
	Class USD C (acc)	USD	1.96%
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Class EUR B5 (acc)	EUR	0.78%
	Class EUR C5 (acc)	EUR	1.82%
	Class GBP B5 (acc)	GBP	0.78%
	Class USD B5 (acc)	USD	0.76%
	Class USD C5 (acc)	USD	1.78%
	Class EUR Z5 (acc) ¹	EUR	0.86%
	Class USD E1 (acc) ¹	USD	0.36%
Lumyna – Zeal Greater China Long Short UCITS Fund	Class EUR B (acc)	EUR	2.16%
	Class EUR Z (acc) ¹	EUR	2.22%
	Class USD B (acc)	USD	2.15%
	Class USD D (acc)	USD	1.66%
	Class USD Management (acc)	USD	0.45%
	Class USD Z (acc)	USD	2.19%

¹ Refer to Note 1

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

Sub-funds	Share Class	Currency	TER %
Lumyna – Ramius Merger Arbitrage UCITS Fund	Class EUR B (acc)	EUR	1.67%
	Class EUR C (acc)	EUR	2.46%
	Class EUR D (acc)	EUR	1.42%
	Class EUR X2 (acc)	EUR	1.03%
	Class EUR X3 (acc)	EUR	0.73%
	Class EUR X4 (acc)	EUR	1.45%
	Class SEK X1 (acc)	SEK	1.44%
	Class USD B (acc)	USD	1.66%
	Class USD C (acc)	USD	2.45%
	Class USD D (acc)	USD	1.41%
	Class USD Management (acc)	USD	0.44%
Lumyna – Millburn Diversified UCITS Fund	Class CHF Z (acc)	CHF	1.97%
	Class EUR B (acc)	EUR	1.94%
	Class EUR C (acc)	EUR	2.71%
	Class EUR D (acc)	EUR	1.43%
	Class EUR X2 (acc)	EUR	1.03%
	Class EUR X4 (inc)	EUR	1.54%
	Class EUR X6 (acc)	EUR	1.44%
	Class EUR Z (acc)	EUR	1.96%
	Class GBP B (acc)	GBP	1.94%
	Class GBP Z (acc)	GBP	1.97%
	Class JPY X5 (acc)	JPY	1.63%
	Class USD B (acc)	USD	1.92%
	Class USD C (acc)	USD	2.80%
	Class USD Y1 (acc)	USD	2.21%
Class USD Z (acc)	USD	1.96%	
Lumyna – Global Debt - Credit UCITS Fund	Class EUR B (acc)	EUR	0.28%
	Class EUR B (inc)	EUR	0.27%
	Class GBP B (inc)	GBP	0.28%
	Class USD B (acc)	USD	0.26%
	Class USD B (inc)	USD	0.26%
Lumyna – Global Debt - Government UCITS Fund	Class EUR B (acc)	EUR	0.20%
	Class EUR B (inc)	EUR	0.20%
	Class GBP B (inc)	GBP	0.20%
	Class USD B (acc)	USD	0.18%
	Class USD B (inc)	USD	0.18%
Lumyna – Global Debt - Securitised UCITS Fund	Class EUR B (acc)	EUR	0.25%
	Class EUR B (inc)	EUR	0.25%
	Class GBP B (inc)	GBP	0.25%
	Class USD B (acc)	USD	0.23%
	Class USD B (inc)	USD	0.23%

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	1.90%
	Class EUR B (acc)	EUR	1.91%
	Class EUR C (acc)	EUR	2.48%
	Class EUR E (acc)	EUR	2.45%
	Class EUR X1 (acc)	EUR	1.66%
	Class EUR Y2 (acc)	EUR	1.46%
	Class EUR Z (acc)	EUR	1.96%
	Class GBP A (acc)	GBP	1.93%
	Class GBP A2 (acc)	GBP	1.47%
	Class GBP A3 (acc)	GBP	1.92%
	Class GBP E (acc)	GBP	2.47%
	Class GBP Z (acc)	GBP	1.98%
	Class SEK A3 (acc)	SEK	1.93%
	Class USD A (acc)	USD	1.93%
	Class USD A2 (acc)	USD	1.44%
	Class USD A3 (acc)	USD	1.93%
	Class USD B (acc)	USD	1.93%
	Class USD C (acc) ¹	USD	2.54%
Class USD E (acc)	USD	2.47%	
Class USD Z (acc)	USD	1.98%	
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	Class CHF B (acc)	CHF	1.82%
	Class EUR B (acc)	EUR	1.82%
	Class EUR C (acc)	EUR	2.33%
	Class EUR D (acc)	EUR	1.43%
	Class EUR X2 (inc)	EUR	1.26%
	Class EUR X4 (acc)	EUR	1.32%
	Class EUR X5 (acc)	EUR	1.67%
	Class EUR Z (acc)	EUR	1.86%
	Class GBP B (acc)	GBP	1.82%
	Class GBP B (inc)	GBP	1.82%
	Class GBP D (acc)	GBP	1.42%
	Class GBP Management (acc)	GBP	0.47%
	Class GBP X1 (acc)	GBP	0.23%
	Class GBP X2 (inc)	GBP	1.26%
	Class JPY X3 (acc)	JPY	1.42%
	Class SEK Z (acc)	SEK	1.86%
	Class USD B (acc)	USD	1.80%
	Class USD C (acc)	USD	2.34%
	Class USD D (acc)	USD	1.40%
	Class USD X1 (acc)	USD	0.21%
Class USD X2 (inc)	USD	1.24%	
Class USD Z (acc)	USD	1.85%	
Class EUR X7 (acc) ¹	EUR	0.89%	
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Class EUR X1 (acc)	EUR	1.00%
	Class USD B (acc)	USD	1.12%
Lumyna – Bluecove Alternative Credit UCITS Fund	Class EUR D (acc) ¹	EUR	1.14%
	Class EUR X1 (acc)	EUR	0.93%
	Class GBP D (acc)	GBP	1.13%
	Class GBP X2 (acc)	GBP	1.52%
	Class USD B (acc)	USD	1.48%
	Class USD D (acc)	USD	1.11%
Class EUR M1 (acc) ¹	EUR	0.34%	

¹ Refer to Note 1

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

Sub-funds	Share Class	Currency	TER %
Lumyna – Weiss Multi Strategy Fund	Class EUR D (acc) ¹	EUR	1.14%
	Class EUR Y1 (acc) ^{1,2}	EUR	NA
	Class EUR Y2 (acc) ^{1,2}	EUR	NA
	Class USD B (acc) ¹	USD	1.11%
	Class USD D (acc) ¹	USD	1.12%
	Class USD Y1 (acc) ^{1,2}	USD	NA
	Class CHF Y1 (acc) ^{1,2}	CHF	NA
	Class USD Y2 (acc) ^{1,2}	USD	NA

¹ Refer to Note 1

² The period since launch is too short to calculate a representative TER.

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 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, 2021. 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 – Marshall Wace TOPS (Market Neutral) UCITS Fund			
TRS/CFD	USD	2 367 503 132	209.30
Lumyna – York Asian Event-Driven UCITS Fund			
TRS/CFD	EUR	374 111 399	142.63
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund			
Reverse repurchase	EUR	86 750 000	94.81
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund			
TRS/CFD	USD	59 683 296	100.25
Reverse repurchase	USD	57 620 000	96.78
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund			
TRS/CFD	USD	238 635 952	100.34
Reverse repurchase	USD	225 960 000	95.01
Lumyna – Zeal Greater China Long Short UCITS Fund			
TRS/CFD	USD	17 013 765	24.36
Lumyna – Ramius Merger Arbitrage UCITS Fund			
TRS/CFD	USD	144 033 628	85.12
Lumyna – PSAM Global Event UCITS Fund			
TRS/CFD	EUR	407 408 657	49.15
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund			
TRS/CFD	USD	3 960 403 944	249.21
Reverse repurchase	USD	40 000 000	2.52
Lumyna – Millburn Adaptive Allocation Program UCITS Fund			
TRS/CFD	USD	28 296 073	66.29
Lumyna – Weiss Multi Strategy UCITS Fund			
TRS/CFD	USD	137 154 808	191.09

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, 2021.

Counterparty	Counterparty's country of establishment	Underlying exposure value for TRS and CFDs	Underlying exposure value for reverse repurchase
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund			
Barclays Bank Plc.	United Kingdom	341 000 703	-
Citibank N.A.	United States	153 778 729	-
Credit Suisse AG	Switzerland	44 535 961	-
Credit Suisse Securities (Europe) Limited	United Kingdom	10 314 050	-
Deutsche Bank AG	Germany	118 971 044	-
Goldman Sachs International	United Kingdom	312 325 257	-
JPMorgan Chase Bank N.A.	United States	375 454 403	-
Merrill Lynch International Bank Ltd.	United Kingdom	484 730 316	-
Morgan Stanley International Plc.	United Kingdom	108 477 881	-
Société Générale	United Kingdom	74 157 034	-
UBS AG	Switzerland	343 757 753	-
Lumyna – York Asian Event-Driven UCITS Fund			
Bank of America N.A.	United States	26 866 306	-
Citibank N.A.	United States	38 039 886	-
Goldman Sachs International	United Kingdom	42 793 984	-
JPMorgan Chase Bank N.A.	United States	118 804 800	-
Morgan Stanley Capital Services, Inc.	United States	81 611 156	-
UBS AG	Switzerland	65 995 267	-
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund			
Bank of America N.A.	United States	-	86 750 000
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund			
Merrill Lynch International Bank Ltd.	United Kingdom	-	57 620 000
Bank of America N.A.	United States	59 683 296	-
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund			
Merrill Lynch International Bank Ltd.	United Kingdom	238 635 952	-
Bank of America N.A.	United States	-	225 960 000
Lumyna – Zeal Greater China Long Short UCITS Fund			
Merrill Lynch International Bank Ltd.	United Kingdom	6 418 744	-
Morgan Stanley International Plc.	United Kingdom	10 595 021	-
Lumyna – Ramius Merger Arbitrage UCITS Fund			
Morgan Stanley Capital Services, Inc.	United States	144 033 628	-
Lumyna – PSAM Global Event UCITS Fund			
JPMorgan Chase Bank N.A.	United States	41 927 759	-
Merrill Lynch International Bank Ltd.	United Kingdom	53 258 908	-
Morgan Stanley International Plc.	United Kingdom	312 221 990	-
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund			
Goldman Sachs International	United Kingdom	1 012 414 000	-
JPMorgan Chase Bank N.A.	United Kingdom	100 009 698	-
Merrill Lynch International Bank Ltd.	United Kingdom	953 247 566	-
Morgan Stanley Capital Services, Inc.	United States	1 894 732 680	-
State Street Bank & Trust Co	United States	-	40 000 000
Lumyna – Millburn Adaptive Allocation Program UCITS Fund			
Goldman Sachs International	United Kingdom	28 296 073	-
Lumyna – Weiss Multi Strategy UCITS Fund			
Morgan Stanley Capital Services, Inc.	United States	137 154 808	-

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

The following table provides an analysis of the maturity tenor of TRS, CFDs and repurchase agreements outstanding as at September 30, 2021.

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 – Marshall Wace TOPS (Market Neutral) UCITS Fund CFD	-	-	-	-	-	-	2 367 503 132
Lumyna – York Asian Event-Driven UCITS Fund CFD	-	-	-	-	-	-	374 111 399
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund Reverse repurchase	-	-	-	-	-	-	-
	-	86 750 000	-	-	-	-	-
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund TRS	-	-	-	59 683 296	-	-	-
Reverse repurchase	-	57 620 000	-	-	-	-	-
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund TRS	-	-	-	238 635 952	-	-	-
Reverse repurchase	-	225 960 000	-	-	-	-	-
Lumyna – Zeal Greater China Long Short UCITS Fund CFD	-	-	-	-	-	-	17 013 765
Lumyna – Ramius Merger Arbitrage UCITS Fund CFD	-	-	-	-	-	-	144 033 628
Lumyna – PSAM Global Event UCITS Fund CFD	-	-	-	-	-	-	407 408 657
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund CFD	-	-	-	-	-	-	3 960 403 944
Reverse repurchase	40 000 000	-	-	-	-	-	-
Lumyna – Millburn Adaptive Allocation Program UCITS Fund CFD	-	-	-	-	-	-	28 296 073
Lumyna – Weiss Multi Strategy UCITS Fund CFD	-	-	-	-	-	-	137 154 808

The following table provides an analysis of the maturity tenor of cash collateral posted/(received) as at September 30, 2021.

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open maturity
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund USD	-	-	-	-	-	-	24 678 668
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund USD	-	-	-	-	-	-	850 000
Lumyna – Zeal Greater China Long Short UCITS Fund USD	-	-	-	-	-	-	1 198 917
Lumyna – PSAM Global Event UCITS Fund EUR	-	-	-	-	-	-	20 417 672
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund USD	-	-	-	-	-	-	50 841 589
Lumyna – Millburn Adaptive Allocation Program UCITS Fund USD	-	-	-	-	-	-	81

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

The following table provides an analysis of the maturity tenor of the non-cash collateral posted/(received) as at September 30, 2021.

Maturity tenor	Less than 1 day	One day to one week	One week to one month	One to three months	Three months to one year	Above one year	Open maturity
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund							
Reverse repurchase							
Government Bond	-	-	-	-	(73 286 969)	(14 460 886)	-
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund							
Reverse repurchase							
Government Bond	-	-	-	-	(48 679 537)	(9 604 518)	-
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund							
Reverse repurchase							
Government Bond	-	-	-	-	(113 001 208)	(118 566 488)	-
Lumyna – Ramius Merger Arbitrage UCITS Fund							
TRS							
Government Bond	-	-	-	28 998 393	-	-	-
Lumyna – PSAM Global Event UCITS Fund							
TRS							
Government Bond	-	-	40 010 593	80 079 615	40 067 643	-	-
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund							
Reverse repurchase							
Government Bond	-	-	-	-	-	(40 800 022)	-
TRS							
Government Bond	-	79 999 578	-	159 987 525	279 897 253	-	-
Lumyna – Millburn Adaptive Allocation Program UCITS Fund							
TRS							
Government Bond	-	-	-	6 535 425	-	-	-

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, 2021.

Issuer	Local currency	Non-cash collateral received
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund		
Reverse repurchase		
Japan Government Ten Year Bond	JPY	57 843 079
Bundesrepublik Deutschland Bundesanleihe	EUR	12 274 872
Kingdom of Belgium Government Bond	EUR	9 665 616
United States Treasury Bill	USD	7 964 288
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund		
Reverse repurchase		
Japan Government Ten Year Bond	JPY	38 419 722
United States Treasury Bill	USD	9 605 259
French Republic Government Bond OAT	EUR	5 251 249
United States Treasury Note/Bond	USD	5 007 825
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund		
Reverse repurchase		
Japan Government Ten Year Bond	JPY	188 332 715
Japan Government Twenty Year Bond	JPY	5 567 949
Japan Government Thirty Year Bond	JPY	37 667 031

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

Issuer	Local currency	Non-cash collateral received
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund		
Reverse repurchase		
United States Treasury Note/Bond	USD	7 344 093
United States Treasury Note/Bond - When Issued	USD	7 344 076
United States Treasury Note/Bond	USD	7 344 075
United States Treasury Note/Bond	USD	7 344 064
United States Treasury Note/Bond - When Issued	USD	7 344 019
United States Treasury Note/Bond	USD	4 079 695

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, 2021.

	Received pooled	Received segregated	Posted pooled	Posted segregated
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund				
TRS/CFD	100.00%	0.00%	100.00%	0.00%
Lumyna – York Asian Event-Driven UCITS Fund				
TRS/CFD	0.00%	0.00%	97.79%	2.21%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – BOFA Enhanced Equity Volatility Premium UCITS Fund				
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund				
TRS/CFD	100.00%	0.00%	0.00%	0.00%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund				
TRS/CFD	100.00%	0.00%	0.00%	0.00%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – Zeal Greater China Long Short UCITS Fund				
TRS/CFD	100.00%	0.00%	40.27%	59.73%
Lumyna – Ramius Merger Arbitrage UCITS Fund				
TRS/CFD	0.00%	0.00%	0.00%	100.00%
Lumyna – PSAM Global Event UCITS Fund				
TRS/CFD	100.00%	0.00%	5.49%	94.51%
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund				
TRS/CFD	100.00%	0.00%	11.68%	88.32%
Reverse repurchase	0.00%	100.00%	0.00%	0.00%
Lumyna – Millburn Adaptive Allocation Program UCITS Fund				
TRS/CFD	100.00%	0.00%	17.12%	82.88%

The following table presents name of custodians and amount held in safekeeping by each custodian as at September 30, 2021.

Account name	Currency	Custodian	Cash collateral received
Lumyna – Marshall Wace TOPS (Market Neutral) UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	24 678 668
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	850 000
Lumyna – Zeal Greater China Long Short UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	11 98 917
Lumyna – PSAM Global Event UCITS Fund	EUR	State Street Bank International GmbH, Luxembourg Branch	20 417 672
Lumyna – Sandbar Global Equity Market Neutral UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	50 841 589
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	USD	State Street Bank International GmbH, Luxembourg Branch	81

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

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 Enhanced Equity Volatility Premium UCITS Fund	Bank of America N.A.	Tri-Party
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	Bank of America N.A. Merrill Lynch International Bank Ltd.	Tri-Party Tri-Party
Lumyna - BOFA MLCX Commodity Enhanced Beta UCITS Fund	Bank of America N.A. Merrill Lynch International Bank Ltd.	Tri-Party Tri-Party
Lumyna - PSAM Global Event UCITS Fund	JPMorgan Chase Bank N.A. Morgan Stanley International Plc. Merrill Lynch International Bank Ltd.	Tri-Party Tri-Party Tri-Party
Lumyna - Ramius Merger Arbitrage UCITS Fund	Morgan Stanley Capital Services, Inc.	Tri-Party
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Morgan Stanley Capital Services, Inc. Merrill Lynch International Bank Ltd. State Street Bank & Trust Co	Tri-Party Tri-Party Tri-Party
Lumyna - York Asian Event-Driven UCITS Fund	Morgan Stanley Capital Services, Inc.	Tri-Party
Lumyna - Zeal Greater China Long Short UCITS Fund	Merrill Lynch International Bank Ltd.	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
	Goldman Sachs International	Bilateral
	Merrill Lynch International Bank Ltd.	Bilateral
	Deutsche Bank AG	Bilateral
	Credit Suisse Securities (Europe) Limited	Bilateral
	JPMorgan Chase Bank N.A.	Bilateral
	Morgan Stanley International Plc.	Bilateral
	Morgan Stanley Capital Services, Inc.	Bilateral
	UBS AG	Bilateral
	Barclays Bank Plc.	Bilateral
	Société Générale	Bilateral
	Credit Suisse AG	Bilateral
	Citibank N.A.	Bilateral
Lumyna – Marshall Wace Tops (Market Neutral) UCITS Fund		
Lumyna – Millburn Adaptive Allocation Program UCITS Fund	Goldman Sachs International	Bilateral
Lumyna - PSAM Global Event UCITS Fund	JPMorgan Chase Bank N.A. Morgan Stanley International Plc. Merrill Lynch International Bank Ltd.	Bilateral Bilateral Bilateral
Lumyna - Sandbar Global Equity Market Neutral UCITS Fund	Morgan Stanley Capital Services, Inc. Merrill Lynch International Bank Ltd. Goldman Sachs International	Bilateral Bilateral Bilateral
	Morgan Stanley Capital Services, Inc. UBS AG	Bilateral Bilateral
	Bank of America N.A. Citibank N.A.	Bilateral Bilateral
	Credit Suisse International	Bilateral
Lumyna - York Asian Event-Driven UCITS Fund	Goldman Sachs International JPMorgan Chase Bank N.A.	Bilateral Bilateral
Lumyna - Zeal Greater China Long Short UCITS Fund	Morgan Stanley International Plc. Merrill Lynch International Bank Ltd.	Bilateral 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 @ 31/03/2021	NAV @ 30/09/2021	NAV performance	Index tracked	Index @ 31/03/2021	Index @ 30/09/2021	Index performance	Tracking difference	Anticipated tracking error	Tracking error	Comments
Lumyna – BOFA MLCX Commodity Enhanced Beta UCITS Fund	78.44	92.29	17.66%	MLCX03TR Index	553.80	654.41	18.17%	0.51%	Within 1 to 2% annually	0.05%	Outperformed tolerance for Tracking Errors. Total Tracking Differences from Index not inclusive of fund fees.
Lumyna – BOFA MLCX Commodity Alpha UCITS Fund	184.83	196.02	6.05%	MLCXAF5T Index	2 829.59	3 010.03	6.38%	0.33%	Within 1 to 2% annually	0.05%	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 VI – Supplementary information (unaudited)

Additional Information for Investors in the Federal Republic of Germany

Marcard, Stein & Co AG, Ballindamm 36, D-20095 Hamburg, has undertaken the function of Paying and Information Agent for the Federal Republic of Germany (the “German Paying and Information Agent”).

Applications for the redemption and conversion of shares may be sent to the German Paying and Information Agent.

All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The prospectus, the key investor information documents, the articles of incorporation and the annual and semi-annual reports may be obtained, free of charge, in hardcopy form at the office of the German Paying and Information Agent during normal opening hours.

The statement of changes in the composition of the investment portfolio is also available free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of shares and any other information to the shareholders are also available, free of charge, from the German Paying and Information Agent.

Fiscal information on taxable income to the shareholders are also available, free of charge, from the German Paying and Information Agent.

The issue, redemption and conversion prices of shares and the notices to the shareholders will be published on the following website www.lumyna.com.

Additional information for investors in Switzerland

Representative and agent in Switzerland:

Société Générale Paris, Succursale de Zurich
Talacker 50
P.O. Box 5070
CH-8021 Zurich

The legal documents, including the Prospectus, the KIIDs, the Memorandum and Articles of Association, as well as the annual and semi-annual reports, and the list of changes in the portfolio during the period may be obtained free of charge, upon request from the office of the representative in Switzerland.



Lumyna Funds

Unaudited semi-annual report
as at September 30, 2021

LUMYNA